

QUARTERLY STATEMENT
AS OF MARCH 31, 2018
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND
SURETY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19038 Employer's ID Number 06-6033504
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,
Country of Domicile US

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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OFFICERS

Table with 4 columns: #, Name, Title, Name, Title. Lists officers including Nicholas Seminara, Jay Steven Benet, William Herbert Heyman, Avrohom YAAKOV KESS, Andy Francis Besette, Bruce Richard Jones, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, III, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Renée Helou Davis, and Wendy Constance Skjerven.

DIRECTORS

JAY STEVEN BENET # NICHOLAS SEMINARA (Effective April 2, 2018) GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN KENNETH FRANKLIN SPENCE, III

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Signatures and titles of Nicholas Seminara (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

24th day of April, 2018
Notary Public
My Commission Expires September 30, 2022



a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,580,919,565	0	9,580,919,565	9,590,199,303
2. Stocks:				
2.1 Preferred stocks.....	31,087,475	0	31,087,475	31,464,645
2.2 Common stocks.....	3,991,715,837	0	3,991,715,837	3,836,762,123
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(173,724)), cash equivalents (\$.....0) and short-term investments (\$.....426,148,092).....	425,974,369	0	425,974,369	500,791,058
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,077,675,041	13,882,315	1,063,792,726	967,962,322
9. Receivables for securities.....	2,106,786	0	2,106,786	14,038
10. Securities lending reinvested collateral assets.....	39,375,015	0	39,375,015	33,879,685
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,148,854,087	13,882,315	15,134,971,773	14,961,073,174
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	90,911,592	0	90,911,592	90,714,036
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	558,241,129	34,001,684	524,239,445	533,945,439
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,311,993 earned but unbilled premiums).....	1,062,817,583	5,387,770	1,057,429,813	984,786,228
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	19,300,572	1,392,027	17,908,546	17,564,894
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	8,798,163	0	8,798,163	40,032,237
16.2 Funds held by or deposited with reinsured companies.....	1,393,148	0	1,393,148	1,322,845
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	188,315,169	25,222,749	163,092,420	158,504,570
19. Guaranty funds receivable or on deposit.....	790,573	0	790,573	1,020,352
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	65,340,642	0	65,340,642	64,634,877
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	59,803,756	1,010,022	58,793,735	130,198,397
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,204,566,415	80,896,565	17,123,669,849	16,983,797,048
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	17,204,566,415	80,896,565	17,123,669,849	16,983,797,048

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	20,339,971	0	20,339,971	23,327,734
2502. Suspense, undistributed payments.....	17,846,845	0	17,846,845	86,778,072
2503. State surcharges receivable.....	10,207,932	0	10,207,932	9,316,404
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,409,008	1,010,022	10,398,986	10,776,186
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	59,803,756	1,010,022	58,793,735	130,198,397

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....524,910,602).....	6,241,434,639	6,181,132,309
2. Reinsurance payable on paid losses and loss adjustment expenses.....	256,861,119	271,588,377
3. Loss adjustment expenses.....	1,426,256,241	1,437,043,799
4. Commissions payable, contingent commissions and other similar charges.....	77,882,616	143,325,989
5. Other expenses (excluding taxes, licenses and fees).....	69,588,216	126,157,506
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	65,906,674	70,070,445
7.1 Current federal and foreign income taxes (including \$.....(85,758,700) on realized capital gains (losses)).....	51,777,894	20,931,500
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$.....24,367 and interest thereon \$.....5,827.....	30,194	41,785
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....184,099,917 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	2,174,994,668	2,113,359,034
10. Advance premium.....	200	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	12,291,536	11,599,802
12. Ceded reinsurance premiums payable (net of ceding commissions).....	75,526,105	39,014,941
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	11,891,771	11,124,784
15. Remittances and items not allocated.....	2,833,006	2,814,623
16. Provision for reinsurance (including \$.....0 certified).....	.0	.0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	.0	.0
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	.0	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	62,673,348	6,236,020
22. Payable for securities lending.....	39,375,015	33,879,685
23. Liability for amounts held under uninsured plans.....	.0	.0
24. Capital notes \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	(10,415,218)	(10,608,169)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,558,908,025	10,457,712,431
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	10,558,908,025	10,457,712,431
29. Aggregate write-ins for special surplus funds.....	11,935,087	12,096,297
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,898,002,153	3,859,163,735
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,564,761,824	6,526,084,617
38. Totals (Page 2, Line 28, Col. 3).....	17,123,669,849	16,983,797,048

DETAILS OF WRITE-INS

2501. Escheat liability.....	591,469	559,260
2502. Special reserve fund.....	500,000	500,000
2503. Retroactive reinsurance reserve assumed.....	244,665	245,108
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(11,751,352)	(11,912,537)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(10,415,218)	(10,608,169)
2901. Special surplus from retroactive reinsurance.....	11,935,087	12,096,297
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	11,935,087	12,096,297
3201. ....	.0	.0
3202. ....	.0	.0
3203. ....	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	.0	.0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	.0	.0

TRAVELERS CASUALTY AND SURETY COMPANY STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....100,168,235).....	80,459,495	77,499,973	296,195,170
1.2 Assumed..... (written \$....1,220,408,739).....	1,159,240,401	1,100,711,423	4,565,338,924
1.3 Ceded..... (written \$....102,505,556).....	82,743,761	79,992,780	305,490,492
1.4 Net..... (written \$....1,218,071,417).....	1,156,956,135	1,098,218,615	4,556,043,602
DEDUCTIONS:			
2. Losses incurred (current accident year \$....677,859,342):			
2.1 Direct.....	25,811,077	31,783,809	142,734,156
2.2 Assumed.....	695,141,879	621,817,060	2,659,921,829
2.3 Ceded.....	46,900,020	35,923,079	153,700,185
2.4 Net.....	674,052,935	617,677,790	2,648,955,800
3. Loss adjustment expenses incurred.....	111,092,182	117,937,377	518,240,633
4. Other underwriting expenses incurred.....	349,276,093	334,523,038	1,360,735,671
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,134,421,210	1,070,138,206	4,527,932,104
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	22,534,926	28,080,409	28,111,498
INVESTMENT INCOME			
9. Net investment income earned.....	101,748,324	99,810,842	956,878,826
10. Net realized capital gains (losses) less capital gains tax of \$....349,030.....	15,034,590	(2,818,454)	(15,286,305)
11. Net investment gain (loss) (Lines 9 + 10).....	116,782,913	96,992,388	941,592,521
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....416,267 amount charged off \$....2,518,011).....	(2,101,743)	(1,941,429)	(8,092,593)
13. Finance and service charges not included in premiums.....	3,964,931	4,078,567	15,527,850
14. Aggregate write-ins for miscellaneous income.....	267,691	9,480	(1,286,802)
15. Total other income (Lines 12 through 14).....	2,130,879	2,146,618	6,148,455
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	141,448,718	127,219,416	975,852,474
17. Dividends to policyholders.....	2,393,234	1,953,625	9,239,223
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	139,055,484	125,265,790	966,613,251
19. Federal and foreign income taxes incurred.....	30,499,748	20,242,708	86,905,821
20. Net income (Line 18 minus Line 19) (to Line 22).....	108,555,736	105,023,083	879,707,430
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,526,084,617	6,485,843,440	6,485,843,440
22. Net income (from Line 20).....	108,555,736	105,023,083	879,707,430
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....1,155,238.....	154,880,687	168,036,783	12,451,369
25. Change in net unrealized foreign exchange capital gain (loss).....	1,713,168	547,786	5,466,214
26. Change in net deferred income tax.....	4,041,789	(3,786,373)	(118,838,942)
27. Change in nonadmitted assets.....	24,485,827	(415,671)	16,455,106
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(255,000,000)	(262,000,000)	(755,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	38,677,207	7,405,608	40,241,177
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,564,761,824	6,493,249,048	6,526,084,617

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	383,054	(22,507)	64,038
1402. Other assets tri-party/tax credit bond income.....	2,798	12,017	(46,777)
1403. Fines and penalties of regulatory authorities.....	(53,945)	67,951	(37,782)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(64,215)	(47,981)	(1,266,281)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	267,691	9,480	(1,286,802)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,192,681,214	1,141,032,340	4,579,030,148
2. Net investment income.....	107,879,105	115,607,881	1,022,983,347
3. Miscellaneous income.....	2,130,879	2,146,618	6,148,455
4. Total (Lines 1 through 3).....	1,302,691,198	1,258,786,839	5,608,161,950
5. Benefit and loss related payments.....	597,314,092	566,234,287	2,424,661,122
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.0	.0	.0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	595,204,477	594,940,255	1,846,579,964
8. Dividends paid to policyholders.....	1,701,500	1,604,251	8,407,869
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	2,384	33,928	94,440,308
10. Total (Lines 5 through 9).....	1,194,222,453	1,162,812,720	4,374,089,262
11. Net cash from operations (Line 4 minus Line 10).....	108,468,744	95,974,119	1,234,072,688
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	861,083,200	366,096,649	2,331,386,429
12.2 Stocks.....	1,434,101	.0	15,767,607
12.3 Mortgage loans.....	.0	.0	.0
12.4 Real estate.....	.0	.0	.0
12.5 Other invested assets.....	24,190,015	49,005,759	173,808,349
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	.0	.0	.0
12.7 Miscellaneous proceeds.....	71,929,860	6,306,643	(2,217,130)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	958,637,175	421,409,052	2,518,745,254
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	866,218,511	550,224,503	2,850,717,413
13.2 Stocks.....	.0	.0	11,236,281
13.3 Mortgage loans.....	.0	.0	.0
13.4 Real estate.....	.0	.0	.0
13.5 Other invested assets.....	90,379,643	61,307,220	288,355,204
13.6 Miscellaneous applications.....	7,588,077	39,680,116	7,495,507
13.7 Total investments acquired (Lines 13.1 to 13.6).....	964,186,231	651,211,840	3,157,804,406
14. Net increase or (decrease) in contract loans and premium notes.....	.0	.0	.0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(5,549,056)	(229,802,788)	(639,059,152)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	.0	.0	.0
16.2 Capital and paid in surplus, less treasury stock.....	.0	.0	.0
16.3 Borrowed funds.....	(11,874)	(11,087)	(45,513)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	.0	.0	.0
16.5 Dividends to stockholders.....	255,000,000	262,000,000	755,000,000
16.6 Other cash provided (applied).....	77,275,496	68,495,662	(61,482,351)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(177,736,378)	(193,515,425)	(816,527,863)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(74,816,689)	(327,344,095)	(221,514,328)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	500,791,058	722,305,385	722,305,385
19.2 End of period (Line 18 plus Line 19.1).....	425,974,369	394,961,290	500,791,058
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Income payment received in securities.....	163,661	139,755	535,488
20.0002 Exchange of bonds.....	.0	2,983,470	15,301,170
20.0003 Stock distribution from limited partnership.....	.0	472,517	5,170,973
20.0004 Bonds exchanged for stock.....	.0	.0	1,040,318

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company does not apply any statutory accounting practices that would be considered a permitted practice in its financial statements.

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	<u>March 31, 2018</u>	<u>December 31, 2017</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 108,555,736	\$ 879,707,430
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 108,555,736</u>	<u>\$ 879,707,430</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,564,761,824	\$ 6,526,084,617
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,564,761,824</u>	<u>\$ 6,526,084,617</u>

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

(2) No significant change.

(6) Loan-backed and structured securities are amortized using the retrospective method, except for securities that have incurred a decline in fair value that is other-than-temporary which are amortized using the prospective method. The effective yield used to determine amortization is calculated based on actual historical and projected future cash flows, which are obtained from a nationally recognized securities data provider.

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

(1) The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office (SVO) are not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

(2) Not applicable.

(3) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2018.

NOTES TO FINANCIAL STATEMENTS

(4) The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	9,609,745
	2. 12 Months or Longer	\$	2,103,002
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	428,646,230
	2. 12 Months or Longer	\$	71,868,287

(5) The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

No significant change.

K. Low-Income Housing Tax Credits (LIHTC):

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

H. The Company does not enter into any derivative contracts with financing premiums.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Through March 31, 2018, the Company sold \$299.7 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 29, 2018	\$ 126.5
February 26, 2018	105.6
March 21, 2018	67.6

Note 11 – Debt

A. No significant change.

B. Not applicable.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

On March 21, 2018, the Company paid ordinary dividends of \$255 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

A. (1) Securities measured and reported at fair value as of March 31, 2018:

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included In Level 2
Bonds					
US Special Revenue	\$ -	\$ 5,982	\$ -	\$ 5,982	\$ -
Industrial and miscellaneous	-	62,906,363	-	62,906,363	-
Total Bonds	-	62,912,345	-	62,912,345	-
Preferred stock					
Redeemable	-	28,087,475	-	28,087,475	-
Nonredeemable	1,840,000	-	-	1,840,000	-
Total preferred stock	1,840,000	29,927,475	-	29,927,475	-
Common stock					
Industrial and miscellaneous	10,658,731	-	-	10,658,731	-
Total securities at fair value	\$ 12,498,731	\$ 90,999,820	\$ -	\$ 103,498,551	\$ -

At March 31, 2018, the Company also holds Level 3 industrial and miscellaneous common stock and Level 3 non-redeemable preferred stock, both measured and reported at their fair value of \$0.

During the period, \$1,840,000 of preferred stock transferred from Level 2 to Level 1 due to observable trade data on the last day of the quarter.

Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

(4) Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock are determined by the Company in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

The Company holds unaffiliated common stock where the fair value estimate is determined by an internal portfolio manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

(5) Not applicable.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall:

(At March 31, 2018)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Short term bonds	\$ 426,154,151	\$ 426,148,092	\$ 71,894,313	\$ 354,259,838	\$ -	\$ -	\$ -
Long term bonds	9,630,081,839	9,580,919,565	312,845,222	9,260,691,278	56,545,339	-	-
Preferred stock	31,687,675	31,087,475	1,840,000	29,847,675	-	-	-
Common stock	10,658,731	10,658,731	10,658,731	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2017)	Aggregate	Admitted	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Description	Fair Value	Assets					
Short term bonds	\$ 501,015,191	\$ 501,015,191	\$ 116,140,704	\$ 384,874,487	\$ -	\$ -	\$ -
Long term bonds	9,835,616,874	9,590,199,303	316,485,206	9,490,609,762	28,521,906	-	-
Preferred stock	32,109,645	31,464,645	1,805,000	30,304,645	-	-	-
Common stock	12,039,627	12,039,627	12,039,627	-	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 9, 2018.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$20,360,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation and special property. This favorable development was partially offset by higher than expected loss experience in commercial auto liability. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven primarily by better than expected loss experience for recent accident years. The improvement in special property was driven primarily by better than expected loss experience for accident year 2016. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in commercial auto liability was primarily for recent accident years.

The improvement in adjusting and other expense reserves was driven by the favorable underlying loss and DCC experience as well as the allocation of adjusting and other expense reserves by year.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The Premier Insurance Company of Massachusetts merged into its parent, The Travelers Indemnity Company, January 1, 2018.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 21,124,820
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,824,722,496	3,981,057,106
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	33,450,744	35,397,983
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,858,173,240	\$ 4,016,455,089
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 39,375,015
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 39,375,015
- 16.3 Total payable for securities lending reported on the liability page: \$ 39,375,015
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No
- 17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:

- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No []
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	30,014,916	30,014,916	0	0	180,390	180,390
Total	XXX	XXX	0	0	30,014,916	30,014,916	0	0	180,390	180,390

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,032,888	1,897,218	701,568	964,552	44,481,221	45,263,723
2. Alaska.....AK.....L.....		21,293	38,127	0	6,738	466,423	593,556
3. Arizona.....AZ.....L.....		2,897,580	2,436,265	887,515	1,383,276	11,047,742	11,030,660
4. Arkansas.....AR.....L.....		770,666	1,244,077	139,137	166,349	8,622,734	9,446,805
5. California.....CA.....L.....		5,381,752	942,858	2,012,678	4,238,974	81,230,885	90,059,926
6. Colorado.....CO.....L.....		439,201	425,098	75,826	52,998	8,172,266	8,344,369
7. Connecticut.....CT.....L.....		4,103,815	2,713,723	3,505,100	8,219,918	133,083,294	157,992,636
8. Delaware.....DE.....L.....		37,910	35,646	51,545	489,190	11,525,904	12,735,249
9. District of Columbia.....DC.....L.....		628,983	364,691	166,942	538,920	18,049,660	18,798,874
10. Florida.....FL.....L.....		5,787,249	4,360,610	2,628,206	2,233,443	105,659,156	101,037,584
11. Georgia.....GA.....L.....		1,064,115	1,046,497	690,401	1,428,614	33,192,075	37,334,072
12. Hawaii.....HI.....L.....		1,426,676	369,271	20,651	42,072	1,290,957	1,449,608
13. Idaho.....ID.....L.....		276,399	303,095	90,980	118,977	4,138,382	4,314,726
14. Illinois.....IL.....L.....		3,508,344	3,601,553	3,134,339	1,880,093	51,610,644	55,117,114
15. Indiana.....IN.....L.....		686,742	1,270,468	744,890	606,049	9,254,979	10,232,032
16. Iowa.....IA.....L.....		1,848,748	1,388,435	698,736	650,099	11,390,326	11,818,209
17. Kansas.....KS.....L.....		1,282,453	1,255,927	939,934	838,612	18,890,076	18,659,695
18. Kentucky.....KY.....L.....		413,781	599,337	256,210	435,264	21,018,661	22,384,619
19. Louisiana.....LA.....L.....		5,173,591	1,834,423	1,570,796	1,057,076	39,788,752	40,583,428
20. Maine.....ME.....L.....		112,494	127,984	359,669	155,986	12,144,225	12,722,736
21. Maryland.....MD.....L.....		2,085,263	1,880,252	1,246,554	979,654	63,318,357	72,426,249
22. Massachusetts.....MA.....L.....		3,250,498	2,432,820	3,269,858	2,756,304	87,098,976	109,364,887
23. Michigan.....MI.....L.....		1,316,922	1,471,018	2,744,336	3,107,620	221,464,072	230,113,055
24. Minnesota.....MN.....L.....		3,428,667	3,590,785	903,035	1,309,183	32,241,086	34,721,444
25. Mississippi.....MS.....L.....		1,421,015	1,161,772	443,633	411,458	21,744,644	20,670,179
26. Missouri.....MO.....L.....		1,921,323	1,191,667	2,133,942	2,444,503	28,460,735	29,920,249
27. Montana.....MT.....L.....		167,563	32,205	93,668	66,355	1,359,586	1,344,017
28. Nebraska.....NE.....L.....		559,871	192,881	622,296	160,511	10,053,594	11,439,919
29. Nevada.....NV.....L.....		252,771	797,893	191,714	123,035	3,283,998	3,667,844
30. New Hampshire.....NH.....L.....		49,676	16,955	370,571	167,816	14,173,087	16,554,791
31. New Jersey.....NJ.....L.....		841,730	296,945	1,320,403	1,485,959	169,148,487	168,113,120
32. New Mexico.....NM.....L.....		613,308	630,018	97,779	225,841	3,796,680	4,022,722
33. New York.....NY.....L.....		7,831,880	6,719,933	5,163,915	7,581,547	209,564,864	206,302,602
34. North Carolina.....NC.....L.....		2,198,247	3,446,586	615,635	541,414	28,729,377	31,962,231
35. North Dakota.....ND.....L.....		48,793	40,135	(567)	(447)	91,457	83,734
36. Ohio.....OH.....L.....		184,420	171,833	555,860	1,052,750	56,502,158	55,840,333
37. Oklahoma.....OK.....L.....		790,798	353,378	55,947	68,931	6,677,055	7,913,924
38. Oregon.....OR.....L.....		1,692,541	2,875,944	459,562	408,223	9,608,561	9,150,843
39. Pennsylvania.....PA.....L.....		2,391,259	2,813,956	5,595,875	6,084,174	169,195,827	158,470,664
40. Rhode Island.....RI.....L.....		78,880	47,284	358,234	412,082	22,634,527	25,225,263
41. South Carolina.....SC.....L.....		1,121,636	698,531	200,224	459,805	14,175,056	13,693,635
42. South Dakota.....SD.....L.....		435,232	53,277	151,821	24,512	1,160,686	1,522,528
43. Tennessee.....TN.....L.....		5,844,015	6,299,541	1,428,824	1,480,769	56,295,479	59,788,614
44. Texas.....TX.....L.....		14,954,246	11,342,350	2,314,046	3,742,393	112,849,541	112,321,004
45. Utah.....UT.....L.....		1,739,056	428,051	143,704	100,759	4,600,021	3,946,776
46. Vermont.....VT.....L.....		237,392	106,319	187,449	69,606	3,962,231	4,806,843
47. Virginia.....VA.....L.....		5,099,909	5,154,595	2,751,459	4,019,585	37,305,748	44,990,180
48. Washington.....WA.....L.....		90,850	92,299	99,164	131,325	10,152,533	8,538,004
49. West Virginia.....WV.....L.....		448,087	228,194	399,131	410,246	6,968,972	7,146,743
50. Wisconsin.....WI.....L.....		1,090,880	718,120	1,386,655	1,313,902	30,900,963	31,898,444
51. Wyoming.....WY.....L.....		4,187	7,488	3,424	3,399	213,209	218,437
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		0	0	0	0	3,428	0
54. Puerto Rico.....PR.....L.....		64,908	36,446	(352,204)	(1,038,664)	974,658	1,177,311
55. US Virgin Islands.....VI.....L.....		17,150	174,666	0	0	157,408	155,000
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		580	131,314	0	0	0	0
59. Totals.....XXX.....		100,168,235	81,890,754	53,631,073	65,611,745	2,063,925,424	2,157,431,209

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		580	131,799	0	0	0	0
58002. VGB British Virgin Islands.....XXX.....		0	(485)	0	0	0	0
58003.....XXX.....		0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		580	131,314	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	54	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	3

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business Group Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Xbridge Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036				
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil					
...	Travelers Seguros Brasil S.A. *	Brazil	AA-2230022				
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835				
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266				
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504				
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268				
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	The Family Business Institute LLC	Delaware	56-1959031				
...	IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Travelers Real Estate, LLC	Delaware	06-0566050				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	Constitution State Services LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110				
...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094				

Q11.1

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
3548	The Travelers Companies, Inc...	00000	41-0518860		..86312	NYSE	The Travelers Companies, Inc.....	MN	UIP			...0.000		...N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	IA	The Travelers Companies, Inc.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	41769	41-1435765				The Travelers Casualty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	41750	41-1435766				Travelers Constitution State Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	51-0375653				Northbrook Holdings, Inc.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...Y	
3548	The Travelers Companies, Inc...	36463	36-2999370				Discover Property & Casualty Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	19224	36-2542404				St. Paul Protective Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	10213	52-1925132				Discover Specialty Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI	IA	United States Fidelity and Guaranty Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	IA	United States Fidelity and Guaranty Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...Y	
3548	The Travelers Companies, Inc...	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	NIA	Laurel Village Fidelity Realty, Inc.....	O/M	...50.000	The Travelers Companies, Inc....	...N	0100.
3548	The Travelers Companies, Inc...	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	...99.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	USF&G Retail Associates GP, Inc.....	O/M	...1.000	The Travelers Companies, Inc....	...N	0101.
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	United States Fidelity and Guaranty Company.....	O	...83.950	The Travelers Companies, Inc....	...N	0101.
3548	The Travelers Companies, Inc...	00000	52-1852190				BMR Sports Properties, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	BMR Sports Properties, Inc.....	O/M	...1.000	The Travelers Companies, Inc....	...N	0102.
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	St. Paul Fire and Marine Insurance Company.....	O	...85.000	The Travelers Companies, Inc....	...N	0102.
3548	The Travelers Companies, Inc...	00000	52-2073764				MMI Capital Trust I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	...100.000	The Travelers Companies, Inc....	...Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				Promenade Partners, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000	52-1953822				USF&G Capital I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	...100.000	The Travelers Companies, Inc....	...Y	
3548	The Travelers Companies, Inc...	00000	52-2044075				USF&G Capital III.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	...100.000	The Travelers Companies, Inc....	...Y	
3548	The Travelers Companies, Inc...	00000	38-4046010				350 Market Street, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	...100.000	The Travelers Companies, Inc....	...N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	NIA	St. Paul Fire and Marine Insurance Company.....	O/B	...100.000	The Travelers Companies, Inc....	...Y	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc..	00000	52-1466734				English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc..	00000	59-2635727				English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc..	00000	59-2709441				Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc..	00000	59-2635727				English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc..	00000	52-1715225				English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc..	00000	59-2709441				Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc..	00000					8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc..	00000	AA-1560270				The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000	41-1985480				Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc..	00000	76-0753165				Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc..	00000	20-1222630				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	85.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1963936				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-2007089				Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000	AA-1121375				Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Group Ltd.....	GBR.....	NIA.....	Simply Business Holdings Ltd.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Holdings Limited.....	GBR.....	NIA.....	Simply Business Group Ltd.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Acquisitions Limited.....	GBR.....	NIA.....	Xbridge Holdings Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings, Inc.....	DE.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Limited.....	GBR.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19070	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc..	00000	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19062	06-0848755				The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	36145	06-1286264				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	36161	06-1286274				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	38130	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc..	00000	32-0447309				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	.....N.....	0110.
3548	The Travelers Companies, Inc..	00000	AA-3194119				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19038	06-6033504				Travelers Casualty and Surety Company.....	CT.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	41483	06-1067463				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	75-2676034				Travelers MGA, Inc.....	TX.....	DS.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000					8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000	AA-1560270				The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	AA-1560039				Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	31194	06-0907370				Travelers Casualty and Surety Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	47-2215437				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America..	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000	47-2215437				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	47-2215437				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000					J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc..	00000	AA-2230021				J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc..	00000					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc..	00000	AA-2230002				J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....N.....	0107.

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc..	00000.....					J. Malucelli Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc..	00000.....	AA-2330036.				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc..	00000.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc..	00000.....	AA-2230022.				Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc..	19046.....	06-0876835.				Travelers Casualty Insurance Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	36170.....	06-1286266.				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-6033504.				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	36137.....	06-1286268.				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	29696.....	06-1203698.				Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	41564.....	75-1732040.				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	56-1959031.				The Family Business Institute LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	82-0925474.				IHP Capital Partners Fund VIII, L.P.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	25658.....	06-0566050.				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	25615.....	06-0291290.				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	10647.....	59-3372141.				First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	42811.....	56-1371361.				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	22233.....	75-6013697.				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	AA-1120023.				Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	41-1769846.				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc..	43117.....	86-0703220.				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	10819.....	86-0868106.				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	24015.....	41-6009967.				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	27987.....	41-0983992.				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	24031.....	94-6051964.				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0566050.				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	25623.....	06-0303275.				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	...47.500	The Travelers Companies, Inc....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....

Q12.4

Aster Explanation

0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0109.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	463,142	201,984	43.612	25.058
2. Allied lines.....	356,150	91,998	25.831	38.907
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	7,288,482	3,970,256	54.473	46.880
5. Commercial multiple peril.....	135	271,842	200,858.837	21,010.584
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	414	4,292	1,037.575	4.056
9. Inland marine.....	42,421	19,875	46.851	29.325
10. Financial guaranty.....	43	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	1,551	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	1,574	0.000	0.000
12. Earthquake.....	7,670	0	0.000	0.308
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	55,042,648	9,021,115	16.389	54.060
17.1. Other liability-occurrence.....	192,018	(1,845,671)	(961.196)	(2,107.554)
17.2. Other liability-claims made.....	270,605	19,725	7.289	(61.653)
17.3. Excess workers' compensation.....	0	77,490	0.000	0.000
18.1. Products liability-occurrence.....	92,918	(1,244,866)	(1,339.747)	6.784
18.2. Products liability-claims made.....	0	132,987	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	0	10,977,613	0.000	0.000
19.3, 19.4. Commercial auto liability.....	0	169,885	0.000	0.000
21. Auto physical damage.....	0	(388)	0.000	0.000
22. Aircraft (all perils).....	0	6,719	0.000	0.000
23. Fidelity.....	56,831	(16,642)	(29.283)	(56.524)
24. Surety.....	16,644,014	3,949,596	23.730	9.523
26. Burglary and theft.....	2,005	144	7.172	(0.502)
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	80,459,495	25,811,077	32.080	41.011
DETAILS OF WRITE-INS				
3401.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	482,898	482,898	916,551
2. Allied lines.....	349,857	349,857	434,084
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	6,373,905	6,373,905	6,964,262
5. Commercial multiple peril.....	0	0	11,094
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	150	150	250
9. Inland marine.....	38,244	38,244	42,909
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	6,688	6,688	6,704
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	74,172,412	74,172,412	66,671,406
17.1. Other liability-occurrence.....	216,616	216,616	175,199
17.2. Other liability-claims made.....	0	0	130,732
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	92,918	92,918	152,828
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	19,686	19,686	18,179
24. Surety.....	18,413,477	18,413,477	6,351,364
26. Burglary and theft.....	1,383	1,383	15,192
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	100,168,235	100,168,235	81,890,754
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	2,129,376	2,475,265	4,604,641	168,491	12,397	180,888	2,030,933	10,853	2,360,415	4,402,201	70,048	(91,600)	(21,552)
2. 2016.....	448,204	666,496	1,114,700	73,698	4,897	78,595	414,255	6,190	620,001	1,040,446	39,749	(35,407)	4,342
3. Subtotals 2016 + Prior.....	2,577,580	3,141,761	5,719,341	242,189	17,295	259,483	2,445,188	17,043	2,980,416	5,442,647	109,797	(127,007)	(17,210)
4. 2017.....	630,626	1,270,246	1,900,871	245,186	43,493	288,678	564,833	27,977	1,016,233	1,609,043	179,394	(182,543)	(3,149)
5. Subtotals 2017 + Prior.....	3,208,205	4,412,007	7,620,212	487,375	60,787	548,162	3,010,021	45,020	3,996,649	7,051,691	289,190	(309,550)	(20,360)
6. 2018.....	XXX	XXX	XXX	XXX	189,505	189,505	XXX	149,260	466,740	616,000	XXX	XXX	XXX
7. Totals.....	3,208,205	4,412,007	7,620,212	487,375	250,292	737,666	3,010,021	194,280	4,463,390	7,667,691	289,190	(309,550)	(20,360)
8. Prior Year-End's Surplus As Regards Policyholders	6,526,085												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.9.0 %	2.(7.0)%	3.(0.3)%
													Col. 13, Line 7 Line 8
													4.(0.3)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1. The data for this supplement is not required to be filed.
- 2.
3. The data for this supplement is not required to be filed.
- 4.

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	9,854,001	1,010,022	8,843,980	10,012,064
2505. Other assets.....	1,393,640	0	1,393,640	593,932
2506. Other assets tri-party/tax credit bonds.....	161,327	0	161,327	158,528
2507. Deferred compensation funds.....	31,933	0	31,933	44,190
2508. Assumed reinsurance receivable and payable.....	(31,893)	0	(31,893)	(32,527)
2597. Summary of remaining write-ins for Line 25.....	11,409,008	1,010,022	10,398,986	10,776,186

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(11,751,352)	(11,912,537)
2597. Summary of remaining write-ins for Line 25.....	(11,751,352)	(11,912,537)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(64,215)	(47,981)	(1,266,281)
1497. Summary of remaining write-ins for Line 14.....	(64,215)	(47,981)	(1,266,281)

**TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,003,666,894	863,198,944
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	29,733,508	62,588,699
2.2 Additional investment made after acquisition.....	60,646,135	225,766,505
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	6,175,374	40,407,908
6. Total gain (loss) on disposals.....	(1)	(1,301,647)
7. Deduct amounts received on disposals.....	24,190,015	178,979,321
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	1,643,147	5,376,800
10. Deduct current year's other-than-temporary impairment recognized.....	0	13,390,994
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,077,675,041	1,003,666,894
12. Deduct total nonadmitted amounts.....	13,882,315	35,704,572
13. Statement value at end of current period (Line 11 minus Line 12).....	1,063,792,726	967,962,322

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,458,426,070	13,010,587,597
2. Cost of bonds and stocks acquired.....	866,382,172	2,884,001,643
3. Accrual of discount.....	2,376,314	7,200,028
4. Unrealized valuation increase (decrease).....	154,313,840	(15,031,156)
5. Total gain (loss) on disposals.....	(119,741)	8,817,093
6. Deduct consideration for bonds and stocks disposed of.....	863,370,019	2,367,284,103
7. Deduct amortization of premium.....	15,138,478	67,804,205
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	2,060,829
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	852,718	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	13,603,722,877	13,458,426,070
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	13,603,722,877	13,458,426,070

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,442,172,355	2,057,972,899	2,257,233,030	(10,277,920)	8,232,634,304			8,442,172,355
2. NAIC 2 (a).....	1,509,369,502	156,698,134	25,517,889	(9,953,828)	1,630,595,919			1,509,369,502
3. NAIC 3 (a).....	100,553,350	12,925,129	21,793,301	3,450,872	95,136,051			100,553,350
4. NAIC 4 (a).....	34,453,686	14,907,219	7,800,113	2,440,723	44,001,515			34,453,686
5. NAIC 5 (a).....	4,655,965	1,045,000	1,013,906	812	4,687,870			4,655,965
6. NAIC 6 (a).....	9,635	0	0	2,362	11,998			9,635
7. Total Bonds.....	10,091,214,493	2,243,548,380	2,313,358,239	(14,336,977)	10,007,067,657	0	0	10,091,214,493
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	30,304,645	0	0	(377,170)	29,927,475			30,304,645
10. NAIC 3.....	1,160,000	0	0	0	1,160,000			1,160,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	31,464,645	0	0	(377,170)	31,087,475	0	0	31,464,645
15. Total Bonds and Preferred Stock.....	10,122,679,138	2,243,548,380	2,313,358,239	(14,714,147)	10,038,155,132	0	0	10,122,679,138

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....425,316,611; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....831,481; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	426,148,092	XXX.....	426,149,642	377,659	24,804

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	501,015,191	721,598,932
2. Cost of short-term investments acquired.....	1,377,166,208	4,423,449,131
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,452,031,756	4,644,028,462
7. Deduct amortization of premium.....	1,550	4,410
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	426,148,092	501,015,191
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	426,148,092	501,015,191

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. Total gain (loss) on termination recognized.....	0
5. Considerations received/(paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	(2,804,872)
3.14 Section 1, Column 18, prior year.....	1,648,418
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	(2,804,872)
3.24 Section 1, Column 19, prior year.....	1,648,418
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	15,492,531
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	15,492,531
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Statement for March 31, 2018 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	<u>(2,804,872)</u>
9. Total (Line 7 plus Line 8).....	<u>(2,804,872)</u>
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	<u>(2,804,872)</u>
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	<u>2,375,000</u>
15. Part D, Section 1, Column 11.....	<u>2,375,000</u>
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**Sch. E - Pt. 2 Verification
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners		12/22/2014	3	0	533,289	0	6,211,594	0.810
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	2,752,377	0	13,508,587	4.440
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	867,619	0	9,737,021	1.910
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC		05/06/2017	3	0	270,480	0	8,111,322	7.970
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	761,650	0	13,898,174	0.100
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	3	0	7,143	0	758,157	1.790
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	100,000	0	8,839,874	7.960
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	3	0	(34,010)	0	11,976,837	0.820
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	64,332	0	6,714,400	2.930
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital		02/02/2017	3	0	1,969,109	0	9,100,643	3.570
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	EQT Partners		01/01/2010	3	0	6,909	0	381,174	0.230
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	592,656	0	5,033,558	6.080
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	771,722	0	13,909,740	0.450
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Inverness Graham		05/19/2015	3	0	865,198	0	9,220,006	7.060
	J.C. Flowers II L.P.	New York	NY	J.C. Flowers & Co.		06/07/2006	3	0	(169,375)	0	1,308,210	0.570
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	515,127	0	11,746,140	2.420
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc.		05/04/2005	3	0	6,585	0	529,846	1.660
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	3,043,440	0	10,944,398	1.900
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital		03/11/2016	3	0	2,729,884	0	7,534,204	11.970
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	0	873,450	0	8,588,286	3.240
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	2,231,118	0	10,537,748	1.600
	Pitango Venture Capital Fund V, L.P.	Herzliya	ISR	Pitango Venture Capital		01/01/2010	1	0	450,000	0	468,352	4.300
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	0	1,125,000	0	10,575,000	8.350
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	46,237	0	1,279,537	0.200
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	714,355	0	22,705,479	9.260
	Sentinel Capital Partners IV, L.P.	New York	NY	Sentinel Capital Partners		05/23/2008	3	0	14,821	0	150,501	2.230
	Silverfleet Capital Partners Fund LP	London	GBR	Silverfleet Capital Partners		01/01/2010	3	0	65,562	0	1,331,414	4.670
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	1,891,031	0	9,792,415	2.150
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	1,144,619	0	4,181,516	2.270
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	1,179,204	0	6,244,332	4.600
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors		02/12/2016	3	0	82,735	0	13,587,344	6.900
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	5,074,840	7,452	0	15,027,240	7.150
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	11,216,218	4,291,633	0	4,314,000	11.320
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	402,077	0	0	4,597,923	1.090
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	282,842	0	0	14,717,158	16.010
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	109,133	0	0	18,890,867	3.450
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated											XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners VII, LP	Boston	MA	AEW Capital Management, L.P.		08/29/2014	0	0	532,761	0	3,075,554	1.990
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar		10/13/2006	0	0	47,661	0	14,607,703	49.000
	Dermody Properties Industrial Fund L.P.	Reno	NV	Dermody GP, LLC		03/14/2016	0	0	3,254,973	0	3,021,157	4.390
	PCCP CREDIT IX, LP	Los Angeles	CA	PCCP, LLC		03/14/2017	0	0	3,789,249	0	18,922,127	2.510
	PCCP Credit VI, LP	Los Angeles	CA	PCCP, LLC		01/14/2015	0	0	1,099,929	0	5,734,463	2.710
	RCG Longview Debt Fund VI, LP	New York	NY	RCG Longview		12/11/2017	0	0	(126,060)	0	15,904,761	9.260

QE03

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL.....	Rialto Partners.....		09/17/2014.....	.....0	.....0	.....(4,060)	.....0	.....0	.....6.600
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL.....	Rialto Partners.....		03/28/2017.....	.....0	.....0	.....1,578,753	.....0	.....10,425,308	.....1.280
	Rockbridge Hospitality Fund VII, L.P.....	Columbus.....	OH.....	RockBridge Capital, LLC.....		01/30/2018.....	.....0	.....2,189,914	.....0	.....0	.....12,934,067	.....3.570
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....2,189,914	.....10,173,205	.....0	.....84,625,140	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE.....	Travelers Casualty and Surety Company.....		04/11/2017.....	.....0	.....0	.....2,910,000	.....0	.....2,625,302	.....96.970
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....0	.....2,910,000	.....0	.....2,625,302	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	ArcLight Energy Partners Fund VI, L.P.....	Boston.....	MA.....	ArcLight Capital Partners.....		04/15/2015.....	.....0	.....0	.....1,391,321	.....0	.....3,632,626	.....0.360
	Cohesive Capital Partners II, L.P.....	New York.....	NY.....	Cohesive Capital Partners.....		09/23/2014.....	.....3	.....0	.....1,691,245	.....0	.....7,563,960	.....3.950
	Dyal II US Investors LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....696,793	.....0	.....9,017,307	.....1.900
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....121,389	.....0	.....13,300,701	.....6.010
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....539,896	.....0	.....8,638,212	.....2.730
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....3,422,701	.....0	.....16,037,831	.....0.450
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010.....	.....0	.....0	.....11,502	.....0	.....7,069	.....4.720
	K2 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		06/16/2014.....	.....0	.....0	.....1,550,000	.....0	.....2,226,836	.....6.140
	Level Equity Growth Partners III, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		03/18/2016.....	.....0	.....0	.....1,707,956	.....0	.....8,818,694	.....4.200
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010.....	.....3	.....0	.....1,958	.....0	.....3,289,096	.....0.040
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010.....	.....3	.....0	.....783	.....0	.....0	.....0.390
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010.....	.....0	.....0	.....120,000	.....0	.....362,033	.....0.390
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007.....	.....3	.....0	.....135,855	.....0	.....3,501,013	.....7.190
	Monarch Capital Partners III LP.....	New York.....	NY.....	Monarch Alternative Capital.....		01/01/2015.....	.....0	.....0	.....975,812	.....0	.....4,643,500	.....4.370
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006.....	.....0	.....0	.....59,997	.....0	.....712,816	.....5.550
	NGP Natural Resources XI, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		06/30/2014.....	.....0	.....0	.....1,175,004	.....0	.....4,053,820	.....0.440
	Oaktree Opportunities Fund X, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/11/2015.....	.....0	.....0	.....800,000	.....0	.....3,200,000	.....0.280
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA.....	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....1,857,061	.....0	.....5,561,082	.....9.880
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006.....	.....3	.....0	.....55,168	.....0	.....227,968	.....1.950
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		08/13/2014.....	.....0	.....0	.....267,787	.....0	.....7,395,966	.....1.510
	Staple Street Capital II, L.P.....	New York.....	NY.....	Staple Street Capital Partners.....		12/22/2014.....	.....0	.....0	.....96,199	.....0	.....13,801,506	.....5.870
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY.....	Tiger Infrastructure Partners.....		06/26/2017.....	.....0	.....0	.....(1,043,621)	.....0	.....5,580,552	.....8.060
	Cowen Healthcare Investments II LP.....	New York.....	NY.....	Cowen Group, Inc.....		01/24/2018.....	.....0	.....2,440,094	.....0	.....0	.....7,631,291	.....4.700
	Monarch Capital Partners IV LP.....	New York.....	NY.....	Monarch Alternative Capital.....		01/03/2018.....	.....0	.....4,725,000	.....1,725,000	.....0	.....8,550,000	.....5.660
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR.....	NVM Private Equity.....		06/27/2017.....	.....0	.....2,449,175	.....0	.....0	.....11,624,135	.....16.340
	Sonoma Brands II, L.P.....	Sonoma.....	CA.....	Sonoma Brands.....		12/28/2017.....	.....0	.....844,214	.....431,773	.....0	.....3,736,758	.....8.330
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....10,458,484	.....17,791,578	.....0	.....153,114,773	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....29,733,508	.....57,736,135	.....0	.....534,192,912	.....XXX.....
4599999. Subtotal - Affiliated.....								.....0	.....2,910,000	.....0	.....2,625,302	.....XXX.....
4699999. Totals.....								.....29,733,508	.....60,646,135	.....0	.....536,818,214	.....XXX.....

QE03.1

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	03/19/2018	(62,331)	0	0	0	0	0	0	(62,331)	(62,331)	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	03/16/2018	27,162	0	0	0	0	0	0	27,162	27,162	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	02/02/2018	13,957	0	0	0	0	0	0	13,957	13,957	0	0	0	0
	Brencourt Multi-Strategy, L.P.	New York	NY	Distribution	04/03/2006	03/30/2018	(861,294)	0	0	0	0	0	0	(861,294)	(861,294)	0	0	0	0
	Brevan Howard, L.P.	New York	NY	Distribution	06/01/2006	02/28/2018	2,923,610	0	0	0	0	0	0	2,923,610	2,923,610	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	01/18/2018	(32,476)	0	0	0	0	0	0	(32,476)	(32,476)	0	0	0	0
	Catterton Partners VI, L.P.	Greenwich	CT	Distribution	06/21/2006	03/06/2018	2,171,228	0	0	0	0	0	0	2,171,228	2,171,228	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	02/09/2018	77,292	0	0	0	0	0	0	77,292	77,292	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	01/31/2018	655	0	0	0	0	0	0	655	655	0	0	0	0
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	03/29/2018	209,730	0	0	0	0	0	0	209,730	209,730	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	03/26/2018	109,532	0	0	0	0	0	0	109,532	109,532	0	0	0	0
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	03/30/2018	1,981,905	0	0	0	0	0	0	1,981,905	1,981,905	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	03/30/2018	26,889	0	0	0	0	0	0	26,889	26,889	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	03/28/2018	6,928	0	0	0	0	0	0	6,928	6,928	0	0	0	0
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	03/30/2018	(169,375)	0	0	0	0	0	0	(169,375)	(169,375)	0	0	0	0
	JLL Partners Fund V, L.P.	New York	NY	Distribution	05/04/2005	02/02/2018	105,398	0	0	0	0	0	0	105,398	105,398	0	0	0	0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	03/21/2018	(411,376)	0	0	0	0	0	0	(411,376)	(411,376)	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	03/29/2018	4,821,851	0	0	0	0	0	0	4,821,851	4,821,851	0	0	0	0
	Mesirow Financial Capital Partners IX, L.P.	St. Louis	MO	Distribution	06/13/2006	03/30/2018	100,000	0	0	0	0	0	0	100,000	100,000	0	0	0	0
	NexPhase Capital Fund III, L.P.	New York	NY	Distribution	03/11/2016	03/22/2018	54,673	0	0	0	0	0	0	54,673	54,673	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	03/02/2018	(62)	0	0	0	0	0	0	(62)	(62)	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	03/21/2018	141,618	0	0	0	0	0	0	141,618	141,618	0	0	0	0
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	02/02/2018	531,493	0	0	0	0	0	0	531,493	531,493	0	0	0	0
	Silverfleet Capital Partners Fund LP	London	GBR	Distribution	01/01/2010	01/31/2018	2,964,810	0	0	0	0	0	0	2,964,810	2,964,810	0	0	0	0
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	03/13/2018	845,090	0	0	0	0	0	0	845,090	845,090	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	02/07/2018	1	0	0	0	0	0	0	1	1	0	0	0	0
	WindRose Health Investors IV, L.P.	New York	NY	Distribution	02/12/2016	02/06/2018	51,217	0	0	0	0	0	0	51,217	51,217	0	0	0	0
	Winston Growth Fund Limited Partnership	Arlington	VA	Distribution	03/31/2005	03/30/2018	(10,009,048)	0	0	0	0	0	0	(10,009,048)	(10,009,048)	0	0	0	0
	Connecticut Seed Ventures Limited Partnership	Hartford	CT	Liquidation	01/01/1987	01/31/2018	0	0	0	0	0	0	0	0	0	0	0	0	135
	Spire Capital Partners II, L.P.	New York	NY	Liquidation	11/27/2006	03/30/2018	0	0	0	0	0	0	0	0	0	0	0	0	37,380
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						5,619,076	0	0	0	0	0	0	5,619,076	5,619,076	0	0	0	37,515
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	03/30/2018	1,141,412	0	0	0	0	0	0	1,141,412	1,141,412	0	0	0	0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	02/27/2018	93,536	0	0	0	0	0	0	93,536	93,536	0	0	0	0
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	03/26/2018	436,857	0	0	0	0	0	0	436,857	436,857	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	01/26/2018	149,128	0	0	0	0	0	0	149,128	149,128	0	0	0	0
	PCCP CREDIT IX, LP	Los Angeles	CA	Distribution	03/14/2017	03/30/2018	440,771	0	0	0	0	0	0	440,771	440,771	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	03/29/2018	54,996	0	0	0	0	0	0	54,996	54,996	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	03/21/2018	3,018,798	0	0	0	0	0	0	3,018,798	3,018,798	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	01/22/2018	2,203,535	0	0	0	0	0	0	2,203,535	2,203,535	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	02/26/2018	50,572	0	0	0	0	0	0	50,572	50,572	0	0	0	0
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	03/22/2018	1,261,573	0	0	0	0	0	0	1,261,573	1,261,573	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL..	Distribution.....	03/28/2017	03/29/2018	.....267,127	.....0	.....0	.....0	.....0	.....0	.....0	.....267,127	.....267,127	.....0	.....0	.....0	.....0
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	CAN	Distribution.....	05/31/2005	02/09/2018	.....66,985	.....0	.....0	.....0	.....0	.....0	.....0	.....66,985	.....66,985	.....0	.....0	.....0	.....0
	WCP Real Estate Fund I, L.P.....	Westport.....	CT..	Distribution.....	11/03/2006	03/28/2018	.....100,000	.....0	.....0	.....0	.....0	.....0	.....0	.....100,000	.....100,000	.....0	.....0	.....0	.....0
	WCP Real Estate Strategies Fund, L.P.....	Westport.....	CT..	Distribution.....	11/03/2006	03/01/2018	.....456,312	.....0	.....0	.....0	.....0	.....0	.....0	.....456,312	.....456,312	.....0	.....0	.....0	.....0
	Taconic Property Fund, LP.....	New York.....	NY..	Liquidation.....	04/22/2008	03/30/2018	.....0	.....(20,336)	.....0	.....0	.....0	.....(20,336)	.....0	.....(20,336)	.....(20,336)	.....0	.....0	.....0	.....20,336
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....					9,741,602(20,336)0000(20,336)09,721,2669,721,26600020,336
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE..	Distribution.....	04/11/2017	03/29/2018	.....1,261,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,261,000	.....1,261,000	.....0	.....0	.....0	.....0
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....					1,261,00000000001,261,0001,261,0000000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Celero Energy Company, LP.....	Ft Worth.....	TX..	Distribution.....	01/01/2010	03/12/2018	.....130,369	.....0	.....0	.....0	.....0	.....0	.....0	.....130,369	.....130,369	.....0	.....0	.....0	.....0
	Cohesive Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	09/23/2014	03/19/2018	.....314,352	.....0	.....0	.....0	.....0	.....0	.....0	.....314,352	.....314,352	.....0	.....0	.....0	.....0
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	01/19/2018	.....217,400	.....0	.....0	.....0	.....0	.....0	.....0	.....217,400	.....217,400	.....0	.....0	.....0	.....0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY..	Distribution.....	04/15/2016	03/30/2018	.....(4,064)	.....0	.....0	.....0	.....0	.....0	.....(4,064)	.....(4,064)	.....0	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL..	Distribution.....	01/01/2010	03/29/2018	.....80,966	.....0	.....0	.....0	.....0	.....0	.....0	.....80,966	.....80,966	.....0	.....0	.....0	.....0
	Matlin Patterson Global Opportunities Partners III L.P.	New York.....	NY..	Distribution.....	01/01/2010	03/16/2018	.....2,338,794	.....0	.....0	.....0	.....0	.....0	.....0	.....2,338,794	.....2,338,794	.....0	.....0	.....0	.....0
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Distribution.....	05/08/2006	01/11/2018	.....1,947,966	.....0	.....0	.....0	.....0	.....0	.....0	.....1,947,966	.....1,947,966	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	03/27/2018	.....990,390	.....0	.....0	.....0	.....0	.....0	.....0	.....990,390	.....990,390	.....0	.....0	.....0	.....0
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA..	Distribution.....	03/31/2006	02/05/2018	.....121,937	.....0	.....0	.....0	.....0	.....0	.....0	.....121,937	.....121,937	.....0	.....0	.....0	.....0
	Reservoir Capital Partners, L.P.....	New York.....	NY..	Distribution.....	10/01/1999	02/02/2018	.....51,433	.....0	.....0	.....0	.....0	.....0	.....0	.....51,433	.....51,433	.....0	.....0	.....0	.....0
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA..	Distribution.....	08/13/2014	03/19/2018	.....1,302,932	.....0	.....0	.....0	.....0	.....0	.....0	.....1,302,932	.....1,302,932	.....0	.....0	.....0	.....0
	Staple Street Capital II, L.P.....	New York.....	NY..	Distribution.....	12/22/2014	02/06/2018	.....96,199	.....0	.....0	.....0	.....0	.....0	.....0	.....96,199	.....96,199	.....0	.....0	.....0	.....0
	Questor Partners Fund II, L.P.....	Southfield.....	MI..	Liquidation.....	02/24/1999	03/30/2018	.....1	.....0	.....0	.....0	.....0	.....0	.....0	.....1	.....0	.....0	.....(1)	.....(1)	.....0
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....					7,588,67400000007,588,6737,588,6730(1)(1)0
4499999.	Subtotal - Unaffiliated.....					22,949,352(20,336)0000(20,336)022,929,01522,929,0150(1)(1)57,851
4599999.	Subtotal - Affiliated.....					1,261,00000000001,261,0001,261,0000000
4699999.	Totals.....					24,210,352(20,336)0000(20,336)024,190,01524,190,0150(1)(1)57,851

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		03/20/2018.....	PAR WRITE-UP.....		57,205	57,205	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		03/20/2018.....	PAR WRITE-UP.....		36,045	36,045	0	1
38376R 8F 6	GNR 2017-H18 HC 2.000 2066 04.....		03/20/2018.....	PAR WRITE-UP.....		70,412	70,412	0	1
83162C ZG 1	SBAP 2018-10B 1 3.000 2028 03.....		03/08/2018.....	VARIOUS.....		8,000,000	8,000,000	0	1
0599999	Total - Bonds - U.S. Government.....					8,163,661	8,163,661	0	XXX
Bonds - All Other Government									
500769 HS 6	KFW 2.875 2028 04.....	D.....	01/24/2018.....	J P MORGAN CHASE SECURITIES INC.....		14,999,250	15,000,000	0	1FE
1099999	Total - Bonds - All Other Government.....					14,999,250	15,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
917542 VK 5	UTAH GENERAL OBLIGATION 3.125 2031 07.....		02/07/2018.....	J P MORGAN CHASE SECURITIES INC.....		10,019,800	10,000,000	0	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					10,019,800	10,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
013518 6D 2	ALBUQUERQUE GENERAL OBLI 3.000 2030 07.....		03/21/2018.....	MORGAN STANLEY.....		6,402,804	6,475,000	0	1FE
132285 5Q 6	CAMBRIDGE GEN OBLIG LTD 3.000 2032 02.....		03/02/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,931,656	2,955,000	0	1FE
132285 5T 0	CAMBRIDGE GEN OBLIG LTD 3.250 2035 02.....		03/02/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,955,000	2,955,000	0	1FE
198037 DS 9	COLUMBIA SCH DIST GO S20 3.375 2037 03.....		03/13/2018.....	BAS-MERRILL LYNCH.....		2,796,315	2,810,000	0	1FE
232392 AX 8	CUYAHOCA CNTY CCD S2018 5.000 2037 12.....		02/01/2018.....	KEYBANC CAPITAL MARK.....		2,918,144	2,550,000	0	1FE
238388 TE 2	DAVENPORT GENERAL OBLIGA 3.125 2030 06.....		03/15/2018.....	MORGAN STANLEY.....		1,665,758	1,670,000	0	1FE
238388 TH 5	DAVENPORT GENERAL OBLIGA 3.250 2033 06.....		03/15/2018.....	MORGAN STANLEY.....		1,804,032	1,830,000	0	1FE
249174 WH 2	DENVER CITY & COUNTY SD 5.500 2028 12.....		01/19/2018.....	STIFEL NICOLAUS & CO INC.....		2,880,338	2,250,000	0	1FE
346766 VK 1	FORT BEND CO GENERAL OBL 4.000 2035 03.....		01/23/2018.....	SIEBERT CISNEROS SHANK & CO.....		3,765,633	3,510,000	0	1FE
363658 JM 8	GALLATIN CO HSD #7 BOZEM 4.000 2037 06.....		02/21/2018.....	PIPER JAFFRAY.....		1,655,173	1,570,000	14,304	1FE
415365 HG 3	HARRISON CENTRAL SCHOOL 3.250 2033 03.....		03/28/2018.....	ROBERT W BAIRD & CO.....		406,122	405,000	0	1FE
415365 HQ 1	HARRISON CENTRAL SCHOOL 3.375 2041 03.....		03/28/2018.....	ROBERT W BAIRD & CO.....		900,524	920,000	0	1FE
511074 TP 1	LAKE TRAVIS ISD GO S2018 5.000 2035 02.....		03/06/2018.....	BOK FINANCIAL SECURITIES INC.....		1,961,477	1,700,000	0	1FE
567527 SN 7	MARICOPA CO UHSD #214 GO 4.000 2033 07.....		02/28/2018.....	STIFEL NICOLAUS & CO INC.....		1,219,736	1,150,000	0	1FE
598022 KE 0	MIDPENINSULA REGL OPEN S 3.000 2032 09.....		02/02/2018.....	MORGAN STANLEY.....		119,298	120,000	0	1FE
653234 L8 5	NEWTOWN GENERAL OBLIGATI 3.375 2036 02.....		02/13/2018.....	PIPER JAFFRAY.....		649,558	650,000	0	1FE
678519 XP 9	OKLAHOMA CITY GEN OBLIG 4.000 2037 03.....		03/28/2018.....	CITIGROUP GLOBAL MARKETS.....		4,575,407	4,355,000	0	1FE
680616 J6 7	OLENTANGY LOCAL SD GO RE 4.000 2032 12.....		03/21/2018.....	STIFEL NICOLAUS & CO INC.....		338,420	315,000	0	1FE
685644 TR 7	ORCHARD PARK CENTRAL SCH 3.000 2030 04.....		03/20/2018.....	MESIROW FINANCIAL.....		1,724,810	1,730,000	0	1FE
736688 KW 1	PORTLAND COMM COLL DIST 5.000 2031 06.....		03/21/2018.....	PIPER JAFFRAY.....		1,593,694	1,370,000	0	1FE
770570 3B 3	ROBERTSON CO GENERAL OBL 2.875 2030 05.....		03/27/2018.....	FTN FINANCIAL.....		615,294	620,000	0	1FE
791757 GS 0	SAINT LOUIS PARK ISD #28 3.125 2035 02.....		01/23/2018.....	BAS-MERRILL LYNCH.....		6,857,016	6,970,000	0	1FE
869142 FY 0	SUSQUEHANNA GENERAL OBLI 4.000 2038 10.....		03/09/2018.....	RBC CAPITAL MARKETS.....		652,674	630,000	0	1FE
946813 WK 4	WAYZATA ISD #284 GO S201 3.125 2037 02.....		01/26/2018.....	PIPER JAFFRAY.....		3,438,532	3,525,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					54,827,413	53,035,000	14,304	XXX
Bonds - U.S. Special Revenue and Special Assessment									
41423P AV 9	HARRIS CO SR LIEN TOLL R 4.000 2038 08.....		02/08/2018.....	GOLDMAN SACHS & CO.....		5,247,350	5,000,000	0	1FE
491311 AN 6	KENTUCKY INFRAS WWTR & D 5.000 2030 02.....		03/15/2018.....	MORGAN STANLEY.....		6,570,785	5,510,000	0	1FE
560551 QA 4	MAINE TURNPIKE AUTH REV 4.000 2037 07.....		01/25/2018.....	BAS-MERRILL LYNCH.....		1,072,200	1,000,000	0	1FE
57584Y EN 5	MASSACHUSETTS DEV FIN AG 4.000 2037 07.....		03/09/2018.....	MORGAN STANLEY.....		4,213,240	4,000,000	0	1FE
662835 ZR 1	NORTH TEXAS WATER REGL W 3.250 2033 06.....		03/26/2018.....	CITIGROUP GLOBAL MARKETS.....		880,929	900,000	0	1FE
662835 ZU 4	NORTH TEXAS WATER REGL W 3.500 2036 06.....		03/26/2018.....	CITIGROUP GLOBAL MARKETS.....		1,402,428	1,410,000	0	1FE
67919P PG 2	OKLAHOMA WTR RES BRD REV 5.000 2033 04.....		03/14/2018.....	BAS-MERRILL LYNCH.....		1,747,245	1,500,000	0	1FE
686507 HZ 0	ORLANDO UTILITIES COMM U 5.000 2033 10.....		01/18/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,287,961	1,900,000	0	1FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
914455 RX 0	UNIVERSITY OF MICHIGAN R 4.000 2038 04		01/25/2018	BAS-MERRILL LYNCH		3,723,098	3,460,000	0	1FE
91802R EK 1	UTILITY DEBT SECURITIZAT 5.000 2039 12		03/05/2018	RBC CAPITAL MARKETS		11,072,250	9,500,000	139,861	1FE
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000 2043 06		01/09/2018	MORGAN STANLEY		9,812,649	9,814,183	7,361	1
3140J7 WR 2	FNMA PASS THRU #BM3355 3.500 2048 02		02/08/2018	NOMURA SECURITIES INTL		5,007,422	5,000,000	5,833	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					53,037,558	48,994,183	153,055	.XXX

Bonds - Industrial and Miscellaneous

00037B AF 9	ABB FINANCE USA 3.800 2028 04	C	03/26/2018	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000	0	1FE
00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02		03/05/2018	J P MORGAN CHASE SECURITIES INC		1,981,400	2,000,000	6,500	1FE
012725 AC 1	ALBEMARLE CORP 4.150 2024 12		02/27/2018	BAS-MERRILL LYNCH		1,033,960	1,000,000	10,375	2FE
023138 AA 8	AMBAC ASSURANCE CORP (14 5.100 2020 06		03/01/2018	PAR WRITE-UP		0	553	0	5*GI
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	02/12/2018	DEUTSCHE BANC		1,994,140	2,000,000	0	1FE
03040W AQ 8	AMERICAN WATER CAPITAL C 2.950 2027 09		01/18/2018	BAS-MERRILL LYNCH		979,110	1,000,000	13,275	1FE
032654 AN 5	ANALOG DEVICES 3.500 2026 12		03/01/2018	VARIOUS		2,042,625	2,055,000	12,440	2FE
035240 AL 4	ANHEUSER-BUSCH INBEV WOR 4.000 2028 04	C	03/23/2018	DEUTSCHE BANC		3,985,120	4,000,000	0	1FE
03674P AL 7	ANTERO RESOURCES 5.375 2021 11		02/14/2018	MUFG SECURITIES AMERICAS INC		1,108,616	1,099,000	17,229	3FE
038522 AP 3	ARAMARK SERVICES INC (14 5.000 2025 04		02/09/2018	SUNTRUST		505,000	500,000	9,167	3FE
052769 AD 8	AUTODESK INC 4.375 2025 06		03/26/2018	U S BANCORP		1,024,970	1,000,000	12,517	2FE
05453G AA 3	AXALTA COATING SYSTEMS (4.875 2024 08		02/09/2018	BARCLAYS CAPITAL INC		1,003,750	1,000,000	24,104	4FE
05723K AE 0	BAKER HUGHES INC 3.337 2027 12		01/10/2018	BAS-MERRILL LYNCH		1,976,620	2,000,000	5,747	1FE
06051G GZ 6	BANK OF AMERICA CORP 3.366 2026 01		01/22/2018	BAS-MERRILL LYNCH		6,003,960	6,000,000	187	1FE
06051G HG 7	BANK OF AMERICA CORP 3.970 2029 03		02/28/2018	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1FE
06406R AF 4	BANK OF NEW YORK MELLON 3.400 2028 01		01/22/2018	CITIGROUP GLOBAL MARKETS		2,998,500	3,000,000	0	1FE
05526D AY 1	BAT CAPITAL CORP (144A) 3.222 2024 08	C	01/26/2018	BARCLAYS CAPITAL INC		1,970,820	2,000,000	29,535	2FE
09247X AN 1	BLACKROCK INC 3.200 2027 03		03/14/2018	GOLDMAN SACHS & CO		973,540	1,000,000	89	1FE
05565E AT 2	BMW US CAPITAL LLC (144A 3.300 2027 04	C	01/10/2018	BAS-MERRILL LYNCH		1,003,710	1,000,000	8,800	1FE
097023 BX 2	BOEING CO 3.250 2028 03		02/22/2018	BARCLAYS CAPITAL INC		981,760	1,000,000	271	1FE
741503 BB 1	BOOKING HOLDINGS INC 2.750 2023 03		03/28/2018	VARIOUS		1,948,740	2,000,000	12,752	2FE
100743 AK 9	BOSTON GAS COMPANY 3.150 2027 08	C	02/14/2018	SCOTIA CAPITAL		1,927,280	2,000,000	2,625	1FE
101137 AR 8	BOSTON SCIENTIFIC 3.850 2025 05		01/03/2018	J P MORGAN CHASE SECURITIES INC		1,028,070	1,000,000	5,347	2FE
101137 AS 6	BOSTON SCIENTIFIC 4.000 2028 03		03/02/2018	VARIOUS		3,989,280	4,000,000	2,333	2FE
115637 AS 9	BROWN-FORMAN 3.500 2025 04		03/22/2018	BAS-MERRILL LYNCH		995,530	1,000,000	0	1FE
12652A AA 1	CAESARS RESORT (144A) 5.250 2025 10		02/09/2018	BARCLAYS CAPITAL INC		559,630	586,000	9,999	4FE
134429 BG 3	CAMPBELL SOUP CO 4.150 2028 03		03/12/2018	CREDIT SUISSE FIRST BOSTON		2,996,610	3,000,000	0	2FE
12505B AD 2	CBRE SERVICES INC 4.875 2026 03		02/08/2018	KEYBANC CAPITAL MARK		2,108,940	2,000,000	43,604	2FE
15189W AL 4	CENTERPOINT ENERGY RESOU 4.000 2028 04		03/27/2018	VARIOUS		3,000,150	3,000,000	111	2FE
166764 BL 3	CHEVRON CORP 2.954 2026 05		02/08/2018	SOCIETY GENERALE AMERICAS		1,935,740	2,000,000	14,114	1FE
17252M AN 0	CINTAS CORP NO 2 3.700 2027 04		01/04/2018	BARCLAYS CAPITAL INC		1,036,380	1,000,000	9,969	2FE
17401Q AQ 4	CITIZENS BANK NA 3.700 2023 03		03/26/2018	MORGAN STANLEY		998,550	1,000,000	0	2FE
20030N CA 7	COMCAST CORP 3.150 2028 02		01/31/2018	J P MORGAN CHASE SECURITIES INC		1,937,540	2,000,000	30,625	1FE
20030N CH 2	COMCAST CORP 3.550 2028 05		02/02/2018	VARIOUS		2,987,210	3,000,000	0	1FE
202795 JK 7	COMMONWEALTH EDISON 2.950 2027 08		03/08/2018	SUSQUEHANNA INTL GROUP		1,913,860	2,000,000	4,425	1FE
205887 BR 2	CONAGRA FOODS 3.200 2023 01		03/21/2018	CITIGROUP GLOBAL MARKETS		913,891	925,000	4,769	2FE
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03		03/28/2018	SUNTRUST		2,181,680	2,000,000	0	1FE
219350 AZ 8	CORNING INC 3.700 2023 11		02/22/2018	JEFFERIES & CO INC		1,012,510	1,000,000	10,381	2FE
224044 CG 0	COX COMMUNICATIONS INC (3.350 2026 09		03/21/2018	GOLDMAN SACHS & CO		942,140	1,000,000	744	2FE
12636Y AA 0	CRH AMERICA INC (144A) 3.400 2027 05	C	01/10/2018	J P MORGAN CHASE SECURITIES INC		1,983,980	2,000,000	11,900	2FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12636Y AC 6	CRH AMERICA INC (144A) 3.950 2028 04	C	03/28/2018	BAS-MERRILL LYNCH		3,981,860	4,000,000	0	2FE
22822V AK 7	CROWN CASTLE INTL CORP 3.800 2028 02		01/09/2018	CITIGROUP GLOBAL MARKETS		996,150	1,000,000	0	2FE
126408 HJ 5	CSX CORP 3.800 2028 03		02/15/2018	UBS AG		1,998,660	2,000,000	0	2FE
126650 CX 6	CVS HEALTH CORP 4.300 2028 03		03/06/2018	BAS-MERRILL LYNCH		985,940	1,000,000	0	2FE
233851 DF 8	DAIMLER FINANCE NA LLC (3.750 2028 02	C	02/15/2018	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	1FE
235851 AQ 5	DANAHER CORP 3.350 2025 09		02/27/2018	J P MORGAN CHASE SECURITIES INC		3,013,770	3,000,000	46,342	1FE
256677 AF 2	DOLLAR GENERAL 4.125 2028 05		03/27/2018	VARIOUS		2,003,330	2,000,000	0	2FE
256746 AB 4	DOLLAR TREE 5.750 2023 03		02/15/2018	WELLS FARGO SECURITIES		3,116,250	3,000,000	80,979	2FE
26442C AV 6	DUKE ENERGY CAROLINAS 3.050 2023 03		02/26/2018	GOLDMAN SACHS & CO		998,830	1,000,000	0	1FE
277432 AR 1	EASTMAN CHEMICAL 3.800 2025 03		03/26/2018	WELLS FARGO SECURITIES		1,006,510	1,000,000	1,372	2FE
278865 AU 4	ECOLAB INC 3.250 2023 01		03/22/2018	GOLDMAN SACHS & CO		999,750	1,000,000	6,500	1FE
29362U AB 0	ENTEGRIS INC (144A) 4.625 2026 02		02/14/2018	VARIOUS		2,835,588	2,890,000	152	3FE
29379V BE 2	ENTERPRISE PRODUCTS 3.750 2025 02		02/20/2018	CANTOR FITZGERALD		1,873,766	1,865,000	1,360	2FE
29379V BH 5	ENTERPRISE PRODUCTS 3.700 2026 02		02/06/2018	J P MORGAN CHASE SECURITIES INC		4,038,640	4,000,000	71,122	2FE
26884A BJ 1	ERP OPERATING LP 3.500 2028 03		02/01/2018	UBS AG		994,020	1,000,000	0	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		02/05/2018	WELLS FARGO SECURITIES		1,969,120	2,000,000	26,373	1FE
313747 AU 1	FEDERAL REALTY INVESTMEN 3.950 2024 01		01/16/2018	WELLS FARGO SECURITIES		489,796	470,000	155	1FE
31430Q BG 1	FELCOR LODGING 6.000 2025 06		02/13/2018	GUGGENHEIM SECURITIES		2,211,500	2,150,000	26,067	4FE
316773 CV 0	FIFTH THIRD BANK 3.950 2028 03		03/12/2018	MORGAN STANLEY		998,200	1,000,000	0	1FE
34959J AG 3	FORTIVE CORPORATION 3.150 2026 06		03/28/2018	J P MORGAN CHASE SECURITIES INC		1,917,100	2,000,000	0	2FE
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10	C	03/28/2018	VARIOUS		4,291,340	4,000,000	32,854	2FE
369550 AX 6	GENERAL DYNAMICS CORP 2.125 2026 08		01/31/2018	GOLDMAN SACHS & CO		923,160	1,000,000	9,858	1FE
38141G WV 2	GOLDMAN SACHS GROUP 3.814 2029 04		01/19/2018	GOLDMAN SACHS & CO		2,003,160	2,000,000	0	1FE
428291 AN 8	HEXCEL CORP 3.950 2027 02		03/28/2018	SUMRIDGE PARTNERS LLC		995,000	1,000,000	0	2FE
42981C AA 6	HIGH STREET FUNDING TRUS 4.111 2028 02		03/08/2018	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	2FE
431282 AQ 5	HIGHWOODS REALTY LP 4.125 2028 03		02/22/2018	WELLS FARGO SECURITIES		988,180	1,000,000	0	2FE
44107T AX 4	HOST HOTELS & RESORTS LP 3.875 2024 04		01/31/2018	WELLS FARGO SECURITIES		1,002,860	1,000,000	8,288	2FE
443510 AJ 1	HUBBELL INC 3.500 2028 02		02/01/2018	VARIOUS		2,984,980	3,000,000	292	2FE
446413 AK 2	HUNTINGTON INGALLS INDUS 3.483 2027 12		03/06/2018	VARIOUS		2,900,470	3,000,000	26,606	2FE
45688C AA 5	INGEVITY CORP (144A) 4.500 2026 02		02/15/2018	VARIOUS		2,133,630	2,181,000	6,350	3FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000 2027 02		01/11/2018	BAS-MERRILL LYNCH		964,320	1,000,000	12,583	2FE
461070 AM 6	INTERSTATE POWER & LIGHT 3.400 2025 08		03/28/2018	DEUTSCHE BANC		2,135,058	2,165,000	0	2FE
466313 AH 6	JABIL INC 3.950 2028 01		01/10/2018	VARIOUS		1,992,980	2,000,000	0	2FE
24422E TW 9	JOHN DEERE CAPITAL CORP 2.800 2027 09		03/02/2018	J P MORGAN CHASE SECURITIES INC		2,839,140	3,000,000	41,533	1FE
24422E UB 3	JOHN DEERE CAPITAL CORP 3.050 2028 01		01/03/2018	HSBC		998,380	1,000,000	0	1FE
24422E UE 7	JOHN DEERE CAPITAL CORP 3.450 2025 03		03/08/2018	BARCLAYS CAPITAL INC		1,999,380	2,000,000	0	1FE
46647P AM 8	JP MORGAN CHASE 3.509 2029 01		01/17/2018	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1FE
48238T AA 7	KAR AUCTION (144A) 5.125 2025 06		02/20/2018	WELLS FARGO SECURITIES		676,688	675,000	7,784	4FE
49327M 2U 7	KEY BANK NA 3.375 2023 03		02/28/2018	KEYBANC CAPITAL MARK		999,820	1,000,000	0	1FE
49456B AF 8	KINDER MORGAN INC 4.300 2025 06		02/12/2018	BARCLAYS CAPITAL INC		2,030,740	2,000,000	17,439	2FE
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		03/06/2018	VARIOUS		2,983,790	3,000,000	836	2FE
526107 AD 9	LENNOX INTERNATIONAL INC 3.000 2023 11		02/21/2018	KEYBANC CAPITAL MARK		1,206,175	1,235,000	10,086	2FE
539830 BH 1	LOCKHEED MARTIN CORP 3.550 2026 01		01/23/2018	HSBC		3,080,520	3,000,000	2,958	2FE
548661 DP 9	LOWE'S COS INC 3.100 2027 05		01/11/2018	J P MORGAN CHASE SECURITIES INC		995,010	1,000,000	6,286	1FE
55305B AQ 4	M/I HOMES INC 5.625 2025 08		02/13/2018	CREDIT AGRICOLE CIB		266,665	266,000	582	3FE
573284 AQ 9	MARTIN MARIETTA MATERIAL 3.450 2027 06		03/20/2018	CITIGROUP GLOBAL MARKETS		953,030	1,000,000	10,638	2FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
573284 AT 3	MARTIN MARIETTA MATERIAL 3.500 2027 12.....		03/01/2018.....	ROBERT W BAIRD & CO.....		959,830	1,000,000	7,292	2FE
57629W CG 3	MASSMUTUAL GLOBAL FUNDIN 2.950 2025 01.....		01/09/2018.....	VARIOUS.....		3,989,700	4,000,000	0	1FE
57636Q AJ 3	MASTERCARD INC 3.500 2028 02.....		02/26/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,004,430	2,000,000	194	1FE
57772K AD 3	MAXIM INTEGRATED PRODUCT 3.450 2027 06.....		02/21/2018.....	MORGAN STANLEY.....		968,450	1,000,000	6,517	2FE
579780 AN 7	MCCORMICK & COMPANY INC 3.400 2027 08.....		02/06/2018.....	BAS-MERRILL LYNCH.....		2,962,710	3,000,000	50,150	2FE
58013M FF 6	MCDONALDS CORP 3.800 2028 04.....		03/14/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,997,820	2,000,000	0	2FE
581557 BJ 3	MCKESSON CORP 3.950 2028 02.....		02/12/2018.....	VARIOUS.....		4,996,230	5,000,000	0	2FE
585055 BS 4	MEDTRONIC INC 3.500 2025 03.....		03/27/2018.....	GOLDMAN SACHS & CO.....		996,810	1,000,000	1,361	1FE
594918 BJ 2	MICROSOFT CORP 3.125 2025 11.....		03/06/2018.....	MORGAN STANLEY.....		1,965,140	2,000,000	21,701	1FE
594918 BY 9	MICROSOFT CORP 3.300 2027 02.....		03/26/2018.....	WELLS FARGO SECURITIES.....		1,970,900	2,000,000	9,533	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10.....		03/05/2018.....	BARCLAYS CAPITAL INC.....		1,940,563	1,907,000	26,327	1FE
60856B AC 8	MOLEX ELECTRONIC TECHNOL 3.900 2025 04.....		03/08/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,001,080	1,000,000	15,925	2FE
61744Y AP 3	MORGAN STANLEY 3.772 2029 01.....		01/18/2018.....	MORGAN STANLEY.....		2,006,960	2,000,000	0	1FE
620076 BL 2	MOTOROLA SOLUTIONS INC 4.600 2028 02.....		02/21/2018.....	J P MORGAN CHASE SECURITIES INC.....		998,330	1,000,000	0	2FE
55336V AJ 9	MPLX LP 4.875 2025 06.....		01/16/2018.....	WELLS FARGO SECURITIES.....		1,071,790	1,000,000	6,365	2FE
55336V AR 1	MPLX LP 4.000 2028 03.....		02/05/2018.....	MIZUHO INTERNATIONAL PLC.....		2,986,530	3,000,000	0	2FE
625383 AA 2	MULTI-COLOR CORP (144A) 6.125 2022 12.....		02/13/2018.....	CREDIT AGRICOLE CIB.....		725,375	700,000	8,813	1
62539B AA 3	MULTI-COLOR CORP (144A) 4.875 2025 11.....		03/22/2018.....	VARIOUS.....		9,622,620	9,944,000	187,514	4FE
628530 BG 1	MYLAN INC (144A) 4.550 2028 04.....		03/29/2018.....	DEUTSCHE BANC.....		3,995,410	4,000,000	0	2FE
637432 NP 6	NATIONAL RURAL UTILITIES 3.400 2028 02.....		01/31/2018.....	J P MORGAN CHASE SECURITIES INC.....		997,060	1,000,000	0	1FE
64952W CH 4	NEW YORK LIFE GLOBAL FUN 2.350 2026 07.....		03/05/2018.....	GOLDMAN SACHS & CO.....		1,838,040	2,000,000	6,919	1FE
64952W CX 9	NEW YORK LIFE GLOBAL FUN 3.000 2028 01.....		01/03/2018.....	CREDIT SUISSE FIRST BOSTON.....		1,984,100	2,000,000	0	1FE
65473Q BE 2	NISOURCE FINANCE CORP 3.490 2027 05.....		02/06/2018.....	VARIOUS.....		3,003,130	3,000,000	21,522	2FE
665772 BN 8	NORTHERN STATES POWER - 7.125 2025 07.....		03/28/2018.....	AMHERST PIERPONT SEC.....		1,228,110	1,000,000	0	1FE
66989H AN 8	NOVARTIS CAPITAL 3.100 2027 05.....	C.....	01/16/2018.....	DEUTSCHE BANC.....		2,020,880	2,000,000	10,506	1FE
670346 AL 9	NUCOR CORP 4.125 2022 09.....		02/26/2018.....	PNC CAPITAL MARKETS.....		1,041,580	1,000,000	18,677	1FE
68268N AP 8	ONEOK PARTNERS 4.900 2025 03.....		01/19/2018.....	SMBN NIKKO SEC.....		2,140,220	2,000,000	34,844	2FE
688239 AE 2	OSHKOSH CORP 5.375 2025 03.....		02/22/2018.....	BAS-MERRILL LYNCH.....		1,045,000	1,000,000	26,128	2FE
695156 AT 6	PACKAGING CORP OF AMERIC 3.400 2027 12.....		02/05/2018.....	BAS-MERRILL LYNCH.....		1,865,853	1,903,000	9,705	2FE
701094 AJ 3	PARKER-HANNIFIN CORP 3.250 2027 03.....		03/06/2018.....	CANTOR FITZGERALD.....		977,320	1,000,000	632	1FE
703481 AA 9	PATTERSON-UTI ENERGY INC 3.950 2028 02.....		01/10/2018.....	GOLDMAN SACHS & CO.....		999,250	1,000,000	0	2FE
693304 AT 4	PECO ENERGY CO 3.150 2025 10.....		03/20/2018.....	KEYBANC CAPITAL MARK.....		1,856,984	1,900,000	26,101	1FE
713448 DY 1	PEPSICO INC 3.000 2027 10.....		01/16/2018.....	GOLDMAN SACHS & CO.....		990,620	1,000,000	8,167	1FE
718546 AR 5	PHILLIPS 66 3.900 2028 03.....		02/26/2018.....	GOLDMAN SACHS & CO.....		999,000	1,000,000	0	2FE
69353R FJ 2	PNC BANK NA 3.250 2028 01.....		01/18/2018.....	VARIOUS.....		1,991,200	2,000,000	0	1FE
693506 BP 1	PPG INDUSTRIES 3.750 2028 03.....		03/26/2018.....	VARIOUS.....		3,992,540	4,000,000	3,229	1FE
74005P BQ 6	PRAXAIR INC 3.200 2026 01.....		01/09/2018.....	BAS-MERRILL LYNCH.....		1,285,240	1,265,000	18,104	1FE
740189 AM 7	PRECISION CAST 3.250 2025 06.....		03/21/2018.....	J P MORGAN CHASE SECURITIES INC.....		988,970	1,000,000	8,847	1FE
74340X BE 0	PROLOGIS LP 3.750 2025 11.....		01/23/2018.....	WELLS FARGO SECURITIES.....		2,072,560	2,000,000	17,500	1FE
74432Q CC 7	PRUDENTIAL FINANCIAL INC 3.878 2028 03.....		03/22/2018.....	J P MORGAN CHASE SECURITIES INC.....		3,000,000	3,000,000	0	1FE
449934 AD 0	QUINTILES IMS INC (144A) 5.000 2026 10.....		03/28/2018.....	SUNTRUST.....		2,002,500	2,000,000	0	3FE
748767 AF 7	QUINTILES IMS INC (144A) 4.875 2023 05.....		02/09/2018.....	CREDIT AGRICOLE CIB.....		1,010,000	1,000,000	11,917	3FE
756109 AV 6	REALTY INCOME CORP 3.875 2025 04.....		03/27/2018.....	CITIGROUP GLOBAL MARKETS.....		995,000	1,000,000	0	2FE
75884R AX 1	REGENCY CENTERS LP 4.125 2028 03.....		02/28/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,996,740	2,000,000	0	2FE
771196 BK 7	ROCHE HOLDINGS INC (144A) 2.625 2026 05.....	C.....	02/27/2018.....	VARIOUS.....		2,858,660	3,000,000	18,958	1FE
771196 BL 5	ROCHE HOLDINGS INC (144A) 2.375 2027 01.....	C.....	03/22/2018.....	J P MORGAN CHASE SECURITIES INC.....		916,090	1,000,000	3,826	1FE
78355H KG 3	RYDER SYSTEM INC 3.400 2023 03.....		02/21/2018.....	LLOYDS BANK.....		997,300	1,000,000	0	2FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
797440	BU	7 SAN DIEGO G & E 2.500 2026 05.....		02/05/2018.....	SCOTIA CAPITAL.....		939,210	1,000,000	5,694	1FE.....
83001A	AB	8 SIX FLAGS ENTERTAINMENT 4.875 2024 07.....		02/16/2018.....	CITIGROUP GLOBAL MARKETS.....		1,118,130	1,128,000	3,208	3FE.....
845011	AA	3 SOUTHWEST GAS CORP 3.700 2028 04.....		03/12/2018.....	MUFG SECURITIES AMERICAS INC.....		998,150	1,000,000	0	1FE.....
857477	AT	0 STATE STREET CORP 3.550 2025 08.....		01/31/2018.....	GOLDMAN SACHS & CO.....		1,021,200	1,000,000	16,172	1FE.....
863667	AQ	4 STRYKER CORP 3.650 2028 03.....		02/26/2018.....	WELLS FARGO SECURITIES.....		1,999,160	2,000,000	0	2FE.....
86787E	AN	7 SUNTRUST BANK 2.750 2023 05.....		03/06/2018.....	SUNTRUST.....		1,943,180	2,000,000	19,403	1FE.....
871829	BG	1 SYSCO CORP 3.550 2025 03.....		03/09/2018.....	TD SECURITIES.....		993,580	1,000,000	0	1FE.....
189754	AA	2 TAPESTRY INC 4.250 2025 04.....		03/07/2018.....	GOLDMAN SACHS & CO.....		998,350	1,000,000	18,653	2FE.....
882384	AD	2 TEXAS EASTERN TRANSMISSI 3.500 2028 01.....		01/08/2018.....	VARIOUS.....		2,494,625	2,500,000	97	2FE.....
883203	BW	0 TEXTRON INC 4.000 2026 03.....		01/12/2018.....	MORGAN STANLEY.....		1,037,860	1,000,000	13,556	2FE.....
883556	BR	2 THERMO FISHER SCIENTIFIC 2.950 2026 09.....		02/12/2018.....	DEUTSCHE BANC.....		946,810	1,000,000	11,882	2FE.....
87261Q	AB	9 TMS INTERNATIONAL CORP (7.250 2025 08.....		02/13/2018.....	CREDIT SUISSE FIRST BOSTON.....		1,045,000	1,000,000	0	5FE.....
89236T	EM	3 TOYOTA MOTOR CREDIT CORP 3.050 2028 01.....	C.....	01/09/2018.....	VARIOUS.....		1,994,280	2,000,000	0	1FE.....
893574	AH	6 TRANSCONTINENTAL GAS PIP 7.850 2026 02.....		01/23/2018.....	BARCLAYS CAPITAL INC.....		1,540,826	1,210,000	45,909	2FE.....
893574	AJ	2 TRANSCONTINENTAL GAS PIP 4.000 2028 03.....		03/08/2018.....	BARCLAYS CAPITAL INC.....		994,460	1,000,000	0	2FE.....
902494	AX	1 TYSON FOODS INC 3.950 2024 08.....		02/13/2018.....	BARCLAYS CAPITAL INC.....		2,046,780	2,000,000	0	2FE.....
904764	BC	0 UNILEVER CAPITAL 3.500 2028 03.....	C.....	03/19/2018.....	CITIGROUP GLOBAL MARKETS.....		1,969,780	2,000,000	0	1FE.....
91324P	CP	5 UNITEDHEALTH GROUP INC 3.750 2025 07.....		02/20/2018.....	U S BANCORP.....		2,029,800	2,000,000	7,708	1FE.....
91324P	CV	2 UNITEDHEALTH GROUP INC 3.100 2026 03.....		03/07/2018.....	GOLDMAN SACHS & CO.....		2,912,220	3,000,000	44,950	1FE.....
90331H	NL	3 US BANK NA CINCINNATI 2.850 2023 01.....		01/18/2018.....	U S BANCORP.....		999,400	1,000,000	0	1FE.....
92047W	AB	7 VALVOLINE INC 4.375 2025 08.....		02/09/2018.....	GOLDMAN SACHS & CO.....		1,945,000	2,000,000	44,965	3FE.....
92277G	AM	9 VENTAS REALTY LP 4.000 2028 03.....		02/13/2018.....	JEFFERIES & CO INC.....		2,976,990	3,000,000	0	2FE.....
92343V	BR	4 VERIZON COMMUNICATIONS I 5.150 2023 09.....		01/30/2018.....	BARCLAYS CAPITAL INC.....		3,294,030	3,000,000	58,367	2FE.....
92826C	AH	5 VISA INC 2.750 2027 09.....		02/20/2018.....	U S BANCORP.....		941,420	1,000,000	12,299	1FE.....
928563	AB	1 VMWARE INC 2.950 2022 08.....		01/09/2018.....	BARCLAYS CAPITAL INC.....		995,450	1,000,000	11,472	2FE.....
958254	AH	7 WESTERN GAS PARTNERS LP 4.500 2028 03.....		02/21/2018.....	MIZUHO INTERNATIONAL PLC.....		994,350	1,000,000	0	2FE.....
96145D	AG	0 WESTROCK CO (144A) 4.000 2028 03.....		03/01/2018.....	WELLS FARGO SECURITIES.....		2,994,810	3,000,000	0	2FE.....
98877D	AB	1 ZF NA CAPITAL (144A) 4.500 2022 04.....	C.....	03/28/2018.....	BARCLAYS CAPITAL INC.....		2,025,000	2,000,000	0	2FE.....
98877D	AC	9 ZF NA CAPITAL (144A) 4.750 2025 04.....	C.....	02/09/2018.....	KEYBANC CAPITAL MARK.....		1,015,000	1,000,000	13,722	2FE.....
98956P	AQ	5 ZIMMER BIOMET HOLDINGS I 3.700 2023 03.....		03/08/2018.....	BAS-MERRILL LYNCH.....		998,420	1,000,000	0	2FE.....
88579Y	AR	2 3M COMPANY 3.000 2025 08.....		02/22/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,960,870	2,000,000	2,667	1FE.....
775109	BF	7 ROGERS COMMUNICATIONS 2.900 2026 11.....	A.....	02/06/2018.....	WELLS FARGO SECURITIES.....		2,856,240	3,000,000	20,058	2FE.....
87971M	BF	9 TELUS CORP 3.700 2027 09.....	A.....	03/27/2018.....	WELLS FARGO SECURITIES.....		989,590	1,000,000	1,439	2FE.....
009279	AA	8 AIRBUS SE (144A) 3.150 2027 04.....	D.....	02/05/2018.....	VARIOUS.....		2,960,210	3,000,000	29,050	1FE.....
02315Q	AA	6 AMBAC LSNi LLC (144A) 6.810 2023 02.....	D.....	03/01/2018.....	PAR WRITE-UP.....		0	2,661	0	5*GI.....
034863	AU	4 ANGLO AMERICAN CAPITAL (4.500 2028 03.....	D.....	03/13/2018.....	MORGAN STANLEY.....		995,460	1,000,000	0	2FE.....
00182E	BJ	7 ANZ NEW ZEALAND INTL/LDN 3.450 2028 01.....	D.....	01/16/2018.....	CITIGROUP GLOBAL MARKETS.....		996,570	1,000,000	0	1FE.....
2027A0	JZ	3 COMMONWEALTH BANK AUST (3.900 2028 03.....	D.....	03/12/2018.....	BAS-MERRILL LYNCH.....		2,997,780	3,000,000	0	1FE.....
2027A0	HT	9 COMMONWEALTH BANK OF AUS 2.850 2026 05.....	D.....	02/13/2018.....	CITIGROUP GLOBAL MARKETS.....		2,952,230	3,139,000	21,620	1FE.....
2027A0	HY	8 COMMONWEALTH BANK OF AUS 2.625 2026 09.....	D.....	02/27/2018.....	DEUTSCHE BANC.....		1,844,880	2,000,000	25,521	1FE.....
21688A	AL	6 COOPERATIEVE RABOBANK UA 2.750 2023 01.....	D.....	01/04/2018.....	BAS-MERRILL LYNCH.....		999,350	1,000,000	0	1FE.....
225401	AF	5 CREDIT SUISSE GROUP AG (3.869 2029 01.....	D.....	01/05/2018.....	CREDIT SUISSE FIRST BOSTON.....		1,000,000	1,000,000	0	2FE.....
44962L	AA	5 IHS MARKIT LTD (144A) 5.000 2022 11.....	D.....	02/07/2018.....	BARCLAYS CAPITAL INC.....		1,046,875	1,000,000	13,611	2FE.....
45687A	AP	7 INGERSOLL-RAND GL 3.750 2028 08.....	D.....	02/13/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,992,530	3,000,000	0	2FE.....
539439	AR	0 LLOYDS BANKING GROUP PLC 4.375 2028 03.....	D.....	03/15/2018.....	MORGAN STANLEY.....		1,992,940	2,000,000	0	1FE.....
63861V	AB	3 NATIONWIDE BUILDING SOCI 4.302 2029 03.....	D.....	03/01/2018.....	CITIGROUP GLOBAL MARKETS.....		1,000,000	1,000,000	0	2FE.....

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
75625Q AD 1	RECKITT BENCKISER TSY (1 2.750 2024 06.....)	D.....	01/09/2018.....	J P MORGAN CHASE SECURITIES INC.....		974,150	1,000,000	1,146	1FE.....
780097 BD 2	ROYAL BANK OF SCOTLAND G 3.875 2023 09.....	D.....	01/04/2018.....	MORGAN STANLEY.....		2,025,580	2,000,000	24,972	2FE.....
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05.....	D.....	01/18/2018.....	BAS-MERRILL LYNCH.....		1,013,890	1,000,000	6,410	1FE.....
82620K AE 3	SIEMENS FINANCIERINGSMAT 3.250 2025 05.....	D.....	03/21/2018.....	CITIGROUP GLOBAL MARKETS.....		1,962,840	2,000,000	20,944	1FE.....
82620K AL 7	SIEMENS FINANCIERINGSMAT 2.350 2026 10.....	D.....	02/05/2018.....	HSBC.....		1,834,440	2,000,000	14,622	1FE.....
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03.....	D.....	01/18/2018.....	HSBC.....		1,009,790	1,000,000	11,900	1FE.....
961214 DW 0	WESTPAC BANKING CORP 3.400 2028 01.....	D.....	01/17/2018.....	GOLDMAN SACHS & CO.....		1,992,940	2,000,000	0	1FE.....
46648R AC 5	JPMMT 2018-1 A3 3.500 2048 06.....		01/18/2018.....	J P MORGAN CHASE SECURITIES INC.....		8,026,250	8,000,000	23,333	1FE.....
46648R AE 1	JPMMT 2018-1 A5 3.500 2048 06.....		01/18/2018.....	J P MORGAN CHASE SECURITIES INC.....		4,033,125	4,000,000	11,667	1FE.....
81746Q AA 9	SEMT 2018-2 A1 3.500 2048 02.....		01/16/2018.....	WELLS FARGO SECURITIES.....		13,343,164	13,250,000	30,917	1FE.....
81746Q AD 3	SEMT 2018-2 A4 3.500 2048 02.....		01/16/2018.....	WELLS FARGO SECURITIES.....		6,339,263	6,261,000	14,609	1FE.....
02007M AC 4	ALLYA 2018-1 A1 1.750 2019 02.....		01/23/2018.....	BARCLAYS CAPITAL INC.....		48,000,000	48,000,000	0	1FE.....
09659Q AA 5	BMWOT 2018-A A1 1.650 2019 01.....		01/24/2018.....	VARIOUS.....		66,997,070	67,000,000	2,292	1FE.....
14314A AA 7	CARMX 2018-1 A1 1.700 2019 02.....		01/17/2018.....	RBC CAPITAL MARKETS.....		25,000,000	25,000,000	0	1FE.....
233864 AA 5	DTRT 2018-1 A1 (144A) 2.200 2019 04.....		03/20/2018.....	BAS-MERRILL LYNCH.....		28,500,000	28,500,000	0	1Z.....
36255P AA 8	GMCAR 2018-1 A1 1.700 2019 01.....		01/09/2018.....	BARCLAYS CAPITAL INC.....		59,500,000	59,500,000	0	1FE.....
43814U AA 7	HAROT 2018-1 A1 1.900 2019 03.....		02/21/2018.....	SOCIETY GENERALE AMERICAS.....		80,000,000	80,000,000	0	1FE.....
92888C AA 5	VFET 2018-1A A1 (144A) 1.850 2019 02.....		02/06/2018.....	J P MORGAN CHASE SECURITIES INC.....		44,000,000	44,000,000	0	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					725,334,490	726,172,214	1,961,444	XXX.....
8399997	Total - Bonds - Part 3.....					866,382,172	861,365,058	2,128,804	XXX.....
8399999	Total - Bonds.....					866,382,172	861,365,058	2,128,804	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					866,382,172	XXX	2,128,804	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

QE04.5

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		02/27/2018	REDEEMED		112,617	112,617	112,617	112,617	0	0	0	0	0	112,617	0	0	0	1,009	08/27/2021	1
09751W	AA 9 BOLDINI LTD 3.600	D	01/19/2018	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	908	07/19/2035	1
09751W	AA 9 BOLDINI LTD 3.600	D	03/16/2018	MAKE WHOLE CALL		1,800,000	1,750,000	1,750,000	1,749,998	0	2	0	2	0	1,750,000	0	0	0	91,752	07/19/2035	1
36179S	QU 4 GNMA II PASS #MA4067 2.500		03/20/2018	PAID ON PRINCIPAL		1,139,815	1,139,815	1,122,259	1,122,319	0	17,496	0	17,496	0	1,139,815	0	0	0	4,459	11/20/2046	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		03/20/2018	PAID ON PRINCIPAL		1,059,525	1,059,525	1,043,259	1,043,289	0	16,236	0	16,236	0	1,059,525	0	0	0	4,575	01/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2018	PAID ON PRINCIPAL		352,581	352,581	366,849	366,320	0	(13,739)	0	(13,739)	0	352,581	0	0	0	1,973	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		03/20/2018	PAID ON PRINCIPAL		341,081	341,081	359,574	359,427	0	(18,346)	0	(18,346)	0	341,081	0	0	0	1,917	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		03/20/2018	PAID ON PRINCIPAL		356,380	356,380	374,088	374,046	0	(17,666)	0	(17,666)	0	356,380	0	0	0	1,997	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2018	PAID ON PRINCIPAL		99,094	99,094	95,109	96,062	0	3,032	0	3,032	0	99,094	0	0	0	750	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		03/20/2018	PAID ON PRINCIPAL		18,403	18,403	17,469	17,626	0	777	0	777	0	18,403	0	0	0	138	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		03/20/2018	PAID ON PRINCIPAL		86,846	86,846	84,404	84,868	0	1,978	0	1,978	0	86,846	0	0	0	743	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		03/20/2018	PAID ON PRINCIPAL		50,087	50,087	48,984	49,189	0	898	0	898	0	50,087	0	0	0	409	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2018	PAID ON PRINCIPAL		36,436	36,436	35,867	35,972	0	464	0	464	0	36,436	0	0	0	257	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		03/15/2018	PAID ON PRINCIPAL		26,387	26,387	25,587	25,706	0	681	0	681	0	26,387	0	0	0	197	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		03/15/2018	PAID ON PRINCIPAL		27,988	27,988	27,140	27,307	0	681	0	681	0	27,988	0	0	0	210	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		03/15/2018	PAID ON PRINCIPAL		15,086	15,086	14,850	14,908	0	178	0	178	0	15,086	0	0	0	130	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		03/15/2018	PAID ON PRINCIPAL		10,543	10,543	10,059	10,293	0	250	0	250	0	10,543	0	0	0	123	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		03/20/2018	PAID ON PRINCIPAL		56,389	56,389	49,274	53,655	0	2,734	0	2,734	0	56,389	0	0	0	588	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		03/20/2018	PAID ON PRINCIPAL		2,264,017	2,264,017	2,315,311	2,271,272	0	(7,254)	0	(7,254)	0	2,264,017	0	0	0	6,361	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		03/20/2018	PAID ON PRINCIPAL		546,787	546,787	542,686	544,048	0	2,739	0	2,739	0	546,787	0	0	0	2,383	12/20/2062	1
38376R	8F 6 GNR 2017-H18 HC 2.000		03/20/2018	PAID ON PRINCIPAL		233,975	233,975	225,895	225,813	0	8,162	0	8,162	0	233,975	0	0	0	562	04/20/2066	1
36225C	BX 3 G2 (ARM) #80053 2.375		03/20/2018	PAID ON PRINCIPAL		28	28	29	28	0	0	0	0	0	28	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 2.625		03/20/2018	PAID ON PRINCIPAL		264	264	267	262	0	2	0	2	0	264	0	0	0	1	05/20/2027	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		03/25/2018	PAID ON PRINCIPAL		42,608	42,608	38,348	42,169	0	439	0	439	0	42,608	0	0	0	645	10/25/2018	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		12/25/2017	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	80	10/25/2018	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		03/16/2018	PAID ON PRINCIPAL		57,541	57,541	57,505	57,500	0	41	0	41	0	57,541	0	0	0	240	05/16/2055	1
38380J	EJ 3 GNR 2017-169 AH (PROJE 2.600		03/16/2018	PAID ON PRINCIPAL		131,229	131,229	129,569	129,595	0	1,634	0	1,634	0	131,229	0	0	0	569	04/16/2054	1
38379R	VW 0 GNR 2017-76 AD (PROJEC 2.400		03/16/2018	PAID ON PRINCIPAL		44,248	44,248	43,610	43,652	0	595	0	595	0	44,248	0	0	0	177	02/16/2050	1
83162C	UP 6 SBAP 2012-20B 1 2.630		02/01/2018	PAID ON PRINCIPAL		371,520	371,520	372,377	372,125	0	(605)	0	(605)	0	371,520	0	0	0	5,231	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		01/01/2018	PAID ON PRINCIPAL		381,892	381,892	381,892	381,825	0	67	0	67	0	381,892	0	0	0	6,773	01/01/2034	1
83162C	YG 2 SBAP 2017-20A 1 2.800		01/01/2018	PAID ON PRINCIPAL		194,169	194,169	194,169	194,268	0	(99)	0	(99)	0	194,169	0	0	0	2,767	01/01/2037	1
0599999	Total - Bonds - U.S. Government					9,907,537	9,857,537	9,889,044	9,856,159	0	1,378	0	1,378	0	9,857,537	0	0	0	137,926	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192	UU 2 MARYLAND GENERAL OBLIG 5.250		03/01/2018	MATURED		10,000,000	10,000,000	11,387,000	10,020,212	0	(20,212)	0	(20,212)	0	10,000,000	0	0	0	262,500	03/01/2018	1FE
575827	R5 1 MASSACHUSETTS CENTRAL 7.000		02/07/2018	BAS-MERRILL LYNCH		35,065,000	35,065,000	35,065,000	35,065,000	0	0	0	0	0	35,065,000	0	0	0	71,551	12/01/2030	1FE
93974B	3S 9 WASHINGTON GENERAL OBL 5.000		01/01/2018	REDEEMED		7,100,000	7,100,000	7,686,602	7,100,000	0	0	0	0	0	7,100,000	0	0	0	177,500	01/01/2025	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					52,165,000	52,165,000	54,138,602	52,185,212	0	(20,212)	0	(20,212)	0	52,165,000	0	0	0	511,551	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
011338	QM 5 ALAMO HEIGHTS ISD GO S 5.000		02/01/2018	REDEEMED		1,820,000	1,820,000	1,976,302	1,821,880	0	(1,880)	0	(1,880)	0	1,820,000	0	0	0	45,500	02/01/2028	1FE
011338	QN 3 ALAMO HEIGHTS ISD GO S 5.000		02/01/2018	REDEEMED		2,865,000	2,865,000	3,097,380	2,867,789	0	(2,789)	0	(2,789)	0	2,865,000	0	0	0	71,625	02/01/2029	1FE
059132	8D 5 BALTIMORE CO GENERAL O 5.000		02/01/2018	REDEEMED		7,000,000	7,000,000	7,609,560	7,024,088	0	(24,088)	0	(24,088)	0	7,000,000	0	0	0	175,000	02/01/2021	1FE

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05 1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059132 8E 3	BALTIMORE CO GENERAL O 5.000		02/01/2018	REDEEMED		7,000,000	7,000,000	7,515,550	7,004,736	0	(4,736)	0	(4,736)	0	7,000,000	0	0	0	175,000	02/01/2022	1FE
059132 8F 0	BALTIMORE CO GENERAL O 5.000		02/01/2018	REDEEMED		6,955,000	6,955,000	7,431,696	6,959,351	0	(4,351)	0	(4,351)	0	6,955,000	0	0	0	173,875	02/01/2023	1FE
059132 8G 8	BALTIMORE CO GENERAL O 5.000		02/01/2018	REDEEMED		6,735,000	6,735,000	7,168,061	6,738,928	0	(3,928)	0	(3,928)	0	6,735,000	0	0	0	168,375	02/01/2024	1FE
159807 V6 0	CHARLES CO GENERAL OBL 4.000		02/01/2018	MATURED		675,000	675,000	697,552	676,666	0	(1,666)	0	(1,666)	0	675,000	0	0	0	13,500	02/01/2018	1FE
184540 U6 7	CLEAR CREEK ISD GO S20 5.250		02/15/2018	REDEEMED		1,260,000	1,260,000	1,327,649	1,261,012	0	(1,012)	0	(1,012)	0	1,260,000	0	0	0	33,075	02/15/2024	1FE
346766 NW 4	FORT BEND CO GO ROAD R 5.000		03/01/2018	MATURED		1,835,000	1,835,000	2,147,812	1,841,866	0	(6,866)	0	(6,866)	0	1,835,000	0	0	0	45,875	03/01/2018	1FE
346766 NX 2	FORT BEND CO GO ROAD R 5.000		03/01/2018	REDEEMED		1,000,000	1,000,000	1,156,740	1,003,454	0	(3,454)	0	(3,454)	0	1,000,000	0	0	0	25,000	03/01/2019	1FE
346766 NZ 7	FORT BEND CO GO ROAD R 5.000		03/01/2018	REDEEMED		1,800,000	1,800,000	2,046,402	1,805,456	0	(5,456)	0	(5,456)	0	1,800,000	0	0	0	45,000	03/01/2021	1FE
349460 V5 1	FORT WORTH ISD GO S200 5.000		02/15/2018	REDEEMED		12,355,000	12,355,000	13,392,326	12,369,388	0	(14,388)	0	(14,388)	0	12,355,000	0	0	0	308,875	02/15/2022	1FE
349460 V8 5	FORT WORTH ISD GO S200 5.000		02/15/2018	REDEEMED		5,000,000	5,000,000	5,334,200	5,004,568	0	(4,568)	0	(4,568)	0	5,000,000	0	0	0	125,000	02/15/2025	1FE
349460 V9 3	FORT WORTH ISD GO S200 5.000		02/15/2018	REDEEMED		5,000,000	5,000,000	5,313,300	5,004,258	0	(4,258)	0	(4,258)	0	5,000,000	0	0	0	125,000	02/15/2026	1FE
514014 JT 7	LANCASTER CO SD #1 GO 5.000		01/15/2018	MATURED		2,315,000	2,315,000	2,700,864	2,316,856	0	(1,856)	0	(1,856)	0	2,315,000	0	0	0	57,875	01/15/2018	1FE
660266 CC 9	NORTH KANSAS CITY SD#7 5.000		03/01/2018	REDEEMED		2,030,000	2,030,000	2,208,924	2,043,624	0	(13,624)	0	(13,624)	0	2,030,000	0	0	0	50,750	03/01/2022	1FE
660266 CF 2	NORTH KANSAS CITY SD#7 5.000		03/01/2018	REDEEMED		3,130,000	3,130,000	3,266,030	3,148,743	0	(18,743)	0	(18,743)	0	3,130,000	0	0	0	78,250	03/01/2025	1FE
660266 CG 0	NORTH KANSAS CITY SD#7 5.000		03/01/2018	REDEEMED		3,470,000	3,470,000	3,620,806	3,490,779	0	(20,779)	0	(20,779)	0	3,470,000	0	0	0	86,750	03/01/2026	1FE
727199 JJ 1	PLANO ISD GENERAL OBLI 5.000		02/15/2018	REDEEMED		5,785,000	5,785,000	6,050,647	5,812,840	0	(27,840)	0	(27,840)	0	5,785,000	0	0	0	144,625	02/15/2026	1FE
737050 UY 8	PORTSMOUTH GENERAL OBL 5.000		01/15/2018	MATURED		1,270,000	1,270,000	1,425,689	1,270,781	0	(781)	0	(781)	0	1,270,000	0	0	0	31,750	01/15/2018	1FE
791434 WB 5	ST LOUIS CO SD#R-6 (RO 3.000		02/01/2018	MATURED		2,455,000	2,455,000	2,621,744	2,456,991	0	(1,991)	0	(1,991)	0	2,455,000	0	0	0	36,825	02/01/2018	1FE
791434 VK 6	ST LOUIS CO SD#R-6(ROC 4.000		02/01/2018	MATURED		2,920,000	2,920,000	3,185,136	2,922,973	0	(2,973)	0	(2,973)	0	2,920,000	0	0	0	58,400	02/01/2018	1FE
90634P EV 7	UNION COUNTY GENERAL O 4.500		02/15/2018	REDEEMED		80,000	80,000	79,027	79,961	0	39	0	39	0	80,000	0	0	0	1,800	02/15/2026	1
90634P EW 5	UNION COUNTY GENERAL O 4.500		02/15/2018	REDEEMED		80,000	80,000	78,497	79,942	0	58	0	58	0	80,000	0	0	0	1,800	02/15/2027	1
90634P EX 3	UNION COUNTY GENERAL O 4.500		02/15/2018	REDEEMED		80,000	80,000	77,941	79,921	0	79	0	79	0	80,000	0	0	0	1,800	02/15/2028	1
90634P FJ 3	UNION COUNTY GENERAL O 4.500		02/15/2018	REDEEMED		6,920,000	6,920,000	6,835,853	6,916,620	0	3,380	0	3,380	0	6,920,000	0	0	0	155,700	02/15/2026	1FE
90634P FK 0	UNION COUNTY GENERAL O 4.500		02/15/2018	REDEEMED		6,920,000	6,920,000	6,789,973	6,914,971	0	5,029	0	5,029	0	6,920,000	0	0	0	155,700	02/15/2027	1FE
90634P FL 8	UNION COUNTY GENERAL O 4.500		02/15/2018	REDEEMED		6,920,000	6,920,000	6,741,879	6,913,143	0	6,857	0	6,857	0	6,920,000	0	0	0	155,700	02/15/2028	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					105,675,000	105,675,000	111,897,540	105,831,582	0	(156,582)	0	(156,582)	0	105,675,000	0	0	0	2,548,425	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2018	REDEEMED		14,639	14,639	14,639	14,639	0	0	0	0	0	14,639	0	0	0	181	04/15/2021	5*
083536 BE 1	BEREA EDUCNTL FACS (BE .880		03/13/2018	MORGAN STANLEY		4,100,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	0	0	12,935	06/01/2029	1FE
083536 AB 8	BEREA EDUCNTL FACS (BE .880		03/13/2018	MORGAN STANLEY		3,495,000	3,495,000	3,495,000	3,495,000	0	0	0	0	0	3,495,000	0	0	0	11,026	06/01/2032	1FE
13048P AA 9	CALIFORNIA MUNI FIN AU .830		01/19/2018	BAS-MERRILL LYNCH		12,555,000	12,555,000	12,555,000	12,555,000	0	0	0	0	12,555,000	0	0	0	18,547	06/01/2025	1FE	
186432 J8 4	CLEVELAND WTRWKS REF S 5.000		01/01/2018	REDEEMED		1,880,000	1,880,000	1,914,648	1,880,100	0	(100)	0	(100)	0	1,880,000	0	0	0	47,000	01/01/2024	1FE
186432 J9 2	CLEVELAND WTRWKS REF S 5.000		01/01/2018	REDEEMED		2,000,000	2,000,000	2,019,660	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	01/01/2025	1FE
194653 JG 7	COLLIER CO SCH BRD COP 5.250		02/15/2018	MATURED		10,000,000	10,000,000	10,979,200	10,012,748	0	(12,748)	0	(12,748)	0	10,000,000	0	0	0	262,500	02/15/2018	1FE
455057 KY 4	INDIANA FIN AUTH REV F 5.000		02/01/2018	REDEEMED		5,335,000	5,335,000	5,781,966	5,352,676	0	(17,676)	0	(17,676)	0	5,335,000	0	0	0	133,375	02/01/2020	1FE
485424 KL 8	KANSAS DEPT TRANS HWY 5.500		03/01/2018	MATURED		15,000,000	15,000,000	16,506,150	15,114,621	0	(114,621)	0	(114,621)	0	15,000,000	0	0	0	412,500	03/01/2018	1FE
546398 YU 6	LOUISIANA PUB FAC (AIR 1.400		01/03/2018	BAS-MERRILL LYNCH		18,200,000	18,200,000	18,200,000	18,200,000	0	0	0	0	18,200,000	0	0	0	21,566	08/01/2043	1FE	
546398 C4 8	LOUISIANA PUB FAC (AIR 1.460		01/04/2018	GOLDMAN SACHS & CO		40,240,000	40,240,000	40,237,988	40,240,000	0	0	0	0	40,240,000	0	0	0	48,122	08/01/2049	1FE	
546848 AA 0	LOUISVILLE REGL ARPT A 1.250		03/13/2018	BAS-MERRILL LYNCH		42,600,000	42,600,000	42,600,000	42,600,000	0	0	0	0	42,600,000	0	0	0	136,074	11/01/2036	1FE	
574204 TX 1	MARYLAND DEPT TRANS R 5.000		02/15/2018	REDEEMED		5,900,000	5,900,000	6,409,878	5,929,042	0	(29,042)	0	(29,042)	0	5,900,000	0	0	0	147,500	02/15/2022	1FE
574306 GZ 3	MARYLAND WTR QTY REVOL 5.000		03/01/2018	REDEEMED		2,285,000	2,285,000	2,490,170	2,300,612	0	(15,612)	0	(15,612)	0	2,285,000	0	0	0	57,125	03/01/2022	1FE
60528A AS 3	MISSISSIPPI BUS FIN CO 1.120		02/26/2018	BAS-MERRILL LYNCH		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	25,000,000	0	0	0	67,212	12/01/2030	1FE	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
709235 RW 7	PENNSYLVANIA STATE UNI 5.000		02/15/2018	REDEEMED		5,000,000	5,000,000	5,420,950	5,023,993	0	(23,993)	0	(23,993)	0	5,000,000	0	0	0	125,000	08/15/2022	1FE
751100 FX 1	RALEIGH COMB ENTER SYS 1.110		03/01/2018	REDEEMED		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	2,282	03/01/2035	1FE
751100 FW 3	RALEIGH COMB ENTERPRIS 1.110		03/01/2018	REDEEMED		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	822	03/01/2035	1FE
79575D WZ 9	SALT RIVER PROJ AGR IM 5.000		01/01/2018	REDEEMED		4,360,000	4,360,000	4,540,242	4,360,000	0	0	0	0	0	4,360,000	0	0	0	109,000	01/01/2024	1FE
89657P EY 5	TRINITY RIVER AUTH TAR 5.000		02/01/2018	MATURED		1,205,000	1,205,000	1,209,314	1,204,947	0	53	0	53	0	1,205,000	0	0	0	30,125	02/01/2018	1FE
89657P FA 6	TRINITY RIVER AUTH TAR 5.250		02/01/2018	REDEEMED		1,135,000	1,135,000	1,128,281	1,134,761	0	239	0	239	0	1,135,000	0	0	0	29,794	02/01/2020	1FE
89657P FB 4	TRINITY RIVER AUTH TAR 5.250		02/01/2018	REDEEMED		1,110,000	1,110,000	1,091,319	1,109,470	0	530	0	530	0	1,110,000	0	0	0	29,138	02/01/2021	1FE
89657P FC 2	TRINITY RIVER AUTH TAR 5.500		02/01/2018	REDEEMED		1,430,000	1,430,000	1,424,580	1,429,716	0	284	0	284	0	1,430,000	0	0	0	39,325	02/01/2022	1FE
89657P FF 5	TRINITY RIVER AUTH TAR 5.750		02/01/2018	REDEEMED		7,000,000	7,000,000	6,901,790	6,995,980	0	4,020	0	4,020	0	7,000,000	0	0	0	201,250	02/01/2026	1FE
91802R EJ 4	UTILITY DEBT SECURITIZ 5.000		03/05/2018	RBC CAPITAL MARKETS		11,668,400	10,000,000	12,025,100	12,005,664	0	(32,600)	0	(32,600)	0	11,973,064	0	(304,664)	(304,664)	147,222	12/15/2038	1FE
919061 EH 0	VALDEZ ALASKA MARINE T .760		02/07/2018	BAS-MERRILL LYNCH		7,900,000	7,900,000	7,900,000	7,900,000	0	0	0	0	0	7,900,000	0	0	0	16,774	12/01/2029	1FE
919061 BU 4	VALDEZ ALASKA MARINE T 1.140		02/27/2018	BAS-MERRILL LYNCH		24,180,000	24,180,000	24,180,000	24,180,000	0	0	0	0	0	24,180,000	0	0	0	65,113	10/01/2025	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2018	REDEEMED		610,821	610,821	610,821	610,821	0	(0)	0	(0)	0	610,821	0	0	0	10,822	03/01/2020	1
3128QG CC 4	FH (3/1 ARM) #1N0067 3.726		03/15/2018	PAID ON PRINCIPAL		4,944	4,944	4,962	4,921	0	22	0	22	0	4,944	0	0	0	27	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 3.665		03/15/2018	PAID ON PRINCIPAL		6,912	6,912	6,881	6,863	0	49	0	49	0	6,912	0	0	0	38	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 3.521		03/15/2018	PAID ON PRINCIPAL		89,330	89,330	87,731	87,767	0	1,563	0	1,563	0	89,330	0	0	0	563	12/15/2035	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		03/15/2018	PAID ON PRINCIPAL		81,559	81,559	80,775	80,775	0	784	0	784	0	81,559	0	0	0	398	01/15/2047	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2018	PAID ON PRINCIPAL		2,414	2,414	2,406	2,407	0	7	0	7	0	2,414	0	0	0	20	01/15/2034	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2018	PAID ON PRINCIPAL		806	806	845	904	0	(98)	0	(98)	0	806	0	0	0	10	01/15/2030	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		772	772	793	801	0	(29)	0	(29)	0	772	0	0	0	8	02/15/2032	1
31292M FD 0	FHLMC GOLD PASSTHRU 3.000		03/15/2018	PAID ON PRINCIPAL		834,739	834,739	847,977	847,929	0	(13,190)	0	(13,190)	0	834,739	0	0	0	4,096	03/15/2043	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		1,575	1,575	1,610	1,629	0	(54)	0	(54)	0	1,575	0	0	0	15	04/15/2029	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		03/15/2018	PAID ON PRINCIPAL		171	171	179	185	0	(14)	0	(14)	0	171	0	0	0	2	08/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		03/15/2018	PAID ON PRINCIPAL		515	515	538	560	0	(45)	0	(45)	0	515	0	0	0	7	09/15/2031	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		6,997	6,997	7,155	7,285	0	(288)	0	(288)	0	6,997	0	0	0	70	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		21,392	21,392	21,959	22,149	0	(756)	0	(756)	0	21,392	0	0	0	116	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		271	271	279	287	0	(16)	0	(16)	0	271	0	0	0	3	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		332	332	342	346	0	(14)	0	(14)	0	332	0	0	0	3	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		223	223	229	230	0	(7)	0	(7)	0	223	0	0	0	2	03/15/2033	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		3,756	3,756	3,848	3,825	0	(69)	0	(69)	0	3,756	0	0	0	35	07/15/2022	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		03/15/2018	PAID ON PRINCIPAL		3,563	3,563	3,617	3,559	0	4	0	4	0	3,563	0	0	0	30	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		03/15/2018	PAID ON PRINCIPAL		123	123	125	123	0	0	0	0	0	123	0	0	0	1	06/15/2018	1
3128H4 SW 5	FHLMC GOLD PASSTHRU 5.000		03/15/2018	PAID ON PRINCIPAL		380	380	386	380	0	0	0	0	0	380	0	0	0	3	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		03/15/2018	PAID ON PRINCIPAL		9,965	9,965	10,118	9,959	0	6	0	6	0	9,965	0	0	0	90	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		03/15/2018	PAID ON PRINCIPAL		7,343	7,343	7,456	7,337	0	7	0	7	0	7,343	0	0	0	68	07/15/2018	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2018	PAID ON PRINCIPAL		200,112	200,112	199,635	199,623	0	490	0	490	0	200,112	0	0	0	1,796	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		26,606	26,606	27,291	27,364	0	(757)	0	(757)	0	26,606	0	0	0	267	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		2,740	2,740	2,802	2,827	0	(87)	0	(87)	0	2,740	0	0	0	28	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		41,508	41,508	42,525	42,625	0	(1,117)	0	(1,117)	0	41,508	0	0	0	412	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		03/15/2018	PAID ON PRINCIPAL		26,535	26,535	27,185	27,282	0	(746)	0	(746)	0	26,535	0	0	0	254	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		03/15/2018	PAID ON PRINCIPAL		237,797	237,797	233,524	233,869	0	3,927	0	3,927	0	237,797	0	0	0	998	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		03/15/2018	PAID ON PRINCIPAL		78,253	78,253	75,064	75,433	0	2,819	0	2,819	0	78,253	0	0	0	381	07/15/2043	1

QE052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		03/15/2018	PAID ON PRINCIPAL		237,924	237,924	225,876	227,282	0	10,642	0	10,642	0	237,924	0	0	0	1,136	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2018	PAID ON PRINCIPAL		66,711	66,711	61,035	64,014	0	2,697	0	2,697	0	66,711	0	0	0	692	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2018	PAID ON PRINCIPAL		99,825	99,825	91,262	96,460	0	3,365	0	3,365	0	99,825	0	0	0	882	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2018	PAID ON PRINCIPAL		31,820	31,820	32,727	31,732	0	88	0	88	0	31,820	0	0	0	435	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2018	PAID ON PRINCIPAL		5,456	5,456	5,329	5,379	0	77	0	77	0	5,456	0	0	0	91	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2018	PAID ON PRINCIPAL		10,340	10,340	10,317	10,313	0	26	0	26	0	10,340	0	0	0	89	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2018	PAID ON PRINCIPAL		34,729	34,729	32,831	33,836	0	893	0	893	0	34,729	0	0	0	335	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2018	PAID ON PRINCIPAL		101,697	101,697	95,508	98,890	0	2,807	0	2,807	0	101,697	0	0	0	868	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2018	PAID ON PRINCIPAL		50,519	50,519	45,551	48,795	0	1,724	0	1,724	0	50,519	0	0	0	509	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		03/15/2018	PAID ON PRINCIPAL		256,730	256,730	258,174	256,091	0	639	0	639	0	256,730	0	0	0	2,626	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2018	PAID ON PRINCIPAL		53,721	53,721	53,331	53,420	0	301	0	301	0	53,721	0	0	0	509	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		03/15/2018	PAID ON PRINCIPAL		86,902	86,902	87,567	86,686	0	216	0	216	0	86,902	0	0	0	905	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		03/15/2018	PAID ON PRINCIPAL		207,389	207,389	200,422	205,364	0	2,025	0	2,025	0	207,389	0	0	0	1,724	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		03/15/2018	PAID ON PRINCIPAL		78,909	78,909	72,707	77,212	0	1,697	0	1,697	0	78,909	0	0	0	525	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		03/15/2018	PAID ON PRINCIPAL		278,456	278,456	259,123	273,112	0	5,344	0	5,344	0	278,456	0	0	0	2,038	01/15/2024	1
3137AM ER 4	FHR 4022 AH 1.500		03/15/2018	PAID ON PRINCIPAL		388,039	388,039	383,553	383,625	0	4,414	0	4,414	0	388,039	0	0	0	996	12/15/2025	1
3137B8 DA 2	FHR 4302 CA 3.000		03/15/2018	PAID ON PRINCIPAL		107,446	107,446	108,353	108,129	0	(683)	0	(683)	0	107,446	0	0	0	511	06/15/2040	1
3137BB QB 9	FHR 4351 LC CMO 3.000		03/15/2018	PAID ON PRINCIPAL		222,998	222,998	225,829	225,190	0	(2,192)	0	(2,192)	0	222,998	0	0	0	1,194	11/15/2040	1
3137BT JW 2	FHR 4635 EG 2.500		03/15/2018	PAID ON PRINCIPAL		258,208	258,208	258,692	258,682	0	(474)	0	(474)	0	258,208	0	0	0	1,034	12/15/2046	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2018	PAID ON PRINCIPAL		4,150	4,150	4,185	4,159	0	(9)	0	(9)	0	4,150	0	0	0	55	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 3.521		03/25/2018	PAID ON PRINCIPAL		80,096	80,096	79,301	79,902	0	194	0	194	0	80,096	0	0	0	419	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		03/25/2018	PAID ON PRINCIPAL		30,450	30,450	30,351	30,353	0	97	0	97	0	30,450	0	0	0	151	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		03/25/2018	PAID ON PRINCIPAL		61,093	61,093	60,895	60,912	0	181	0	181	0	61,093	0	0	0	340	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		03/25/2018	PAID ON PRINCIPAL		93,402	93,402	92,665	92,829	0	573	0	573	0	93,402	0	0	0	390	08/25/2028	1
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000		03/25/2018	PAID ON PRINCIPAL		837,045	837,045	841,030	841,029	0	(3,984)	0	(3,984)	0	837,045	0	0	0	4,224	02/25/2047	1
3140J7 WR 2	FNMA PASS TH #BM3355 3.500		03/25/2018	PAID ON PRINCIPAL		23,245	23,245	23,280	23,280	0	(35)	0	(35)	0	23,245	0	0	0	68	02/25/2048	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		03/25/2018	PAID ON PRINCIPAL		128,613	128,613	132,682	132,626	0	(4,014)	0	(4,014)	0	128,613	0	0	0	576	12/25/2041	1
31371K RC 7	FNMA PASS TH #254383 7.500		03/25/2018	PAID ON PRINCIPAL		658	658	688	722	0	(64)	0	(64)	0	658	0	0	0	8	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		03/25/2018	PAID ON PRINCIPAL		30,792	30,792	31,577	31,142	0	(350)	0	(350)	0	30,792	0	0	0	276	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		03/25/2018	PAID ON PRINCIPAL		35,285	35,285	36,040	35,612	0	(327)	0	(327)	0	35,285	0	0	0	324	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		03/25/2018	PAID ON PRINCIPAL		12,884	12,884	12,856	12,848	0	36	0	36	0	12,884	0	0	0	100	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		03/25/2018	PAID ON PRINCIPAL		10,518	10,518	10,495	10,489	0	30	0	30	0	10,518	0	0	0	82	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		03/25/2018	PAID ON PRINCIPAL		112,493	112,493	115,024	113,609	0	(1,115)	0	(1,115)	0	112,493	0	0	0	955	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		03/25/2018	PAID ON PRINCIPAL		29,838	29,838	30,034	29,871	0	(33)	0	(33)	0	29,838	0	0	0	243	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2018	PAID ON PRINCIPAL		8,174	8,174	8,192	8,153	0	21	0	21	0	8,174	0	0	0	60	11/25/2018	1
31371L F3 8	FNMA PASS TH #254986 5.500		03/25/2018	PAID ON PRINCIPAL		27,315	27,315	27,895	27,577	0	(262)	0	(262)	0	27,315	0	0	0	261	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		03/25/2018	PAID ON PRINCIPAL		30,890	30,890	31,546	31,177	0	(288)	0	(288)	0	30,890	0	0	0	298	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		03/25/2018	PAID ON PRINCIPAL		58,440	58,440	59,928	59,119	0	(679)	0	(679)	0	58,440	0	0	0	516	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		03/25/2018	PAID ON PRINCIPAL		1,819	1,819	1,712	1,770	0	49	0	49	0	1,819	0	0	0	21	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328 7.000		03/25/2018	PAID ON PRINCIPAL		998	998	953	970	0	28	0	28	0	998	0	0	0	12	04/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		03/25/2018	PAID ON PRINCIPAL		2,877	2,877	2,696	2,763	0	113	0	113	0	2,877	0	0	0	40	09/25/2025	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		03/25/2018	PAID ON PRINCIPAL		1,915	1,915	1,834	1,872	0	44	0	44	0	1,915	0	0	0	21	06/25/2024	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31376R	6H 9 FNMA PASS TH #363672 7.500		03/25/2018	PAID ON PRINCIPAL		2,862	2,862	2,762	2,748	0	114	0	114	0	2,862	0	0	0	36	11/25/2026	1
31376U	MV 3 FNMA PASS TH #365872 7.500		03/25/2018	PAID ON PRINCIPAL		571	571	551	549	0	22	0	22	0	571	0	0	0	7	12/25/2026	1
31378R	S5 9 FNMA PASS TH #406540 6.500		03/25/2018	PAID ON PRINCIPAL		82	82	82	82	0	(0)	0	(0)	0	82	0	0	0	1	12/25/2027	1
31378R	S8 3 FNMA PASS TH #406543 6.500		03/25/2018	PAID ON PRINCIPAL		198	198	199	199	0	(1)	0	(1)	0	198	0	0	0	2	12/25/2027	1
31379F	J3 9 FNMA PASS TH #417982 7.000		03/25/2018	PAID ON PRINCIPAL		864	864	877	878	0	(14)	0	(14)	0	864	0	0	0	10	03/25/2028	1
31379T	G5 7 FNMA PASS TH #428720 6.500		03/25/2018	PAID ON PRINCIPAL		1,120	1,120	1,115	1,115	0	5	0	5	0	1,120	0	0	0	12	06/25/2028	1
313615	L4 6 FNMA PASS TH #50747 7.000		03/25/2018	PAID ON PRINCIPAL		951	951	889	920	0	32	0	32	0	951	0	0	0	10	06/25/2023	1
31384V	L7 5 FNMA PASS TH #535050 7.500		03/25/2018	PAID ON PRINCIPAL		7,220	7,220	7,535	7,932	0	(713)	0	(713)	0	7,220	0	0	0	104	12/25/2029	1
31385H	5H 1 FNMA PASS TH #545448 7.500		03/25/2018	PAID ON PRINCIPAL		2,307	2,307	2,402	2,556	0	(249)	0	(249)	0	2,307	0	0	0	25	02/25/2032	1
31385X	M8 7 FNMA PASS TH #555783 4.500		03/25/2018	PAID ON PRINCIPAL		58,413	58,413	57,617	57,803	0	610	0	610	0	58,413	0	0	0	438	10/25/2033	1
31389Y	M7 3 FNMA PASS TH #639482 7.500		03/25/2018	PAID ON PRINCIPAL		357	357	373	398	0	(41)	0	(41)	0	357	0	0	0	4	01/25/2032	1
31390K	RG 5 FNMA PASS TH #648587 7.500		03/25/2018	PAID ON PRINCIPAL		52	52	55	59	0	(7)	0	(7)	0	52	0	0	0	1	05/25/2032	1
31400E	Q6 6 FNMA PASS TH #685463 5.000		03/25/2018	VARIOUS		2,531	2,531	2,593	2,525	0	6	0	6	0	2,531	0	0	0	16	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450 5.000		03/25/2018	PAID ON PRINCIPAL		39,543	39,543	40,513	39,484	0	59	0	59	0	39,543	0	0	0	323	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199 5.000		03/25/2018	PAID ON PRINCIPAL		6,556	6,556	6,717	6,544	0	12	0	12	0	6,556	0	0	0	50	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794 5.000		03/25/2018	PAID ON PRINCIPAL		3,278	3,278	3,359	3,272	0	6	0	6	0	3,278	0	0	0	25	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048 5.500		03/25/2018	PAID ON PRINCIPAL		1,061	1,061	1,084	1,083	0	(22)	0	(22)	0	1,061	0	0	0	13	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337 5.000		03/25/2018	PAID ON PRINCIPAL		105,504	105,504	108,072	105,341	0	163	0	163	0	105,504	0	0	0	860	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060 6.000		03/25/2018	PAID ON PRINCIPAL		245	245	251	252	0	(7)	0	(7)	0	245	0	0	0	2	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		03/25/2018	PAID ON PRINCIPAL		21,705	21,705	22,235	21,680	0	25	0	25	0	21,705	0	0	0	179	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		03/25/2018	PAID ON PRINCIPAL		69,831	69,831	69,422	69,484	0	347	0	347	0	69,831	0	0	0	335	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		03/25/2018	PAID ON PRINCIPAL		13,444	13,444	13,774	13,433	0	12	0	12	0	13,444	0	0	0	116	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		03/25/2018	PAID ON PRINCIPAL		8,477	8,477	8,685	8,471	0	6	0	6	0	8,477	0	0	0	71	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		03/25/2018	PAID ON PRINCIPAL		20,310	20,310	19,573	19,795	0	515	0	515	0	20,310	0	0	0	153	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		03/25/2018	PAID ON PRINCIPAL		4,850	4,850	4,825	4,827	0	23	0	23	0	4,850	0	0	0	41	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		03/25/2018	PAID ON PRINCIPAL		26,611	26,611	26,473	26,485	0	126	0	126	0	26,611	0	0	0	220	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		03/25/2018	PAID ON PRINCIPAL		51,906	51,906	53,017	52,347	0	(441)	0	(441)	0	51,906	0	0	0	266	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		03/25/2018	PAID ON PRINCIPAL		2,916	2,916	2,925	2,909	0	7	0	7	0	2,916	0	0	0	22	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		03/25/2018	PAID ON PRINCIPAL		237	237	236	236	0	1	0	1	0	237	0	0	0	2	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		03/25/2018	PAID ON PRINCIPAL		20,345	20,345	20,332	20,320	0	25	0	25	0	20,345	0	0	0	95	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		03/25/2018	PAID ON PRINCIPAL		48,017	48,017	47,736	47,767	0	250	0	250	0	48,017	0	0	0	233	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		03/25/2018	PAID ON PRINCIPAL		9,914	9,914	9,856	9,865	0	49	0	49	0	9,914	0	0	0	81	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		03/25/2018	PAID ON PRINCIPAL		2,057	2,057	2,045	2,047	0	10	0	10	0	2,057	0	0	0	17	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		03/25/2018	PAID ON PRINCIPAL		426	426	407	409	0	17	0	17	0	426	0	0	0	4	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		03/25/2018	PAID ON PRINCIPAL		13,421	13,421	12,872	13,038	0	383	0	383	0	13,421	0	0	0	112	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		03/25/2018	PAID ON PRINCIPAL		97,763	97,763	97,222	97,257	0	506	0	506	0	97,763	0	0	0	1,009	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		03/25/2018	PAID ON PRINCIPAL		49,593	49,593	47,439	48,022	0	1,571	0	1,571	0	49,593	0	0	0	336	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		03/25/2018	PAID ON PRINCIPAL		4,493	4,493	4,561	4,486	0	7	0	7	0	4,493	0	0	0	62	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		03/25/2018	PAID ON PRINCIPAL		19,838	19,838	17,297	19,106	0	731	0	731	0	19,838	0	0	0	165	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		03/25/2018	PAID ON PRINCIPAL		219,592	219,592	209,803	215,286	0	4,306	0	4,306	0	219,592	0	0	0	2,018	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		03/25/2018	PAID ON PRINCIPAL		39,511	39,511	37,479	38,520	0	991	0	991	0	39,511	0	0	0	407	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		03/25/2018	PAID ON PRINCIPAL		18,521	18,521	17,615	17,907	0	614	0	614	0	18,521	0	0	0	246	06/25/2029	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392D	NT 5 FNR 2002-40 MG CMO 6.500		03/25/2018	PAID ON PRINCIPAL		94,598	94,598	93,756	93,939	0	660	0	660	0	94,598	0	0	0	1,226	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		03/25/2018	PAID ON PRINCIPAL		15,530	15,530	16,158	15,879	0	(349)	0	(349)	0	15,530	0	0	0	170	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		03/25/2018	PAID ON PRINCIPAL		192,754	192,754	185,376	190,674	0	2,081	0	2,081	0	192,754	0	0	0	1,547	12/25/2023	1
3136AJ	G4 2 FNR 2014-26 W 3.000		03/25/2018	PAID ON PRINCIPAL		237,667	237,667	240,489	239,650	0	(1,983)	0	(1,983)	0	237,667	0	0	0	1,107	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		03/25/2018	PAID ON PRINCIPAL		251,394	251,394	255,086	254,060	0	(2,666)	0	(2,666)	0	251,394	0	0	0	1,203	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					263,300,737	261,632,337	267,767,721	263,822,665	0	(217,264)	0	(217,264)	0	263,605,401	0	(304,664)	(304,664)	2,281,994	XXX	XXX
Bonds - Industrial and Miscellaneous																					
025816	AY 5 AMERICAN EXPRESS 7.000		03/19/2018	MATURED		2,000,000	2,000,000	2,355,530	2,012,958	0	(12,958)	0	(12,958)	0	2,000,000	0	0	0	70,000	03/19/2018	1FE
030955	AM 0 AMERITECH CAPITAL FUND 6.450		01/15/2018	MATURED		1,000,000	1,000,000	1,155,050	1,001,096	0	(1,096)	0	(1,096)	0	1,000,000	0	0	0	32,250	01/15/2018	2FE
03523T	BE 7 ANHEUSER-BUSCH INBEV W 7.750	C	03/19/2018	MAKE WHOLE CALL		1,039,360	1,000,000	999,230	999,839	0	(94)	0	(94)	0	999,745	0	255	255	91,888	01/15/2019	2FE
00206R	AJ 1 AT&T INC 5.500		02/01/2018	MATURED		1,000,000	1,000,000	1,100,440	1,001,313	0	(1,313)	0	(1,313)	0	1,000,000	0	0	0	27,500	02/01/2018	2FE
00206R	CW 0 AT&T INC 1.750		01/15/2018	MATURED		1,000,000	1,000,000	1,002,040	1,000,040	0	(40)	0	(40)	0	1,000,000	0	0	0	8,750	01/15/2018	2FE
057224	AY 3 BAKER HUGHES INC 7.500		01/10/2018	MAKE WHOLE CALL		1,043,680	1,000,000	1,250,270	1,032,414	0	(924)	0	(924)	0	1,031,490	0	(31,490)	(31,490)	55,138	11/15/2018	1FE
075887	CB 3 BECTON DICKINSON (144A 3.000		03/06/2018	TENDERED		1,010,000	1,000,000	990,270	990,270	22	158	0	180	0	990,450	0	19,550	19,550	5,583	05/15/2026	3FE
055482	AJ 2 BJ SERVICES 6.000		01/10/2018	MAKE WHOLE CALL		2,032,100	2,000,000	1,990,860	1,999,258	0	(26)	0	(26)	0	1,999,232	0	768	768	45,100	06/01/2018	1FE
111621	AM 0 BROCADE COMMUNICATIONS 4.625		01/16/2018	REDEEMED		1,023,130	1,000,000	952,500	969,824	0	238	0	238	0	970,063	0	53,067	53,067	23,253	01/15/2023	3FE
12505B	AA 8 CBRE SERVICES INC 5.000		03/15/2018	REDEEMED		2,050,000	2,000,000	2,072,500	2,054,148	0	(4,148)	0	(4,148)	0	2,050,000	0	0	0	50,000	03/15/2023	2FE
172967	JH 5 CITIGROUP INC 1.800		02/05/2018	MATURED		1,000,000	1,000,000	999,240	999,963	0	37	0	37	0	1,000,000	0	0	0	9,000	02/05/2018	2FE
191216	AY 6 COCA-COLA CO 1.650		03/14/2018	MATURED		1,000,000	1,000,000	997,670	999,900	0	100	0	100	0	1,000,000	0	0	0	8,250	03/14/2018	1FE
20030N	AR 2 COMCAST CORP 5.875		02/15/2018	MATURED		2,000,000	2,000,000	1,997,120	1,999,644	0	356	0	356	0	2,000,000	0	0	0	58,750	02/15/2018	1FE
21036P	AH 1 CONSTELLATION BRANDS I 6.000		02/28/2018	MAKE WHOLE CALL		2,794,096	2,500,000	2,808,830	2,789,869	0	(9,952)	0	(9,952)	0	2,779,917	0	(279,917)	(279,917)	342,846	05/01/2022	2FE
22541H	CC 4 CREDIT SUISSE NEW YORK 6.000	C	02/15/2018	MATURED		2,000,000	2,000,000	1,989,480	1,999,494	0	506	0	506	0	2,000,000	0	0	0	60,000	02/15/2018	2FE
22819K	AB 6 CROWN AMER/CAP CORP V 4.250		01/02/2018	WELLS FARGO SECURITIES		987,500	1,000,000	960,000	963,091	0	38	0	38	0	963,129	0	24,371	24,371	11,097	09/30/2026	4FE
228189	AB 2 CROWN AMERICAS 4.500		01/19/2018	VARIOUS		3,086,250	3,000,000	2,952,500	2,971,897	0	286	0	286	0	2,972,183	0	114,067	114,067	68,250	01/15/2023	4FE
126650	BC 3 CVS LEASE PASS THRU CE 5.880		03/10/2018	REDEEMED		60,887	60,887	54,433	56,289	0	4,598	0	4,598	0	60,887	0	0	0	598	01/10/2028	2FE
126650	BQ 2 CVS LEASE PASS THRU CE 6.943		03/10/2018	REDEEMED		24,213	24,213	22,703	23,109	0	1,103	0	1,103	0	24,213	0	0	0	281	01/10/2030	2FE
12665U	AA 2 CVS LEASE PASS THRU CE 4.704		03/10/2018	REDEEMED		23,530	23,530	23,530	23,531	0	(0)	0	(0)	0	23,530	0	0	0	185	01/10/2036	2FE
233851	DF 8 DAIMLER FINANCE NA LLC 3.750	C	02/16/2018	VARIOUS		2,003,480	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	3,480	3,480	0	02/22/2028	1FE
26442C	AC 8 DUKE ENERGY CAROLINAS 5.250		01/15/2018	MATURED		1,000,000	1,000,000	996,600	999,933	0	67	0	67	0	1,000,000	0	0	0	26,250	01/15/2018	1FE
28932M	AG 0 ELM RD GENERATING STAT 4.673		01/19/2018	REDEEMED		85,541	85,541	85,934	85,822	0	(281)	0	(281)	0	85,541	0	0	0	1,999	01/19/2031	1FE
31430Q	BE 6 FELCOR LODGING 5.625		03/09/2018	REDEEMED		4,357,215	4,238,000	4,290,380	4,263,701	0	(1,165)	0	(1,165)	0	4,262,536	0	94,679	94,679	124,491	03/01/2023	3FE
31430Q	BG 1 FELCOR LODGING 6.000		03/27/2018	J P MORGAN CHASE SECURITI		1,032,500	1,000,000	1,030,000	1,030,000	0	(647)	0	(647)	0	1,029,353	0	3,147	3,147	19,667	06/01/2025	4FE
31677Q	AV 1 FIFTH THIRD BANK 1.450		02/28/2018	MATURED		2,000,000	2,000,000	1,996,360	1,999,857	0	143	0	143	0	2,000,000	0	0	0	14,500	02/28/2018	1FE
38141G	FG 4 GOLDMAN SACHS GROUP 5.950		01/18/2018	MATURED		1,000,000	1,000,000	998,580	999,915	0	85	0	85	0	1,000,000	0	0	0	29,750	01/18/2018	1FE
42809H	AB 3 HESS CORP 8.125		02/15/2018	MAKE WHOLE CALL		3,102,206	2,940,000	3,463,861	3,028,101	0	(9,152)	0	(9,152)	0	3,018,949	0	(78,949)	(78,949)	281,643	02/15/2019	3FE
46625H	GY 0 JP MORGAN CHASE 6.000		01/15/2018	MATURED		1,000,000	1,000,000	1,044,010	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	30,000	01/15/2018	1FE
49327M	2A 1 KEY BANK NA 1.650		02/01/2018	MATURED		1,000,000	1,000,000	999,040	999,974	0	26	0	26	0	1,000,000	0	0	0	8,250	02/01/2018	1FE
494550	AY 2 KINDER MORGAN ENERGY P 5.950		02/15/2018	MATURED		2,000,000	2,000,000	1,995,820	1,999,606	0	394	0	394	0	2,000,000	0	0	0	59,500	02/15/2018	2FE
50075N	AU 8 KRAFT FOODS INC 6.125		02/01/2018	MATURED		261,000	261,000	259,734	260,952	0	48	0	48	0	261,000	0	0	0	7,993	02/01/2018	2FE
521615	AA 2 LEA POWER PARTNERS (14 6.595		03/15/2018	REDEEMED		25,061	25,061	25,061	25,061	0	0	0	0	0	25,061	0	0	0	413	06/15/2033	3FE
55279H	AA 8 MANUFACTURERS & TRADER 1.450		02/05/2018	REDEEMED		1,000,000	1,000,000	999,520	999,969	0	14	0	14	0	999,983	0	17	17	5,961	03/07/2018	1FE

QE055

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
595620	AH 8 MIDAMERICAN ENERGY CO 5.300		03/15/2018	MATURED		950,000	950,000	1,122,492	956,323	0	(6,323)	0	(6,323)	0	950,000	0	0	0	25,175	03/15/2018	1FE
61761J	VM 8 MORGAN STANLEY 1.875		01/05/2018	MATURED		1,000,000	1,000,000	998,920	999,994	0	6	0	6	0	1,000,000	0	0	0	9,375	01/05/2018	1FE
625383	AA 2 MULTI-COLOR CORP (144A 6.125		03/22/2018	BAS-MERRILL LYNCH		724,500	700,000	725,375	725,375	0	(975)	0	(975)	0	724,400	0	100	100	13,696	12/01/2022	1
629568	AQ 9 NABORS INDUSTRIES INC 6.150		02/15/2018	MATURED		1,399,000	1,399,000	1,397,881	1,398,738	0	262	0	262	0	1,399,000	0	0	0	43,019	02/15/2018	3FE
693304	AL 1 PECO ENERGY CO 5.350		03/01/2018	MATURED		1,000,000	1,000,000	998,320	999,805	0	195	0	195	0	1,000,000	0	0	0	26,750	03/01/2018	1FE
742741	AA 9 PROCTER & GAMBLE CO 9.360		01/01/2018	REDEEMED		137,880	137,880	172,743	147,097	0	(9,217)	0	(9,217)	0	137,880	0	0	0	6,453	01/01/2021	1FE
693656	AA 8 PVH CORP 4.500		01/05/2018	REDEEMED		6,581,833	6,437,000	6,447,921	6,439,045	0	(46)	0	(46)	0	6,438,999	0	142,833	142,833	16,093	12/15/2022	3FE
74836H	AC 1 QUESTAR PIPELINE 5.830		02/01/2018	MATURED		2,000,000	2,000,000	1,999,060	1,999,938	0	62	0	62	0	2,000,000	0	0	0	19,433	02/01/2018	2FE
748767	AF 7 QUINTILES IMS INC (144 4.875		03/28/2018	SUNTRUST		2,042,500	2,000,000	2,047,500	2,030,344	0	(2,105)	0	(2,105)	0	2,028,239	0	14,261	14,261	0	05/15/2023	3FE
749685	AQ 6 RPM INTERNATIONAL INC 6.500		02/15/2018	MATURED		2,000,000	2,000,000	1,970,520	1,999,104	0	896	0	896	0	2,000,000	0	0	0	65,000	02/15/2018	2FE
85208N	AA 8 SPRINT SPECTRUM / SPEC 3.360		03/20/2018	REDEEMED		125,000	125,000	125,702	125,471	0	(471)	0	(471)	0	125,000	0	0	0	1,050	03/20/2023	2FE
871829	AL 1 SYSCO CORP 5.250		02/12/2018	MATURED		3,000,000	3,000,000	3,157,130	3,002,825	0	(2,825)	0	(2,825)	0	3,000,000	0	0	0	78,750	02/12/2018	2FE
879369	AD 8 TELEFLEX INC 5.250		03/06/2018	J P MORGAN CHASE SECURITI		2,706,435	2,634,000	2,671,925	2,661,168	0	(1,165)	0	(1,165)	0	2,660,003	0	46,432	46,432	31,882	06/15/2024	3FE
90783W	AA 1 UNION PACIFIC PASS THR 5.866		01/02/2018	REDEEMED		340,694	340,694	340,694	341,414	0	(720)	0	(720)	0	340,694	0	0	0	9,993	07/02/2030	1FE
911312	AH 9 UNITED PARCEL SERVICE 5.500		01/15/2018	MATURED		3,000,000	3,000,000	2,994,060	2,999,807	0	193	0	193	0	3,000,000	0	0	0	82,500	01/15/2018	1FE
929160	AR 0 VULCAN MATERIALS 7.500		01/17/2018	MAKE WHOLE CALL		1,159,710	1,000,000	1,006,250	1,002,647	0	(52)	0	(52)	0	1,002,595	0	(2,595)	(2,595)	166,377	06/15/2021	2FE
931142	AJ 7 WAL-MART STORES 6.750		01/25/2018	TENDERED		1,214,180	1,000,000	1,227,180	1,221,347	0	(2,366)	0	(2,366)	0	1,218,981	0	(4,801)	(4,801)	18,750	10/15/2023	1FE
931142	CJ 0 WAL-MART STORES 5.800		02/15/2018	MATURED		1,000,000	1,000,000	1,128,210	1,002,133	0	(2,133)	0	(2,133)	0	1,000,000	0	0	0	29,000	02/15/2018	1FE
947075	AF 4 WEATHERFORD BERMUDA 9.625		02/28/2018	TENDERED		1,069,000	1,000,000	994,950	998,922	0	345	0	345	0	999,267	0	69,733	69,733	47,323	03/01/2019	5FE
94973B	AA 9 WELLS ENTERPRISE (144A 6.750		03/29/2018	REDEEMED		2,847,264	2,800,000	2,882,250	2,816,875	0	18,573	0	18,573	0	2,835,448	0	11,816	11,816	124,950	02/01/2020	4FE
78008S	VD 5 ROYAL BANK OF CANADA 1.500	A	01/16/2018	MATURED		1,000,000	1,000,000	998,750	999,985	0	15	0	15	0	1,000,000	0	0	0	7,500	01/16/2018	1FE
034863	AB 6 ANGLO AMERICAN CAPITAL 9.375	D	03/09/2018	MAKE WHOLE CALL		1,071,566	1,000,000	1,318,710	1,064,746	0	(9,389)	0	(9,389)	0	1,055,357	0	(55,357)	(55,357)	110,889	04/08/2019	2FE
36164Q	MS 4 GE CAPITAL INTL FUNDIN 2.342	D	01/18/2018	MORGAN STANLEY		5,653,946	5,714,000	5,714,000	5,714,000	0	0	0	0	0	5,714,000	0	(60,054)	(60,054)	24,906	11/15/2020	1FE
63859U	AY 9 NATIONWIDE BUILDING SO 6.250	D	03/12/2018	TENDERED		997,561	935,000	1,092,641	1,012,603	0	(6,945)	0	(6,945)	0	1,005,657	0	(8,096)	(8,096)	31,978	02/25/2020	1FE
830505	AP 8 SKANDINAVISKA ENSKILDA 1.750	D	03/19/2018	MATURED		1,000,000	1,000,000	994,250	999,719	0	281	0	281	0	1,000,000	0	0	0	8,750	03/19/2018	1FE
86960B	AC 6 SVENSKA HANDELSBANKEN 1.625	D	03/21/2018	MATURED		1,000,000	1,000,000	996,710	999,830	0	170	0	170	0	1,000,000	0	0	0	8,125	03/21/2018	1FE
91911T	AM 5 VALE OVERSEAS LIMITED 4.375	D	03/28/2018	TENDERED		2,123,789	2,049,000	2,024,237	2,037,492	0	536	0	536	0	2,038,027	0	85,761	85,761	63,996	01/11/2022	2FE
961214	BZ 5 WESTPAC BANKING CORP 1.600	D	01/12/2018	MATURED		1,000,000	1,000,000	999,710	999,994	0	6	0	6	0	1,000,000	0	0	0	8,000	01/12/2018	1FE
04541G	AS 1 ABSLB 2000-LB1 AF6 7.615		03/21/2018	PAID ON PRINCIPAL		161,769	161,769	168,846	161,165	0	604	0	604	0	161,769	0	0	0	2,520	03/21/2029	1FM
05949Q	AW 5 BAFIC 2006-2 2A15 CMO 5.750		03/25/2018	PAID ON PRINCIPAL		15,704	15,704	15,614	13,710	0	1,993	0	1,994	0	15,704	0	0	0	106	03/25/2036	1FM
07386H	NQ 0 BALTA 2004-12 1A1 CMO 2.571		03/26/2018	PAID ON PRINCIPAL		150,909	150,909	117,709	120,101	0	30,808	0	30,808	0	150,909	0	0	0	439	01/25/2035	1FM
05948X	BV 2 BOAMS 2003-D 2A4 CMO 3.927		03/25/2018	PAID ON PRINCIPAL		6,494	6,494	6,302	6,307	0	187	0	187	0	6,494	0	0	0	43	05/25/2033	1FM
22541Q	4A 7 CSFB 2003-29 4A1 CMO 6.000		03/25/2018	PAID ON PRINCIPAL		93,840	93,840	97,348	94,100	0	(259)	0	(259)	0	93,840	0	0	0	708	12/25/2033	1FM
2254W0	JY 2 CSFB 2004-7 3A1 CMO 5.000		03/25/2018	PAID ON PRINCIPAL		59,360	59,360	59,907	59,174	0	186	0	186	0	59,360	0	0	0	490	10/25/2019	1FM
12646X	AJ 1 CSMC 2013-IVR3 A2 CMO 3.000		03/25/2018	PAID ON PRINCIPAL		149,424	149,424	141,019	141,955	0	7,469	0	7,469	0	149,424	0	0	0	656	05/25/2043	1FM
12647M	AM 7 CSMC 2013-6 1A1 CMO 2.500		03/25/2018	PAID ON PRINCIPAL		193,505	193,505	188,970	189,869	0	3,636	0	3,636	0	193,505	0	0	0	747	07/25/2028	1FM
12667F	A4 7 CWALT 2004-33 3A1 CMO 3.488		03/25/2018	PAID ON PRINCIPAL		52,898	52,898	37,955	26,914	0	25,985	0	25,985	0	52,898	0	0	0	294	12/25/2034	1FM
33850R	AE 2 FSMT 2017-2 A5 3.500		03/25/2018	PAID ON PRINCIPAL		663,563	663,563	673,517	673,607	0	(10,044)	0	(10,044)	0	663,563	0	0	0	3,560	10/25/2047	1FM
36242D	KV 4 GSR 2004-12 2A2 CMO 3.339		02/25/2018	PAID ON PRINCIPAL		35,085	35,085	16,847	10,011	0	25,074	0	25,074	0	35,085	0	0	0	196	12/25/2034	1FM
46640M	AX 8 JPMMT 2013-3 A10 CMO (3.405		03/25/2018	PAID ON PRINCIPAL		234,811	234,811	229,160	228,728	0	6,083	0	6,083	0	234,811	0	0	0	1,263	07/25/2043	1FM
46648R	AC 5 JPMMT 2018-1 A3 3.500		03/25/2018	PAID ON PRINCIPAL		252,501	252,501	253,330	253,330	0	(829)	0	(829)	0	252,501	0	0	0	897	06/25/2048	1FE
46648R	AE 1 JPMMT 2018-1 A5 3.500		03/25/2018	PAID ON PRINCIPAL		157,813	157,813	159,120	159,120	0	(1,307)	0	(1,307)	0	157,813	0	0	0	561	06/25/2048	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE057

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
576455 AC 3	MABS 2006-HE5 A3 2.031		03/26/2018	PAID ON PRINCIPAL		255,284	255,284	126,993	95,406	0	159,878	0	159,878	0	255,284	0	0	0	741	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 2.031		03/26/2018	PAID ON PRINCIPAL		221,067	221,067	98,419	72,926	0	148,141	0	148,141	0	221,067	0	0	0	714	10/25/2036	1FM
61744C BD 7	MSAC 2004-SD1 A 2.671		03/26/2018	PAID ON PRINCIPAL		189,541	189,541	170,142	178,302	0	11,239	0	11,239	0	189,541	0	0	0	681	08/25/2034	1FM
76112B WV 8	RAMP 2005-RS7 A3 2.241		03/26/2018	PAID ON PRINCIPAL		226,648	226,648	159,220	191,268	0	35,380	0	35,380	0	226,648	0	0	0	690	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2018	PAID ON PRINCIPAL		4,628	4,628	4,627	4,614	0	14	0	14	0	4,628	0	0	0	36	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM 2.201		03/01/2018	PAID ON PRINCIPAL		17,325	17,325	17,325	17,325	0	0	0	0	0	17,325	0	0	0	0	11/25/2033	1
76110W UP 9	RASC 2003-KS9 AIIB (AM 2.201		03/01/2018	RECOVERY OF PAR WRITE-OFF		0	(17,325)	(17,325)	(17,325)	0	0	0	0	0	(17,325)	0	17,325	17,325	0	11/25/2033	1
81377N AA 2	SABR 2007-BR3 A2A 1.941		03/26/2018	PAID ON PRINCIPAL		69,570	69,570	23,815	16,123	0	53,447	0	53,447	0	69,570	0	0	0	176	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2018	PAID ON PRINCIPAL		1,434	1,434	1,386	1,417	0	17	0	17	0	1,434	0	0	0	16	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 2.827		01/25/2018	PAID ON PRINCIPAL		3,899,354	3,899,354	3,091,759	3,331,169	0	568,185	0	568,185	0	3,899,354	0	0	0	9,187	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000		03/25/2018	PAID ON PRINCIPAL		100,640	100,640	98,329	98,466	0	2,174	0	2,174	0	100,640	0	0	0	468	06/25/2043	1FM
81746Q AA 9	SEMT 2018-2 A1 3.500		03/25/2018	PAID ON PRINCIPAL		148,415	148,415	149,459	149,459	0	(1,044)	0	(1,044)	0	148,415	0	0	0	667	02/25/2048	1FE
81746Q AD 3	SEMT 2018-2 A4 3.500		03/25/2018	PAID ON PRINCIPAL		93,507	93,507	94,676	94,676	0	(1,169)	0	(1,169)	0	93,507	0	0	0	420	02/25/2048	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.456		03/25/2018	PAID ON PRINCIPAL		9,608	9,608	8,672	8,786	0	823	0	823	0	9,608	0	0	0	42	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2018	PAID ON PRINCIPAL		97,617	97,617	97,251	97,287	0	329	0	329	0	97,617	0	0	0	814	10/25/2018	2FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2018	PAID ON PRINCIPAL		4,028	4,028	3,967	4,011	0	17	0	17	0	4,028	0	0	0	32	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2018	PAID ON PRINCIPAL		5,769	5,769	5,788	5,752	0	18	0	18	0	5,769	0	0	0	45	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 3.365		03/25/2018	PAID ON PRINCIPAL		33,101	33,101	31,530	31,208	0	1,893	0	1,893	0	33,101	0	0	0	193	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 3.731		03/25/2018	PAID ON PRINCIPAL		9,388	9,388	9,132	8,915	0	474	0	474	0	9,388	0	0	0	41	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 CMO 3.722		03/25/2018	PAID ON PRINCIPAL		51,281	51,281	44,262	41,508	0	9,773	0	9,773	0	51,281	0	0	0	285	01/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 3.933		03/25/2018	PAID ON PRINCIPAL		76,979	76,979	67,741	64,801	0	12,178	0	12,178	0	76,979	0	0	0	448	04/25/2035	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000		03/20/2018	PAID ON PRINCIPAL		55,850	55,850	57,735	58,160	0	(2,310)	0	(2,310)	0	55,850	0	0	0	275	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.681		03/20/2018	PAID ON PRINCIPAL		12,111	12,111	10,733	8,702	0	3,409	0	3,409	0	12,111	0	0	0	74	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.681		01/20/2018	WRITTEN OFF		0	15	13	11	0	(0)	0	(0)	0	11	0	(11)	(11)	0	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		03/15/2018	PAID ON PRINCIPAL		152,004	152,004	153,517	152,717	0	(713)	0	(713)	0	152,004	0	0	0	535	05/15/2048	1FM
46635G AC 4	JPMCC 2010-C2 A2 (144A 3.615		02/15/2018	PAID ON PRINCIPAL		1,012,064	1,012,064	1,064,881	1,022,405	0	(10,341)	0	(10,341)	0	1,012,064	0	0	0	43,456	11/15/2043	1FM
02007M AC 4	ALLYA 2018-1 A1 1.750		02/15/2018	PAID ON PRINCIPAL		7,823,191	7,823,191	7,823,191	7,823,191	0	0	0	0	0	7,823,191	0	0	0	5,704	02/15/2019	1FE
02007M AC 4	ALLYA 2018-1 A1 1.750		02/26/2018	TRAVELERS MMLP		40,153,268	40,176,809	40,176,809	40,176,809	0	360	0	360	0	40,177,169	0	(23,901)	(23,901)	50,779	02/15/2019	1FE
09659Q AA 5	BMWOT 2018-A A1 1.650		01/29/2018	TRAVELERS MMLP		66,992,148	67,000,000	66,997,070	66,997,070	0	110	0	110	0	66,997,180	0	(5,031)	(5,031)	15,354	01/25/2019	1FE
14314A AA 7	CARMX 2018-1 A1 1.700		02/15/2018	PAID ON PRINCIPAL		3,552,692	3,552,692	3,552,692	3,552,692	0	0	0	0	0	3,552,692	0	0	0	3,691	02/15/2019	1FE
14314A AA 7	CARMX 2018-1 A1 1.700		02/26/2018	TRAVELERS MMLP		21,428,877	21,447,308	21,447,308	21,447,308	0	(9)	0	(9)	0	21,447,299	0	(18,423)	(18,423)	33,422	02/15/2019	1FE
36255P AA 8	GMCAR 2018-1 A1 1.700		01/29/2018	TRAVELERS MMLP		59,497,676	59,500,000	59,500,000	59,500,000	0	(14)	0	(14)	0	59,499,986	0	(2,311)	(2,311)	30,907	01/16/2019	1FE
43814U AA 7	HAROT 2018-1 A1 1.900		03/15/2018	PAID ON PRINCIPAL		12,399,902	12,399,902	12,399,902	12,399,902	0	0	0	0	0	12,399,902	0	0	0	9,817	03/15/2019	1FE
43814U AA 7	HAROT 2018-1 A1 1.900		03/21/2018	TRAVELERS MMLP		67,568,411	67,600,098	67,600,098	67,600,098	0	8,448	0	8,448	0	67,608,547	0	(40,136)	(40,136)	74,923	03/15/2019	1FE
65477P AD 3	NFOT 2014-A A4 1.340		03/15/2018	PAID ON PRINCIPAL		4,339,202	4,339,202	4,338,273	4,338,587	0	614	0	614	0	4,339,202	0	0	0	9,582	08/17/2020	1FE
92888C AA 5	VAROT 2018-1A A1 (144A) 1.850		02/26/2018	TRAVELERS MMLP		43,970,781	44,000,000	44,000,000	44,000,000	0	(13)	0	(13)	0	43,999,987	0	(29,206)	(29,206)	27,133	02/15/2019	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					430,887,644	429,176,589	430,982,223	428,989,582	23	1,033,939	0	1,033,962	0	430,023,544	0	61,382	61,382	2,992,679	XXX	XXX
8399997	Total - Bonds - Part 4					861,935,918	858,506,463	874,675,130	860,685,201	23	641,260	0	641,282	0	861,326,483	0	(243,282)	(243,282)	8,472,575	XXX	XXX
8399999	Total - Bonds					861,935,918	858,506,463	874,675,130	860,685,201	23	641,260	0	641,282	0	861,326,483	0	(243,282)	(243,282)	8,472,575	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
402629	50 5		02/22/2018	GULFMARK OFFSHORE INC.		50,662,000	1,434,101	XXX	1,310,559	1,443,360	(132,801)	0	(132,801)	0	1,310,559	0	123,542	123,542	0	XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous																				
						1,434,101	XXX	1,310,559	1,443,360	(132,801)	0	0	(132,801)	0	1,310,559	0	123,542	123,542	0	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
9799997.	Total - Common Stocks - Part 4.....					.....1,434,101	XXX	.....1,310,559	.....1,443,360	.....(132,801)	.....0	.....0	.....(132,801)	.....0	.....1,310,559	.....0	.....123,542	.....123,542	.....0		XXX	XXX
9799999.	Total - Common Stocks.....					.....1,434,101	XXX	.....1,310,559	.....1,443,360	.....(132,801)	.....0	.....0	.....(132,801)	.....0	.....1,310,559	.....0	.....123,542	.....123,542	.....0		XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					.....1,434,101	XXX	.....1,310,559	.....1,443,360	.....(132,801)	.....0	.....0	.....(132,801)	.....0	.....1,310,559	.....0	.....123,542	.....123,542	.....0		XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....863,370,019	XXX	.....875,985,689	.....862,128,561	.....(132,778)	.....641,260	.....0	.....508,481	.....0	.....862,637,042	.....0	.....(119,740)	.....(119,740)	.....8,472,575		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:0.

QE05.8

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYM8.....	.....2,000	2,000,000	US 10YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST.	06/30/2018	CHICAGO BOARD OF TRADE.....	02/22/2018	.....119.7890	.....121.1406	....(2,703,307)	.....0	.....0	.....0	....(2,703,307)	.....(2,703,307)	.....1,900,000	.....0001	.....1,000
TYM8.....	.....500	...500,000	US 10YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST.	06/30/2018	CHICAGO BOARD OF TRADE.....	03/28/2018	.....120.9375	.....121.1406	....(101,565)	.....0	.....0	.....0	....(101,565)	.....(101,565)	.....475,000	.....0001	.....1,000
13429999	Total-Short Futures-Hedging Other.....																				
												....(2,804,872)	.....0	.....0	.....0	....(2,804,872)	.....(2,804,872)	.....2,375,000	XXX	XXX
1389999	Total-Short Futures.....																				
												....(2,804,872)	.....0	.....0	.....0	....(2,804,872)	.....(2,804,872)	.....2,375,000	XXX	XXX
1409999	Total-Hedging Other.....																				
												....(2,804,872)	.....0	.....0	.....0	....(2,804,872)	.....(2,804,872)	.....2,375,000	XXX	XXX
1449999	TOTAL.....																				
												....(2,804,872)	.....0	.....0	.....0	....(2,804,872)	.....(2,804,872)	.....2,375,000	XXX	XXX

QE07

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....0	.....(2,804,872)	.....0	.....2,375,000	.....2,375,000
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....0	.....(2,804,872)	.....0	.....2,375,000	.....2,375,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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NONE

QE09

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CREDIT A TREASURY.....		1.....	.....92,283	.....92,283	04/02/2018.....
	REPO - DEUTSCHE A TREASURY.....		1.....	.....13,094,244	.....13,094,244	04/02/2018.....
	REPO - HSBC A TREASURY.....		1.....	.....13,094,244	.....13,094,244	04/02/2018.....
	REPO - ROYAL A TREASURY.....		1.....	.....13,094,244	.....13,094,244	04/02/2018.....
0199999	U.S. Government - Issuer Obligations.....			.....39,375,015	.....39,375,015	XXX
0599999	Total - U.S. Government.....			.....39,375,015	.....39,375,015	XXX
6199999	Total - Issuer Obligations.....			.....39,375,015	.....39,375,015	XXX
6699999	Subtotal - Bonds.....			.....39,375,015	.....39,375,015	XXX
9999999	Totals.....			.....39,375,015	.....39,375,015	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....5,495,330 Book/Adjusted Carrying Value \$.....5,495,330
- Average balance for the year: Fair Value \$.....30,288,211 Book/Adjusted Carrying Value \$.....30,288,211
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....39,375,015 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(561,415)	.....(631,097)	.....(260,648)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....245,432	.....115,574	.....86,925	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(315,984)	.....(515,523)	.....(173,724)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(315,984)	.....(515,523)	.....(173,724)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(315,984)	.....(515,523)	.....(173,724)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
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NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	144	0	0	(184)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	144	0	0	(184)

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	103	0	0	(131)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	2,712	0	0	(3,466)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	2,815	0	0	(3,598)

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	165	0	0	(210)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	165	0	0	(210)

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**Supp. A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2018

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....0	.....177,396	.....9,380

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0