

QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
ST. PAUL FIRE AND MARINE
INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 24767 Employer's ID Number 41-0406690
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

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: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
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(E-Mail Address) (Fax Number)

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, Christine Kucera Kalla, Madelyn Joseph Lankton, Maria Olivo, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Julie Marie Joyce, and Wendy Constance Skjerven.

DIRECTORS

JAY STEVEN BENET # CHRISTINE KUCERA KALLA (Effective July 1, 2018) GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN # NICHOLAS SEMINARA

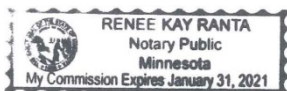
STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

Subscribed and sworn to before me this

19th day of July, 2018
Notary Public
My Commission Expires January 31, 2021



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.....	12,428,761,973	0	12,428,761,973	12,143,015,713
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,083,835,198	10,961,842	2,072,873,356	1,979,334,836
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).....	28,351,961	0	28,351,961	28,480,187
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	778,610,636	0	778,610,636	754,866,818
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....44,364,422), cash equivalents (\$.....0) and short-term investments (\$....258,804,320).....	303,168,743	0	303,168,743	586,319,816
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	741,472,268	37,698,965	703,773,304	730,164,738
9. Receivables for securities.....	25,141,946	0	25,141,946	10,000,040
10. Securities lending reinvested collateral assets.....	165,400,980	0	165,400,980	125,113,321
11. Aggregate write-ins for invested assets.....	(152,150)	0	(152,150)	(152,150)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,555,786,554	48,660,807	16,507,125,747	16,358,338,317
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	115,443,024	0	115,443,024	111,401,918
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	769,392,091	44,562,825	724,829,266	666,601,355
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....30,585,226 earned but unbilled premiums).....	1,323,254,304	5,896,588	1,317,357,716	1,200,356,349
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	20,110,364	1,896,409	18,213,954	21,386,725
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	55,488,265	0	55,488,265	45,251,640
16.2 Funds held by or deposited with reinsured companies.....	5,326,281	0	5,326,281	5,809,117
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.....	38,946,192	0	38,946,192	0
18.2 Net deferred tax asset.....	295,263,575	60,523,314	234,740,261	213,028,984
19. Guaranty funds receivable or on deposit.....	(188,405)	0	(188,405)	7,473
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	19,719,074	19,719,074	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.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	94,204,618	2,515,565	91,689,053	94,236,116
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,292,745,937	183,774,582	19,108,971,354	18,716,417,995
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,292,745,937	183,774,582	19,108,971,354	18,716,417,995

## DETAILS OF WRITE-INS

1101. Deferred gain.....	(152,150)	0	(152,150)	(152,150)
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).....	(152,150)	0	(152,150)	(152,150)
2501. Equities and deposits in pools and associations.....	21,032,149	0	21,032,149	25,802,207
2502. COLI supplemental benefits trust.....	20,367,150	0	20,367,150	21,055,490
2503. Real estate operating fund.....	20,861,003	1,140,705	19,720,299	18,303,886
2598. Summary of remaining write-ins for Line 25 from overflow page.....	31,944,316	1,374,860	30,569,456	29,074,534
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	94,204,618	2,515,565	91,689,053	94,236,116

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,199,089,517).....	7,875,338,151	7,733,842,902
2. Reinsurance payable on paid losses and loss adjustment expenses.....	310,738,710	330,329,512
3. Loss adjustment expenses.....	1,835,179,444	1,828,248,006
4. Commissions payable, contingent commissions and other similar charges.....	128,708,223	176,363,243
5. Other expenses (excluding taxes, licenses and fees).....	120,982,830	157,207,685
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	77,221,705	86,785,026
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	40,277,906
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....165,641,171 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).....	2,767,492,983	2,611,325,104
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	15,046,749	14,123,728
12. Ceded reinsurance premiums payable (net of ceding commissions).....	72,719,115	50,736,785
13. Funds held by company under reinsurance treaties.....	1,931,119	1,870,040
14. Amounts withheld or retained by company for account of others.....	25,938,155	26,244,566
15. Remittances and items not allocated.....	15,458,827	10,518,862
16. Provision for reinsurance (including \$.....3,662 certified).....	12,075,083	12,075,083
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	60,237,760	53,701,577
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	52,509,200	28,490,834
20. Derivatives.....	0	0
21. Payable for securities.....	29,181,785	3,090,351
22. Payable for securities lending.....	165,400,980	125,113,321
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.....	50,618,068	58,791,762
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,616,778,887	13,349,136,294
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	13,616,778,887	13,349,136,294
29. Aggregate write-ins for special surplus funds.....	14,262,801	14,728,252
30. Common capital stock.....	20,000,000	20,000,000
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.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,219,547,133	2,094,170,916
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).....	5,492,192,467	5,367,281,700
38. Totals (Page 2, Line 28, Col. 3).....	19,108,971,354	18,716,417,995

## DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	21,122,474	29,787,305
2503. Retroactive reinsurance reserve assumed.....	297,718	298,439
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(13,922,123)	(14,413,982)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	50,618,068	58,791,762
2901. Special surplus from retroactive reinsurance.....	14,262,801	14,728,252
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).....	14,262,801	14,728,252
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

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....220,636,885).....	210,218,641	215,510,839	434,905,338
1.2 Assumed..... (written \$.....3,012,252,021).....	2,863,618,391	2,725,522,830	5,574,027,290
1.3 Ceded..... (written \$.....182,108,857).....	177,865,179	183,265,380	370,632,881
1.4 Net..... (written \$.....3,050,780,049).....	2,895,971,853	2,757,768,290	5,638,299,747
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,740,954,239):			
2.1 Direct.....	140,435,907	111,176,952	248,128,967
2.2 Assumed.....	1,647,935,462	1,557,113,413	3,239,231,812
2.3 Ceded.....	82,467,467	86,657,977	206,931,138
2.4 Net.....	1,705,903,901	1,581,632,388	3,280,429,641
3. Loss adjustment expenses incurred.....	299,844,081	299,082,517	640,775,387
4. Other underwriting expenses incurred.....	882,635,243	843,467,640	1,686,484,967
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,888,383,225	2,724,182,545	5,607,689,995
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	7,588,628	33,585,745	30,609,752
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	267,181,040	260,382,296	764,901,182
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,482,994).....	(9,660,949)	17,356,240	41,177,563
11. Net investment gain (loss) (Lines 9 + 10).....	257,520,091	277,738,536	806,078,745
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,113,976 amount charged off \$.....6,286,828).....	(5,172,852)	(4,813,468)	(9,853,407)
13. Finance and service charges not included in premiums.....	9,672,376	9,703,374	18,906,454
14. Aggregate write-ins for miscellaneous income.....	(715,053)	1,079,380	1,684,135
15. Total other income (Lines 12 through 14).....	3,784,472	5,969,286	10,737,182
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	268,893,191	317,293,568	847,425,678
17. Dividends to policyholders.....	5,434,750	5,735,495	11,249,525
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).....	263,458,441	311,558,073	836,176,153
19. Federal and foreign income taxes incurred.....	65,527,783	66,169,530	124,020,760
20. Net income (Line 18 minus Line 19) (to Line 22).....	197,930,658	245,388,543	712,155,393
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,367,281,700	5,558,231,343	5,558,231,343
22. Net income (from Line 20).....	197,930,658	245,388,543	712,155,393
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 \$.....(2,743,480).....	79,908,888	80,155,906	(141,455,542)
25. Change in net unrealized foreign exchange capital gain (loss).....	(6,669,840)	10,987,420	32,873,368
26. Change in net deferred income tax.....	20,886,555	(8,399,712)	(192,894,941)
27. Change in nonadmitted assets.....	2,854,506	13,516,814	57,498,225
28. Change in provision for reinsurance.....	0	0	5,873,856
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.....	(170,000,000)	(396,000,000)	(665,000,000)
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).....	124,910,767	(54,351,028)	(190,949,642)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,492,192,467	5,503,880,315	5,367,281,700

**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.....	556,025	885,684	2,046,566
1402. Other assets tri-party/tax credit bond income.....	21,828	22,074	44,544
1403. Other expense.....	0	336	336
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,292,906)	171,285	(407,311)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(715,053)	1,079,380	1,684,135
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

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,902,373,661	2,751,335,105	5,662,970,415
2. Net investment income.....	304,114,711	305,203,270	837,635,414
3. Miscellaneous income.....	3,784,472	5,810,067	10,323,036
4. Total (Lines 1 through 3).....	3,210,272,844	3,062,348,442	6,510,928,865
5. Benefit and loss related payments.....	1,593,753,243	1,406,207,229	3,003,366,764
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.....	1,266,311,718	1,252,545,621	2,294,005,939
8. Dividends paid to policyholders.....	4,511,730	3,806,033	10,237,282
9. Federal and foreign income taxes paid (recovered) net of \$.....27,781,939 tax on capital gains (losses).....	143,268,887	86,658,436	159,134,585
10. Total (Lines 5 through 9).....	3,007,845,578	2,749,217,320	5,466,744,571
11. Net cash from operations (Line 4 minus Line 10).....	202,427,266	313,131,122	1,044,184,294
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	921,501,715	871,090,569	1,840,685,034
12.2 Stocks.....	59,148,622	74,895,957	415,747,452
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	33,397,337	36,823,790
12.5 Other invested assets.....	60,483,584	45,781,857	116,249,954
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(4,859)	(32,183)	169,139
12.7 Miscellaneous proceeds.....	26,091,434	89,594,889	69,746,116
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,067,220,496	1,114,728,426	2,479,421,484
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,254,275,921	1,054,315,303	2,575,810,147
13.2 Stocks.....	55,700,264	40,269,841	132,828,156
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	40,636,266	26,837,779	56,249,943
13.5 Other invested assets.....	41,791,580	43,633,305	89,664,515
13.6 Miscellaneous applications.....	55,429,566	0	606,501
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,447,833,597	1,165,056,228	2,855,159,262
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).....	(380,613,102)	(50,327,803)	(375,737,778)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	170,000,000	396,000,000	665,000,000
16.6 Other cash provided (applied).....	65,034,762	(108,943,873)	(99,869,057)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(104,965,238)	(504,943,873)	(764,869,057)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(283,151,073)	(242,140,554)	(96,422,541)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	586,319,816	682,742,357	682,742,357
19.2 End of period (Line 18 plus Line 19.1).....	303,168,743	440,601,803	586,319,816

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Exchange of bonds.....	28,720,653	6,965,900	16,964,880
20.0002	Stock distribution from limited partnership.....	9,911,111	0	1,297,303
20.0003	Income payment received in securities.....	1,002,258	932,051	1,915,943
20.0004	Other assets tri-party/tax credit bonds.....	46,793	0	93,407
20.0005	Exchange of stock.....	0	3,189,391	26,917,262
20.0006	Bonds exchanged for stock.....	0	0	489,553

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices:

St. Paul Fire and Marine Insurance 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.

	SSAP #	F/S Page	F/S Line #	June 30, 2018	December 31, 2017
<b>Net Income</b>					
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 197,930,658	\$ 712,155,393
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>\$ 197,930,658</u>	<u>\$ 712,155,393</u>
<b>Surplus</b>					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,492,192,467	\$ 5,367,281,700
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>\$ 5,492,192,467</u>	<u>\$ 5,367,281,700</u>

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

No significant change.

## C. Accounting Policy:

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.

## NOTES TO FINANCIAL STATEMENTS

- (2) The following table provides aggregated information on structured securities classified on the basis for the recognized 2018 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2018)			
Intent to sell	\$ -	\$ -	\$ -
Present value of cash flows is less than amortized cost	64,974	3,787	65,113
(OTTI recognized in the quarter ending June 30, 2018)			
Intent to sell	\$ 38,349	\$ 471	\$ 37,878
Present value of cash flows is less than amortized cost	-	-	-
Annual Aggregate Total:		\$ 4,258	

- (3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

CUSIP	Amortized cost basis before other-than- temporary impairment	Present value of projected cash flows	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair Value	Impairment Quarter
36185NM80	\$ 64,974	\$ 61,187	\$ 3,787	\$ 61,187	\$ 65,113	Q1 - 2018
36228FCL8	38,349	37,878	471	37,878	37,878	Q2 - 2018
Total:			\$ 4,258			

- (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	\$ 19,769,308	
	2. 12 Months or Longer	\$ 7,561,438	
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$ 777,747,822	
	2. 12 Months or Longer	\$ 190,508,087	

- (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.

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## NOTES TO FINANCIAL STATEMENTS

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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.

**Note 8 – Derivative Instruments**

A – G. No significant change.

H. Not applicable.

**Note 9 – Income Taxes**

No significant change.

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

No significant change.

**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.



## NOTES TO FINANCIAL STATEMENTS

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

Through June 30, 2018, the Company paid ordinary dividends totaling \$170 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 21, 2018	\$ 85	\$ -	\$ 85
June 20, 2018	85	-	85

### 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.

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 June 30, 2018:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>	<u>Net Asset Value (NAV) Included In Level 2</u>
Bonds					
Industrial and miscellaneous	\$ -	\$ 601,561,758	\$ -	\$ 601,561,758	\$ -
Common stock					
Industrial and miscellaneous	97,572,175	-	2,132,852	99,705,027	-
Total securities at fair value	\$ 97,572,175	\$ 601,561,758	\$ 2,132,852	\$ 701,266,785	\$ -

At June 30, 2018, the Company also holds Level 2 U.S. special revenue bonds measured and reported at a fair value of \$0.

There were no significant transfers between Level 1 and Level 2 during the quarter.

(2) During the quarter, the Company disposed of Level 3 common and preferred stock measured and reported in the previous quarter at a fair value of zero.

## NOTES TO FINANCIAL STATEMENTS

(3) Not applicable.

(4) Level 2 and Level 3 valuation techniques:

The fair values of bonds 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 June 30, 2018)	Aggregate	Admitted				Not	Net Asset
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>(Carrying Value)</u>	<u>Value (NAV) Included In Level 2</u>
Short term bonds	\$ 258,807,500	\$ 258,804,320	\$ 36,137,457	\$ 222,670,043	\$ -	\$ -	\$ -
Long term bonds	12,396,762,314	12,428,761,973	559,238,727	11,828,058,755	9,464,832	-	-
Preferred stock	1,913,200	1,195,000	1,913,200	-	-	-	-
Common stock	99,705,027	99,705,027	97,572,175	-	2,132,852	-	-

(At December 31, 2017)	Aggregate	Admitted				Not	Net Asset
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>(Carrying Value)</u>	<u>Value (NAV) Included In Level 2</u>
Short term bonds	\$ 553,543,402	\$ 553,543,402	\$ 128,317,308	\$ 425,226,094	\$ -	\$ -	\$ -
Long term bonds	12,420,666,984	12,143,015,713	522,406,926	11,895,520,627	2,739,431	-	-
Preferred stock	1,885,600	1,195,000	1,885,600	-	-	-	-
Common stock	94,607,282	94,607,282	92,474,430	-	2,132,852	-	-

D. Not applicable.

### Note 21 – Other Items

No significant change.

### Note 22 – Events Subsequent

The Company had no material subsequent events through August 8, 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 \$53,203,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, other liability - claims-made and special property. Multiple other lines also contributed to the total favorable development. This favorable development was partially offset by higher than expected loss experience in other liability - occurrence (including a \$13.6 million increase to environmental reserves) and commercial auto liability lines. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven by better than expected loss experience for multiple accident years. The improvement in other liability - claims-made was driven primarily by better than expected loss experience for accident years 2015 and prior, partially offset by higher than expected loss experience in accident years 2016 and 2017. The improvement in special property was driven primarily by better than expected loss experience for recent accident years. 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 other liability - occurrence was primarily for "Prior" accident years (including a \$13.6 million increase to environmental reserves) and 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 primarily 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.

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## NOTES TO FINANCIAL STATEMENTS

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**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.

**Note 33 – Asbestos/Environmental Reserves**

Not 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 [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 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).

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

- 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).

#### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]
- 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 [X]
- 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: \$ 18,452,298
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 [X] 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	1,895,256,630	1,984,130,170
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	51,355,256	58,036,330
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,946,611,886	\$ 2,042,166,500
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 [X]
- 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: \$ 165,400,980
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 165,400,980
- 16.3 Total payable for securities lending reported on the liability page: \$ 165,400,980

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 [X]

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
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

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)
CIBC Mellon	1 York Street Toronto, ON 5J 0B6	Custodial account for Canadian Branch
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account
Citibank N/A	388 Greenwich Street New York, NY 10013	Letter of Credit Agreement

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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
CBRE Clarion Securities	U
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 [X]
- 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 [X]

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106256	CBRE Clarion Securities		SEC # 801-49083	NO
	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 [ X ]    No [ ]

18.2 If no, list exceptions:

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 &amp; 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	36,326,027	36,326,027	0	0	219,639	219,639
Total	XXX	XXX	0	0	36,326,027	36,326,027	0	0	219,639	219,639

- 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 [ ]

Statement for June 30, 2018 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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**NONE**



**ST. PAUL FIRE AND MARINE INSURANCE 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.....		88,875	209,075	326,691	879,282	27,571,879	33,985,297
2. Alaska.....AK.....L.....		112,506	259,687	105,087	29,900	5,146,468	5,210,241
3. Arizona.....AZ.....L.....		84,783	175,943	409,244	9,695,300	21,734,725	25,510,028
4. Arkansas.....AR.....L.....		658,165	652,668	52,650	14,268,708	10,011,582	12,962,425
5. California.....CA.....L.....		9,626,263	10,008,384	18,331,410	7,681,323	135,343,013	162,324,254
6. Colorado.....CO.....L.....		8,651,173	6,874,327	2,943,323	4,834,916	38,406,206	44,860,844
7. Connecticut.....CT.....L.....		71,062	84,215	405,551	389,402	17,113,409	19,623,792
8. Delaware.....DE.....L.....		14,147	29,635	243,228	525,547	4,466,725	5,001,818
9. District of Columbia.....DC.....L.....		13,040	16,630	353,421	1,955,891	5,051,197	5,997,730
10. Florida.....FL.....L.....		1,339,327	8,378,976	6,033,374	8,199,576	53,576,584	77,961,221
11. Georgia.....GA.....L.....		107,575	149,040	238,658	472,313	32,081,019	35,143,159
12. Hawaii.....HI.....L.....		6,106	25,252	25,945	32,584	3,178,122	3,445,884
13. Idaho.....ID.....L.....		22,050	16,873	(245)	110,720	1,432,662	1,570,617
14. Illinois.....IL.....L.....		623,060	768,570	3,869,395	1,788,921	59,794,681	94,920,129
15. Indiana.....IN.....L.....		136,426	137,014	2,878,140	523,006	10,940,499	15,747,224
16. Iowa.....IA.....L.....		22,516	40,288	653,265	58,667	16,913,503	17,466,159
17. Kansas.....KS.....L.....		4,236,325	3,991,725	1,425,499	1,414,378	20,313,322	22,008,134
18. Kentucky.....KY.....L.....		950,356	592,682	1,115,484	180,722	10,284,544	13,130,429
19. Louisiana.....LA.....L.....		9,220,147	8,827,497	6,933,594	16,187,561	57,578,212	61,157,872
20. Maine.....ME.....L.....		38,456	24,487	34,664	1,074	1,850,098	2,159,637
21. Maryland.....MD.....L.....		176,657	257,984	500,584	652,478	32,135,130	35,367,788
22. Massachusetts.....MA.....L.....		136,282	188,382	1,255,687	4,153,743	32,085,776	43,331,325
23. Michigan.....MI.....L.....		1,278,448	1,092,562	1,810,342	1,477,761	37,831,413	41,327,413
24. Minnesota.....MN.....L.....		65,737	115,318	1,444,331	1,460,764	62,860,281	61,494,813
25. Mississippi.....MS.....L.....		1,799,423	1,589,418	1,730,867	826,162	13,967,592	15,800,690
26. Missouri.....MO.....L.....		149,175	159,702	179,556	384,504	27,457,566	32,777,340
27. Montana.....MT.....L.....		1,490,189	1,666,363	25,186	1,432,232	4,714,704	5,232,655
28. Nebraska.....NE.....L.....		283,643	255,870	5,127,098	480,033	13,985,330	14,573,815
29. Nevada.....NV.....L.....		7,858	46,216	739,172	26,752,762	16,266,019	19,230,058
30. New Hampshire.....NH.....L.....		14,186	174,649	121,308	136,627	13,061,658	8,928,105
31. New Jersey.....NJ.....L.....		99,424	370,065	2,248,357	2,024,417	42,022,375	44,888,128
32. New Mexico.....NM.....L.....		9,428,960	7,819,490	1,546,869	8,387,379	31,668,029	32,961,241
33. New York.....NY.....L.....		1,316,519	6,607,394	10,746,448	11,881,948	179,135,384	193,995,647
34. North Carolina.....NC.....L.....		170,277	163,335	172,808	272,741	16,557,508	18,399,826
35. North Dakota.....ND.....L.....		9,535,863	5,964,923	6,428,156	2,119,647	18,495,498	18,326,247
36. Ohio.....OH.....L.....		3,095,641	2,473,380	2,311,477	2,192,735	24,787,858	27,109,935
37. Oklahoma.....OK.....L.....		9,196,093	7,048,440	5,883,362	5,538,408	38,761,336	39,353,190
38. Oregon.....OR.....L.....		66,401	55,981	61,150	192,104	6,744,586	7,290,849
39. Pennsylvania.....PA.....L.....		10,506,156	9,120,266	17,158,797	6,331,384	71,320,774	77,140,262
40. Rhode Island.....RI.....L.....		688	2,338	17,676	18,133	3,778,008	3,897,478
41. South Carolina.....SC.....L.....		48,451	50,660	1,176,198	566,392	9,155,596	10,887,708
42. South Dakota.....SD.....L.....		203,704	176,873	108,002	(64,141)	8,305,688	8,671,261
43. Tennessee.....TN.....L.....		90,193	164,615	296,669	2,102,099	29,847,837	31,049,318
44. Texas.....TX.....L.....		72,526,536	68,899,297	35,069,565	33,058,956	277,852,916	276,328,082
45. Utah.....UT.....L.....		940,123	889,135	502,264	88,899	7,455,393	8,490,417
46. Vermont.....VT.....L.....		265	2,555	(33,541)	65,049	2,577,261	3,003,012
47. Virginia.....VA.....L.....		368,043	1,294,423	774,457	586,344	23,564,104	27,205,418
48. Washington.....WA.....L.....		82,450	148,334	11,100,899	1,347,536	20,633,237	40,099,627
49. West Virginia.....WV.....L.....		7,295,471	5,214,890	12,443,963	9,751,364	14,709,444	17,182,138
50. Wisconsin.....WI.....L.....		109,650	125,152	6,808,699	1,143,836	47,134,395	52,200,076
51. Wyoming.....WY.....L.....		6,597,235	6,282,405	544,552	1,906,538	21,349,850	18,456,176
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		0	1,507	0	0	4,145	5,152
54. Puerto Rico.....PR.....L.....		2,566	50,305	0	0	993,647	1,364,991
55. US Virgin Islands.....VI.....L.....		0	0	0	130,000	103,430	114,075
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		46,171,126	46,133,522	29,179,630	59,342,238	232,502,285	262,793,331
58. Aggregate Other Alien.....OT.....XXX.....		1,361,094	289,027	1,104,335	103,596	8,307,911	8,954,208
59. Totals.....XXX.....		220,636,885	216,157,741	204,963,301	256,074,457	1,924,922,412	2,168,418,692

**DETAILS OF WRITE-INS**

58001. BMU Bermuda.....XXX.....		575,042	65,868	0	0	0	0
58002. SGP Singapore.....XXX.....		456,592	18,252	422	4,322	117,591	148,180
58003. CYM Cayman Islands.....XXX.....		278,525	156,348	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		50,936	48,559	1,103,912	99,274	8,190,320	8,806,028
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		1,361,094	289,027	1,104,335	103,596	8,307,911	8,954,208

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	55	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.....	2

**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	... 10762962 Canada Inc.	Canada	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Travelers Special Services Limited	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Travelers Brazil Holding, 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**

Travelers Brazil Acquisition LLC	Delaware	47-2215437	Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		Tiercel, LLC	Delaware	06-0566050
J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	Redstart, LLC	Delaware	06-0566050
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Travelers Marine, LLC	Delaware	06-0566050
J. Malucelli Latam S.A. (49.5%)	Brazil				
JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
Travelers Participações em Seguros Brasil S.A.	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	06-6033504			
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			

*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)	*
<b>Members</b>															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..		..86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UDP.....			.....0.000		.....N.....	
3548	The Travelers Companies, Inc...	24767.....	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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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**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					10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000					8527512 Canada Inc.....	CAN.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	...N.....	0107.

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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	AA-2230002				J. Malucelli Seguradora S.A.....	BRA	IA	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	NIA	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	NIA	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	100.000	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	IA	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	IA	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	NIA	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	IA	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	IA	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	IA	Travelers Casualty and Surety Company.....	O/M/A	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-6033504				The Family Business Institute LLC.....	DE	NIA	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, LP.....	DE	NIA	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	

Q12.3

**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...	25623....	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....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



# ST. PAUL FIRE AND MARINE INSURANCE 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.....	15,975,181	11,318,994	70.854	204,578
2. Allied lines.....	4,052,449	1,652,206	40.771	(2,629)
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	(410)	(1,100,496)	268,413.568	(86,068)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	3,901,035	1,598,983	40.989	45,450
9. Inland marine.....	10,907,056	3,047,853	27.944	(5,374)
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	146,584	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	(165,232)	0.000	0.000
12. Earthquake.....	188,250	51,740	27.485	(30,619)
13. Group accident and health.....	0	(1,171)	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	(163,726)	0.000	0.000
16. Workers' compensation.....	(193,942)	(12,198,676)	6,289.857	1,802,502
17.1. Other liability-occurrence.....	89,178,451	76,073,679	85.305	51,146
17.2. Other liability-claims made.....	5,246,139	(15,737,261)	(299.978)	(24,836)
17.3. Excess workers' compensation.....	0	286,509	0.000	0.000
18.1. Products liability-occurrence.....	20,095,456	37,874,947	188.475	(86,557)
18.2. Products liability-claims made.....	140,502	(151,228)	(107.634)	(43,149)
19.1, 19.2. Private passenger auto liability.....	0	1	0.000	0.000
19.3, 19.4. Commercial auto liability.....	44,936,244	31,696,390	70.536	30,429
21. Auto physical damage.....	13,150,968	8,120,862	61.751	59,771
22. Aircraft (all perils).....	0	(39,630)	0.000	0.000
23. Fidelity.....	1,121,695	(1,541,391)	(137.416)	(115,462)
24. Surety.....	653,282	(810,542)	(124.072)	(238,195)
26. Burglary and theft.....	110,757	(243,897)	(220.209)	(194,873)
27. Boiler and machinery.....	755,528	186,512	24.686	(23,459)
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	533,897	0.000	0.000
35. Totals.....	210,218,641	140,435,907	66.805	51,588
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	0	533,897	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	533,897	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.....	9,862,088	17,987,348	18,282,799
2. Allied lines.....	2,292,684	4,209,913	4,595,437
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	(35,760)
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	2,684,151	4,169,181	3,858,566
9. Inland marine.....	6,423,871	10,722,945	10,013,305
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.....	81,194	177,211	194,252
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.....	(17,387)	(193,942)	566,175
17.1. Other liability-occurrence.....	49,094,458	91,319,561	94,419,121
17.2. Other liability-claims made.....	2,340,279	4,767,840	5,079,301
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	11,599,586	20,819,245	18,538,229
18.2. Products liability-claims made.....	89,582	181,505	159,365
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	28,607,096	49,870,987	45,569,603
21. Auto physical damage.....	8,049,410	14,360,185	12,919,733
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	447,292	836,452	705,025
24. Surety.....	102,447	500,425	483,886
26. Burglary and theft.....	90,348	145,980	46,711
27. Boiler and machinery.....	448,361	762,050	761,992
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.....	122,195,460	220,636,885	216,157,741
<b>DETAILS OF WRITE-INS</b>			
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.....	2,703,964	3,102,413	5,806,377	417,046	33,017	450,063	2,455,140	28,836	2,824,425	5,308,402	168,223	(216,134)	(47,911)
2. 2016.....	557,659	831,423	1,389,082	179,824	11,426	191,251	470,618	17,968	692,430	1,181,016	92,783	(109,599)	(16,816)
3. Subtotals 2016 + Prior.....	3,261,622	3,933,836	7,195,458	596,871	44,443	641,314	2,925,758	46,804	3,516,855	6,489,417	261,006	(325,733)	(64,727)
4. 2017.....	799,984	1,569,128	2,369,111	478,977	90,073	569,049	630,109	54,681	1,126,796	1,811,586	309,102	(297,578)	11,524
5. Subtotals 2017 + Prior.....	4,061,606	5,502,964	9,564,570	1,075,848	134,516	1,210,363	3,555,867	101,485	4,643,651	8,301,004	570,108	(623,311)	(53,203)
6. 2018.....	XXX	XXX	XXX	XXX	649,436	649,436	XXX	393,231	1,016,283	1,409,514	XXX	XXX	XXX
7. Totals.....	4,061,606	5,502,964	9,564,570	1,075,848	783,952	1,859,799	3,555,867	494,716	5,659,934	9,710,518	570,108	(623,311)	(53,203)
8. Prior Year-End's Surplus As Regards Policyholders	5,367,282												
											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. ....14.0 %	2. ....(11.3)%	3. ....(0.6)%
													Col. 13, Line 7 Line 8
													4. ....(1.0)%

Q14

Statement for June 30, 2018 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**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.

	<b>Response</b>
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:**



Statement for June 30, 2018 of the **ST. PAUL FIRE AND MARINE INSURANCE 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. State surcharges receivable.....	12,499,839	0	12,499,839	11,343,500
2505. Amounts receivable under high deductible policies.....	13,685,210	1,374,860	12,310,350	12,072,037
2506. Assumed reinsurance receivable and payable.....	2,009,523	0	2,009,523	(39,604)
2507. Suspense, undistributed payments.....	1,608,440	0	1,608,440	3,680,931
2508. Other assets.....	1,570,980	0	1,570,980	1,380,843
2509. Other assets tri-party/tax credit bonds.....	294,366	0	294,366	341,568
2510. Ceded deposit asset.....	275,958	0	275,958	295,260
2597. Summary of remaining write-ins for Line 25.....	31,944,316	1,374,860	30,569,456	29,074,534

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	121,604	121,604
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	65	65
2507. Retroactive reinsurance reserve ceded.....	(14,044,768)	(14,536,627)
2597. Summary of remaining write-ins for Line 25.....	(13,922,123)	(14,413,982)

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(109,510)	58,436	(46,003)
1405. Retroactive reinsurance gain/loss.....	(574,335)	(480,300)	(1,574,310)
1406. Change in COLI cash values.....	(609,061)	593,150	1,213,003
1497. Summary of remaining write-ins for Line 14.....	(1,292,906)	171,285	(407,311)

**Additional Write-ins for Schedule T:**

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
58004. AFG Afghanistan.....	...XXX...	19,141	0	0	0	0	0
58005. ZZZ Other Alien.....	...XXX...	11,348	(1,114)	1,018,767	48,899	6,169,075	6,735,186
58006. MEX Mexico.....	...XXX...	7,700	0	0	0	0	0
58007. NLD Netherlands.....	...XXX...	4,461	5,811	0	0	0	0
58008. AUS Australia.....	...XXX...	1,736	1,563	0	0	0	0
58009. CHN China.....	...XXX...	1,390	674	0	0	0	0
58010. CHE Switzerland.....	...XXX...	1,312	16,000	0	0	0	0
58011. DEU Germany.....	...XXX...	1,127	1,956	0	0	0	0
58012. HKG Hong Kong, Special Adminis.....	...XXX...	902	11,000	0	0	0	0
58013. UKR Ukraine.....	...XXX...	680	0	0	0	0	0
58014. CZE Czech Republic.....	...XXX...	679	71	0	0	0	0
58015. ZAF South Africa.....	...XXX...	350	350	0	0	0	0
58016. ARM Armenia.....	...XXX...	164	274	0	0	0	0
58017. GBR United Kingdom.....	...XXX...	100	233	98,409	41,711	724,349	768,832
58018. FRA France.....	...XXX...	80	620	0	0	415,000	415,000
58019. CHL Chile.....	...XXX...	55	55	0	0	396,000	396,000
58020. ISR Israel.....	...XXX...	44	2,253	0	0	0	0
58021. IRL Ireland.....	...XXX...	16	200	0	0	0	0
58022. GRC Greece.....	...XXX...	0	4,593	0	0	0	0
58023. MYS Malaysia.....	...XXX...	0	3,760	0	0	0	0
58024. IND India.....	...XXX...	0	251	0	0	0	0
58025. VNM Viet Nam.....	...XXX...	0	7	0	0	0	0
58026. JPN Japan.....	...XXX...	0	1	0	0	0	0
58027. BRA Brazil.....	...XXX...	0	0	0	0	395,000	395,000
58028. BRB Barbados.....	...XXX...	0	0	0	0	52,255	52,255
58029. JAM Jamaica.....	...XXX...	0	0	0	0	38,641	38,641
58030. HUN Hungary.....	...XXX...	0	0	0	8,664	0	5,115
58031. NER Niger.....	...XXX...	0	0	(13,263)	0	0	0
58032. TWN Taiwan, Republic of China.....	...XXX...	(350)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	50,936	48,559	1,103,912	99,274	8,190,320	8,806,028

Statement for June 30, 2018 of the **ST. PAUL FIRE AND MARINE INSURANCE 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.....	783,347,005	785,789,965
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	21,272,343	0
2.2 Additional investment made after acquisition.....	19,363,923	56,249,943
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	10,348,582
5. Deduct amounts received on disposals.....	0	36,823,790
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.....	17,020,674	32,217,695
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	806,962,597	783,347,005
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	806,962,597	783,347,005

**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

NONE

**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.....	771,055,066	795,625,897
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	401,348	1,388,911
2.2 Additional investment made after acquisition.....	41,390,233	88,275,604
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	3,687,326	11,247,292
6. Total gain (loss) on disposals.....	(9,077)	(17,200)
7. Deduct amounts received on disposals.....	70,394,695	117,547,257
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(103,117)	1,016,402
10. Deduct current year's other-than-temporary impairment recognized.....	4,554,814	8,934,582
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	741,472,268	771,055,066
12. Deduct total nonadmitted amounts.....	37,698,965	40,890,329
13. Statement value at end of current period (Line 11 minus Line 12).....	703,773,304	730,164,737

**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.....	14,134,074,625	13,814,525,268
2. Cost of bonds and stocks acquired.....	1,349,610,207	2,756,223,243
3. Accrual of discount.....	3,081,026	5,334,058
4. Unrealized valuation increase (decrease).....	73,478,300	(199,666,464)
5. Total gain (loss) on disposals.....	187,555	135,953,783
6. Deduct consideration for bonds and stocks disposed of.....	1,011,197,572	2,306,180,244
7. Deduct amortization of premium.....	29,986,943	64,601,253
8. Total foreign exchange change in book/adjusted carrying value.....	(30,916)	1,112,471
9. Deduct current year's other-than-temporary impairment recognized.....	7,250,693	8,626,236
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,826,583	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	14,513,792,171	14,134,074,625
12. Deduct total nonadmitted amounts.....	10,961,842	10,529,076
13. Statement value at end of current period (Line 11 minus Line 12).....	14,502,830,329	14,123,545,549

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	10,102,533,143	1,013,576,889	1,170,295,583	(31,998,419)	10,102,533,143	9,913,816,029		10,230,634,081
2. NAIC 2 (a).....	1,760,144,222	217,418,633	52,224,127	43,971,235	1,760,144,222	1,969,309,964		1,643,390,358
3. NAIC 3 (a).....	514,566,409	26,521,456	32,770,663	(28,871,253)	514,566,409	479,445,950		473,181,700
4. NAIC 4 (a).....	300,401,198	18,061,044	15,285,438	(5,406,300)	300,401,198	297,770,505		322,194,141
5. NAIC 5 (a).....	25,232,328	1,065,000	150,066	1,057,134	25,232,328	27,204,395		27,133,612
6. NAIC 6 (a).....	25,563	0	54,406	48,294	25,563	19,452		25,223
7. Total Bonds.....	12,702,902,863	1,276,643,023	1,270,780,283	(21,199,309)	12,702,902,863	12,687,566,294	0	12,696,559,114
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	1,195,000		1,195,000
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
15. Total Bonds and Preferred Stock.....	12,704,097,863	1,276,643,023	1,270,780,283	(21,199,309)	12,704,097,863	12,688,761,294	0	12,697,754,114

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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 \$.....255,767,140; NAIC 2 \$.....1,022,660; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....2,014,520; 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.....	258,804,320	XXX.....	258,836,480	329,465	73,715

**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.....	553,543,402	654,156,701
2. Cost of short-term investments acquired.....	1,301,010,048	3,069,173,468
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.....	1,595,716,970	3,169,784,561
7. Deduct amortization of premium.....	32,160	2,205
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).....	258,804,320	553,543,402
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	258,804,320	553,543,402

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

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

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

**Sch. DB - Verification  
NONE**



**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	3,998,085
2. Cost of cash equivalents acquired.....	0	25,481,504
3. Accrual of discount.....	22,573	54,417
4. Unrealized valuation increase (decrease).....	(218)	58,200
5. Total gain (loss) on disposals.....	0	(1,577)
6. Deduct consideration received on disposals.....	22,354	29,590,629
7. Deduct amortization of premium.....	0	0
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).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

## SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
	City	State						
<b>Acquired by Purchase</b>								
Office Building located at: 385 Washington Street.....	Saint Paul.....	MN..	12/30/1983....	various.....	.0	.0	.0	.0
Other Real Estate Properties: Commercial Industrial Properties: 21 warehouses and land located at: various addresses.....	Denver.....	CO..	05/26/1993....	Various.....	.0	.0	.0	.0
36 warehouses and land located at: Various addresses.....	Saint Paul.....	MN..	12/31/1990....	Various.....	.0	.0	.0	.0
4 warehouses and land located at: Oceangate Business Park.....	Hawthome.....	CA...	12/31/1990....	various.....	.0	.0	.0	.0
14 warehouses/office showrooms and land located at: Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	various.....	.0	.0	.0	.0
9 warehouses and land located at: 1885 Beaver Ruin Road.....	Norcross.....	GA...	03/18/1994....	various.....	.0	.0	.0	.0
8 warehouses and land located at: 3835 Knight Road.....	Memphis.....	TN..	12/10/1996....	various.....	.0	.0	.0	.0
13 warehouses and land located at: 6155 Jimmy Carter Boulevard.....	Norcross.....	GA...	12/20/1996....	various.....	.0	.0	.0	.0
12 warehouses and land located at: various addresses.....	Houston.....	TX...	02/20/1997....	various.....	.0	.0	.0	.0
12 warehouses and land located at: 2042 West Winton.....	Hayward.....	CA...	05/15/1998....	various.....	.0	.0	.0	.0
6 warehouses/office various addresses.....	Tampa/St Petersburg.....	FL...	03/22/2004....	various.....	.0	.0	.0	.0
Commercial Office Properties: 706 & 730 2nd Avenue South..... 733 Marquette Ave and 109 South 7th Street.....	Minneapolis.....	MN..	12/31/1991....	various.....	.0	.0	.0	.0
3300 Fernbrook Lane.....	Plymouth.....	MN..	04/01/1992....	various.....	.0	.0	.0	.0

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### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA...	05/30/2013....	various.....	.....0	.....0	.....0	.....18,000
1901 West 14th street.....	Tempe.....	AZ...	12/28/1995....	various.....	.....0	.....0	.....0	.....357,942
1401 West Kennedy.....	Tampa.....	FL...	03/31/1998....	various.....	.....0	.....0	.....0	.....198,695
Two Centerpoint Drive.....	Lake Oswego.....	OR..	10/01/1998....	various.....	.....0	.....0	.....0	.....128,196
3001 Butterfield Road.....	Oakbrook.....	IL...	05/12/1999....	various.....	.....0	.....0	.....0	.....107,932
2401 W. Peoria Ave.....	Phoenix.....	AZ...	11/29/2006....	various.....	.....0	.....0	.....0	.....159,403
9780 S. Meridian Blvd.....	Denver.....	CO..	12/21/2006....	various.....	.....0	.....0	.....0	.....334,507
9060 East Via Linda.....	Scottsdale.....	AZ...	02/01/2007....	various.....	.....0	.....0	.....0	.....4,543
10303 & 10333 E. Dry Creek Rd.....	Englewood.....	CO..	10/10/2013....	various.....	.....0	.....0	.....0	.....468,269
4440 El Camino Real.....	Los Altos.....	CA...	06/27/2012....	various.....	.....0	.....0	.....0	.....(4,039)
Commercial Retail Properties.....					.....0	.....0	.....0	.....0
buildings and land located at.....					.....0	.....0	.....0	.....0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA...	12/29/1993....	various.....	.....0	.....0	.....0	.....25,625
0199999. Totals.....					.....0	.....0	.....0	.....9,695,175
0399999. Totals.....					.....0	.....0	.....0	.....9,695,175

QE01.1

### SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																		

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

**NONE**

QE02

**SCHEDULE B - PART 3**

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value					

**NONE**

## SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2	0	6,072	0	962,958	8.910
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	131,560	0	1,208,214	4.660
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	137,632	0	2,171,173	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	CapGen Financial Group LP	New York	NY	CapGen Financial Group		03/27/2008	3	0	42,267	0	825,113	6.000
	Carlyle Europe Partners II, L.P.	London	GBR	The Carlyle Group		12/13/2004	3	0	2,166	0	863,834	0.450
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	1,454,045	0	1,609,705	0.140
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	33,460	0	842,513	1.240
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	381,277	0	802,154	8.460
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	125,658	0	1,477,624	2.210
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	110,117	0	76,009	13.980
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	5,538	0	488,145	0.140
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	1,173,432	0	909,859	4.870
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	25,392	0	5,029,179	3.040
	Rally Ventures Fund I, L.P.	Menlo Park	CA	Rally Ventures		03/15/2013	1	0	300,000	0	2,500,000	11.990
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	0	133,333	0	347,916	7.910
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	13,941	0	1,887,658	0.800
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	3,800,626	0	17,659,709	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Management, L.P.		09/15/2017	0	0	523,896	0	16,421,892	2.730
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Blackstone Group		12/22/2015	0	0	2,060,907	0	18,397,665	0.760
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015	0	0	156,535	0	11,198,965	0.560
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009	0	0	746,289	0	5,912,174	1.560
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	3,487,628	0	51,930,696	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	466,570	0	2,312,993	0.430
	Encap Energy Capital Fund VI, L.P.	Houston	TX	EnCap Investments		12/31/2009	0	0	17,699	0	0	1.220
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015	0	0	622,292	0	7,513,447	0.360
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017	0	0	124,691	0	9,168,342	0.140
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	0	513,520	0	11,528,455	0.580
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018	0	0	41,311	0	9,557,342	0.300
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	367,586	0	147,472	3.060
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc		06/02/2008	3	0	8,573	0	4,202,477	2.970
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014	0	0	3,052,325	0	751,231	1.720
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	392,000	0	872,965	3.350
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	42,407	0	451,042	0.810
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	681,721	0	1,125,570	4.870
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	228,844	0	6,817,854	2.260
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	505,891	0	3,738,842	3.430
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009	0	0	(39,027)	0	2,793	0.860

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									
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016	0	0	1,598,030	0	1,948,239	1.600
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	8,624,432	0	60,139,063	XXX
4499999. Subtotal - Unaffiliated								0	16,050,318	0	131,900,640	XXX
4699999. Totals								0	16,050,318	0	131,900,640	XXX

### SCHEDULE BA - PART 3

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

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1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Hancock Capital Partners IV, L.P.	Boston	MA	Distribution	04/04/2008	05/09/2018	17,246	0	0	0	0	0	0	17,246	17,246	0	0	0	0
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	05/16/2018	834,772	0	0	0	0	0	0	834,772	834,772	0	0	0	0
	Ironwood Mezzanine Fund II LP	Avon	CT	Distribution	12/28/2006	06/25/2018	31,461	0	0	0	0	0	0	31,461	31,461	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								883,479	0	0	0	0	0	883,479	883,479	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	CapGen Financial Group LP	New York	NY	Distribution	03/27/2008	04/05/2018	10,005,529	0	0	0	0	0	0	10,005,529	10,005,529	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	06/29/2018	5,867	0	0	0	0	0	0	5,867	5,867	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	06/29/2018	72	0	0	0	0	0	0	72	72	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	04/04/2018	225,110	0	0	0	0	0	0	225,110	225,110	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	04/18/2018	776,513	0	0	0	0	0	0	776,513	776,513	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	04/30/2018	226,887	0	0	0	0	0	0	226,887	226,887	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	04/30/2018	88,169	0	0	0	0	0	0	88,169	88,169	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA	Distribution	02/28/2007	06/19/2018	13,807	0	0	0	0	0	0	13,807	13,807	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	04/27/2018	320,675	0	0	0	0	0	0	320,675	320,675	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY	Distribution	09/30/2010	06/21/2018	2,926,420	0	0	0	0	0	0	2,926,420	2,926,420	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Distribution	04/30/2008	04/10/2018	509,108	0	0	0	0	0	0	509,108	509,108	0	0	0	0
	One Rock Capital Partners, LP	New York	NY	Distribution	02/07/2014	04/05/2018	2,135,055	0	0	0	0	0	0	2,135,055	2,135,055	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	04/27/2018	223,918	0	0	0	0	0	0	223,918	223,918	0	0	0	0
	Shasta Ventures, L.P.	Menlo Park	CA	Distribution	01/25/2005	05/09/2018	405,234	0	0	0	0	0	0	405,234	405,234	0	0	0	0
	Split Rock Partners II, LP	Minneapolis	MN	Distribution	05/01/2008	04/06/2018	609,344	0	0	0	0	0	0	609,344	609,344	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	04/16/2018	286,399	0	0	0	0	0	0	286,399	286,399	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	05/02/2018	2,113	0	0	0	0	0	0	2,113	2,113	0	0	0	0
	WindRose Health Investors II, L.P.	New York	NY	Distribution	08/17/2007	04/23/2018	149,200	0	0	0	0	0	0	149,200	149,200	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								18,909,420	0	0	0	0	0	18,909,420	18,909,420	0	0	0	0

### 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	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	777 Third LLC.....	New York.....	NY..	Distribution.....	02/08/1995	04/12/2018	.....(2)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2)	.....(2)	.....0	.....0	.....0	.....0	
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY..	Distribution.....	12/22/2015	06/04/2018	.....1,153,701	.....0	.....0	.....0	.....0	.....0	.....0	.....1,153,701	.....1,153,701	.....0	.....0	.....0	.....0	
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Distribution.....	05/01/2015	06/29/2018	.....1,893,875	.....0	.....0	.....0	.....0	.....0	.....0	.....1,893,875	.....1,893,875	.....0	.....0	.....0	.....0	
	Miller Global Fund VI LLC.....	Denver.....	CO..	Distribution.....	02/29/2008	04/27/2018	.....105,276	.....0	.....0	.....0	.....0	.....0	.....0	.....105,276	.....105,276	.....0	.....0	.....0	.....0	
	North American Real Estate Partners, LP.....	Minnetonka.....	MN..	Distribution.....	12/23/2004	06/29/2018	.....584	.....0	.....0	.....0	.....0	.....0	.....0	.....584	.....584	.....0	.....0	.....0	.....0	
	Orion European Real Estate Fund II, C.V.....	Paris.....	FRA	Distribution.....	04/29/2005	05/25/2018	.....(2,456)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,456)	.....(2,456)	.....0	.....0	.....0	.....0	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY..	Distribution.....	11/29/2007	04/24/2018	.....67,340	.....0	.....0	.....0	.....0	.....0	.....0	.....67,340	.....67,340	.....0	.....0	.....0	.....0	
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD..	Distribution.....	11/25/2009	04/06/2018	.....243,994	.....0	.....0	.....0	.....0	.....0	.....0	.....243,994	.....243,994	.....0	.....0	.....0	.....0	
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY..	Distribution.....	05/03/2007	06/28/2018	.....292,506	.....0	.....0	.....0	.....0	.....0	.....0	.....292,506	.....292,506	.....0	.....0	.....0	.....0	
	CT Large Loan 2006, Inc.....	New York.....	NY..	Liquidation.....	07/25/2006	06/29/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,161	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,754,820	.....0	.....0	.....0	.....0	.....0	.....0	.....3,754,820	.....3,754,820	.....0	.....0	.....0	.....1,161	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
	Promenade Partners, LLC.....	Oak Brook.....	IL..	Distribution.....	09/29/2005	06/30/2018	.....9,077	.....0	.....0	.....0	.....0	.....0	.....0	.....9,077	.....0	.....0	.....(9,077)	.....(9,077)	.....0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							.....9,077	.....0	.....0	.....0	.....0	.....0	.....0	.....9,077	.....0	.....0	.....(9,077)	.....(9,077)	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
QE03.2	Arclight Energy Partners Fund V, L.P.....	Boston.....	MA..	Distribution.....	07/29/2011	05/03/2018	.....195,854	.....0	.....0	.....0	.....0	.....0	.....0	.....195,854	.....195,854	.....0	.....0	.....0	.....0	
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Distribution.....	04/10/2014	06/11/2018	.....511,464	.....0	.....0	.....0	.....0	.....0	.....0	.....511,464	.....511,464	.....0	.....0	.....0	.....0	
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	Distribution.....	12/19/2012	05/03/2018	.....405,745	.....0	.....0	.....0	.....0	.....0	.....0	.....405,745	.....405,745	.....0	.....0	.....0	.....0	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX..	Distribution.....	12/31/2009	05/23/2018	.....97,282	.....0	.....0	.....0	.....0	.....0	.....0	.....97,282	.....97,282	.....0	.....0	.....0	.....0	
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	Distribution.....	07/31/2007	06/15/2018	.....94,427	.....0	.....0	.....0	.....0	.....0	.....0	.....94,427	.....94,427	.....0	.....0	.....0	.....0	
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX..	Distribution.....	01/31/2011	06/12/2018	.....59,915	.....0	.....0	.....0	.....0	.....0	.....0	.....59,915	.....59,915	.....0	.....0	.....0	.....0	
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Distribution.....	02/10/2010	06/20/2018	.....26,054	.....0	.....0	.....0	.....0	.....0	.....0	.....26,054	.....26,054	.....0	.....0	.....0	.....0	
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Distribution.....	05/08/2008	06/22/2018	.....159,742	.....0	.....0	.....0	.....0	.....0	.....0	.....159,742	.....159,742	.....0	.....0	.....0	.....0	
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Distribution.....	03/03/2014	06/05/2018	.....717,789	.....0	.....0	.....0	.....0	.....0	.....0	.....717,789	.....717,789	.....0	.....0	.....0	.....0	
	Natural Gas Partners IX, L.P.....	Irving.....	TX..	Distribution.....	12/31/2009	05/14/2018	.....1,146,310	.....0	.....0	.....0	.....0	.....0	.....0	.....1,146,310	.....1,146,310	.....0	.....0	.....0	.....0	
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	Distribution.....	12/03/2012	05/18/2018	.....(902)	.....0	.....0	.....0	.....0	.....0	.....0	.....(902)	.....(902)	.....0	.....0	.....0	.....0	
	TPH Partners II, L.P.....	Houston.....	TX..	Distribution.....	12/18/2013	05/11/2018	.....26,190	.....0	.....0	.....0	.....0	.....0	.....0	.....26,190	.....26,190	.....0	.....0	.....0	.....0	
	White Deer Energy L.P. II.....	Houston.....	TX..	Distribution.....	02/15/2013	04/13/2018	.....994,845	.....0	.....0	.....0	.....0	.....0	.....0	.....994,845	.....994,845	.....0	.....0	.....0	.....0	
	White Deer Energy LP.....	Houston.....	TX..	Distribution.....	02/25/2010	04/17/2018	.....3,004,076	.....0	.....0	.....0	.....0	.....0	.....0	.....3,004,076	.....3,004,076	.....0	.....0	.....0	.....0	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	05/14/2018	.....17,272	.....0	.....0	.....0	.....0	.....0	.....0	.....17,272	.....17,272	.....0	.....0	.....0	.....0	
Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	06/12/2018	.....(39,027)	.....0	.....0	.....0	.....0	.....0	.....0	.....(39,027)	.....(39,027)	.....0	.....0	.....0	.....0		
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....7,417,035	.....0	.....0	.....0	.....0	.....0	.....0	.....7,417,035	.....7,417,035	.....0	.....0	.....0	.....0	
4499999. Subtotal - Unaffiliated.....							.....30,964,754	.....0	.....0	.....0	.....0	.....0	.....0	.....30,964,754	.....30,964,754	.....0	.....0	.....0	.....1,161	
4599999. Subtotal - Affiliated.....							.....9,077	.....0	.....0	.....0	.....0	.....0	.....0	.....9,077	.....0	.....0	.....(9,077)	.....(9,077)	.....0	
4699999. Totals.....							.....30,973,831	.....0	.....0	.....0	.....0	.....0	.....0	.....30,973,831	.....30,964,754	.....0	.....(9,077)	.....(9,077)	.....1,161	

### 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)
<b>Bonds - U.S. Government</b>									
912828	QN 3 U S TREASURY NOTES 3.125 2021 05		05/15/2018	J P MORGAN CHASE SECURITIES INC		20,208,661	20,000,000	1,698	1
912828	4B 3 U S TREASURY NOTES 2.375 2021 03		06/12/2018	CITIGROUP GLOBAL MARKETS		19,854,755	20,000,000	116,168	1
38375B	ZA 3 GNR 2012-H27 HA CMO 2.000 2062 11		06/20/2018	PAR WRITE-UP		97,407	97,407	0	1
38375B	C9 1 GNR 2012-H31 HA CMO 1.650 2062 10		06/20/2018	PAR WRITE-UP		52,005	52,005	0	1
38375B	G2 2 GNR 2013-H03 HA 1.750 2062 12		06/20/2018	PAR WRITE-UP		15,456	15,456	0	1
38375B	R5 3 GNR 2013-H07 LA 1.650 2063 03		06/20/2018	PAR WRITE-UP		30,891	30,891	0	1
38375U	JP 6 GNR 2014-H12 KA 2.750 2064 05		06/20/2018	PAR WRITE-UP		38,532	38,532	0	1
38376R	GY 6 GNR 2015-H22 GA 2.000 2065 09		06/20/2018	PAR WRITE-UP		105,467	105,467	0	1
38376R	ML 7 GNR 2015-H32 KA 2.700 2065 12		06/20/2018	PAR WRITE-UP		140,359	140,359	0	1
36230S	DW 1 G2 757317 4.317 2061 02		06/20/2018	PAR WRITE-UP		3,203	3,203	0	1
0599999	Total - Bonds - U.S. Government					40,546,737	40,483,322	117,867	XXX
<b>Bonds - All Other Government</b>									
013051	DM 6 ALBERTA (PROVINCE OF) 3.100 2024 06		04/23/2018	SCOTIA CAPITAL		5,102,200	5,000,000	61,151	1FE
013051	DW 4 ALBERTA (PROVINCE OF) 2.550 2027 06		04/16/2018	VARIOUS		3,871,600	4,000,000	38,844	1FE
13509P	DB 6 CANADA HOUSING TRUST 2.650 2022 03		05/30/2018	SCOTIA CAPITAL		6,072,240	6,000,000	33,978	1FE
13509P	DL 4 CANADA HOUSING TRUST 2.400 2022 12		05/30/2018	SCOTIA CAPITAL		5,999,820	6,000,000	66,279	1FE
13509P	EF 6 CANADA HOUSING TRUST 2.900 2024 06		04/25/2018	SCOTIA CAPITAL		5,093,200	5,000,000	52,836	1FE
13509P	GP 2 CANADA HOUSING TRUST 2.650 2028 03		05/16/2018	VARIOUS		3,932,880	4,000,000	20,329	1FE
13509P	GR 8 CANADA HOUSING TRUST 2.350 2023 06		06/20/2018	VARIOUS		4,002,960	4,000,000	3,090	1FE
135087	ZU 1 CANADA TREASURY BONDS 2.750 2022 06		05/30/2018	TD SECURITIES		10,262,500	10,000,000	0	1FE
65355D	K4 6 NIAGARA REGIONAL MUNICIP 2.900 2024 07		06/06/2018	NATIONAL BANK OF CANADA FINANCIAL		1,997,920	2,000,000	0	1FE
65355D	K5 3 NIAGARA REGIONAL MUNICIP 3.000 2025 07		06/06/2018	NATIONAL BANK OF CANADA FINANCIAL		1,052,674	1,053,000	0	1FE
65355D	K6 1 NIAGARA REGIONAL MUNICIP 3.050 2026 07		06/06/2018	NATIONAL BANK OF CANADA FINANCIAL		996,760	1,000,000	0	1FE
68323A	ER 1 ONTARIO (PROVINCE OF) 2.650 2025 02		06/15/2018	TD SECURITIES		2,998,860	3,000,000	29,186	1FE
68333Z	AC 1 ONTARIO (PROVINCE OF) 2.900 2028 06		04/04/2018	CIBC WORLD MARKETS		1,998,560	2,000,000	19,863	1FE
891288	DQ 2 TORONTO (CITY OF) 2.400 2027 06		03/20/2018	BANK OF MONTREAL		0	0	15,518	1FE
1099999	Total - Bonds - All Other Government					53,382,174	53,053,000	341,074	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
033161	7B 0 ANCHORAGE GENERAL OBLIG 5.000 2036 09		06/01/2018	WELLS FARGO SECURITIES		2,065,998	1,750,000	0	1FE
041431	TA 5 ARLINGTON CO GENERAL OBL 5.000 2036 08		06/07/2018	WELLS FARGO SECURITIES		10,998,087	9,255,000	0	1FE
159429	WS 4 CHAPEL HILL GENERAL OBLI 3.000 2032 05		04/03/2018	WELLS FARGO SECURITIES		622,156	625,000	0	1FE
159429	WV 7 CHAPEL HILL GENERAL OBLI 3.125 2035 05		04/03/2018	WELLS FARGO SECURITIES		618,875	625,000	0	1FE
249164	NK 6 DENVER CITY AND CNTY CO 3.125 2032 08		06/19/2018	MORGAN STANLEY		15,420,925	15,465,000	0	1FE
366155	R4 3 GARLAND ISD GO S2018 (PS 5.000 2034 02		06/21/2018	RBC CAPITAL MARKETS		2,612,356	2,230,000	0	1FE
415365	HP 3 HARRISON CENTRAL SCHOOL 3.375 2040 03		03/28/2018	ROBERT W BAIRD & CO		0	0	281	1FE
44256P	SA 2 HOWARD CO GENERAL OBLIGA 3.375 2038 02		04/04/2018	CITIGROUP GLOBAL MARKETS		9,390,814	9,520,000	0	1FE
447819	GW 7 HURST EULESS BEDFORD ISD 4.000 2036 08		06/28/2018	RAYMOND JAMES & ASSOC		1,375,127	1,300,000	0	1FE
494656	T9 2 KING & SNOHOMISH CO SD # 5.000 2036 12		06/28/2018	PIPER JAFFRAY		7,001,820	6,000,000	0	1FE
495224	4M 6 KING CO SD #411 ISSAQUAH 5.000 2033 12		06/14/2018	PIPER JAFFRAY		5,864,850	5,000,000	0	1FE
562785	MC 6 MANHATTAN BEACH USD GO S 5.000 2038 09		04/05/2018	STIFEL NICOLAUS & CO INC		1,186,940	1,000,000	0	1FE
562785	MX 0 MANHATTAN BEACH USD GO S 4.000 2035 09		04/05/2018	STIFEL NICOLAUS & CO INC		788,942	735,000	0	1FE
591852	K6 4 MET COUNCIL MPS-ST PAUL 3.500 2037 03		04/26/2018	RBC CAPITAL MARKETS		7,453,302	7,515,000	0	1FE
627636	VQ 3 MUSKEGO GENERAL OBLIGATI 3.375 2035 06		06/27/2018	HUTCHINSON SHOCKEY ERLEY & CO		2,160,622	2,215,000	0	1FE
734260	5N 8 PORT HOUSTON AUTH GO REF 5.000 2035 10		06/20/2018	J P MORGAN CHASE SECURITIES INC		3,873,817	3,355,000	0	1FE
802385	QN 7 SANTA MONICA CCD GO S201 4.000 2035 08		04/05/2018	RBC CAPITAL MARKETS		1,068,700	1,000,000	0	1FE
802385	QP 2 SANTA MONICA CCD GO S201 4.000 2036 08		04/05/2018	RBC CAPITAL MARKETS		1,316,248	1,240,000	0	1FE

QE04



**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)
848797 QM 1	SPOKANE CO SD #356 CENTR	4.000 2036 12		04/25/2018	DA DAVIDSON		6,134,752	5,855,000	0	1FE
791400 XQ 2	ST LOUIS CNTY PATTONVILL	5.000 2036 03		06/13/2018	STIFEL NICOLAUS & CO INC		3,240,137	2,850,000	0	1FE
973024 R3 8	WINCHESTER GENERAL OBLIG	3.250 2033 06		06/12/2018	CITIGROUP GLOBAL MARKETS		728,106	735,000	0	1FE
973024 R7 9	WINCHESTER GENERAL OBLIG	3.500 2037 06		06/12/2018	CITIGROUP GLOBAL MARKETS		811,626	815,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						84,734,197	79,085,000	281	.XXX

**Bonds - U.S. Special Revenue and Special Assessment**

196632 Q8 9	COLORADO SPRINGS UTILITI	5.000 2038 11		06/27/2018	J P MORGAN CHASE SECURITIES INC		1,169,940	1,000,000	0	1FE
462297 FY 3	IOWA CENTRAL COMMUNITY C	3.375 2034 06		06/13/2018	J P MORGAN CHASE SECURITIES INC		981,090	995,000	0	1FE
462297 GB 2	IOWA CENTRAL COMMUNITY C	3.500 2037 06		06/13/2018	J P MORGAN CHASE SECURITIES INC		1,086,922	1,105,000	0	1FE
92817T JH 0	VIRGINIA PUBLIC SCH AUTH	3.375 2038 03		05/09/2018	CITIGROUP GLOBAL MARKETS		5,732,878	5,795,000	0	1FE
35563P BX 6	SCRT 2017-3 HT	2.500 2056 07		06/25/2018	PAR WRITE-UP		10,917	10,917	0	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						8,981,747	8,905,917	0	.XXX

**Bonds - Industrial and Miscellaneous**

002824 BF 6	ABBOTT LABORATORIES	3.750 2026 11		04/10/2018	J P MORGAN CHASE SECURITIES INC		1,997,300	2,000,000	27,500	2FE
00507V AK 5	ACTIVISION BLIZZARD	3.400 2026 09		04/16/2018	BARCLAYS CAPITAL INC		967,210	1,000,000	3,117	2FE
009158 AV 8	AIR PRODUCTS & CHEMICALS	3.350 2024 07		06/25/2018	KEYBANC CAPITAL MARK		1,460,680	1,470,000	20,108	1FE
01748N AE 4	ALLEGION US HOLDING CO	3.550 2027 10		06/13/2018	CITIGROUP GLOBAL MARKETS		1,664,334	1,800,000	13,135	2FE
02079K AC 1	ALPHABET INC	1.998 2026 08		04/25/2018	BAS-MERRILL LYNCH		2,670,150	3,000,000	11,988	1FE
02361D AS 9	AMEREN ILLINOIS	3.800 2028 05		05/21/2018	VARIOUS		4,998,300	5,000,000	211	1FE
037735 CU 9	APPALACHIAN POWER CO	3.400 2025 06		05/17/2018	MUFG SECURITIES AMERICAS INC		1,477,990	1,524,000	24,469	2FE
038522 AN 8	ARAMARK SERVICES INC	4.750 2026 06		04/06/2018	VARIOUS		2,911,250	3,000,000	49,743	3FE
049560 AN 5	ATMOS ENERGY CORP	3.000 2027 06		06/13/2018	MORGAN STANLEY		2,838,510	3,000,000	0	1FE
05348E AW 9	AVALONBAY COMMUNITIES	3.500 2025 11		04/23/2018	UBS AG		976,200	1,000,000	15,556	1FE
05348E BC 2	AVALONBAY COMMUNITIES	3.200 2028 01		04/18/2018	UBS AG		2,835,300	3,000,000	25,333	1FE
058498 AV 8	BALL CORP	4.875 2026 03		05/24/2018	VARIOUS		1,499,375	1,500,000	9,479	3FE
07274N AL 7	BAYER US FINANCE II LLC	4.375 2028 12	C	06/18/2018	J P MORGAN CHASE SECURITIES INC		4,963,550	5,000,000	0	2FE
05531F BE 2	BB&T CORP	3.700 2025 06		05/31/2018	MORGAN STANLEY		3,991,920	4,000,000	0	1FE
09628U AA 4	BLUELINE RENTAL CORP (14	9.250 2024 03		04/24/2018	BAS-MERRILL LYNCH		1,065,000	1,000,000	10,535	5FE
05565E AW 5	BMW US CAPITAL LLC (144A	3.450 2023 04	C	04/05/2018	CITIGROUP GLOBAL MARKETS		1,998,540	2,000,000	0	1FE
741503 BB 1	BOOKING HOLDINGS INC	2.750 2023 03		03/28/2018	DEUTSCHE BANC		0	0	1,299	2FE
115637 AS 9	BROWN-FORMAN	3.500 2025 04		04/09/2018	BAS-MERRILL LYNCH		1,292,633	1,285,000	1,874	1FE
12189L BA 8	BURLINGTON NORTHERN SANT	3.250 2027 06		04/19/2018	MORGAN STANLEY		2,923,980	3,000,000	34,667	1FE
15189W AK 6	CENTERPOINT ENERGY RESOU	3.550 2023 04		04/16/2018	MUFG SECURITIES AMERICAS INC		1,000,750	1,000,000	1,972	2FE
12541W AA 8	CH ROBINSON WORLDWIDE	4.200 2028 04		04/09/2018	J P MORGAN CHASE SECURITIES INC		1,988,040	2,000,000	0	2FE
159864 AC 1	CHARLES RIVER LABORATORI	5.500 2026 04		04/26/2018	VARIOUS		1,674,906	1,645,000	6,442	4FE
161175 BJ 2	CHARTER COMM OPT	3.750 2028 02		04/09/2018	BAS-MERRILL LYNCH		1,847,800	2,000,000	11,667	2FE
166764 BT 6	CHEVRON CORP	2.895 2024 03		05/02/2018	J P MORGAN CHASE SECURITIES INC		2,921,010	3,000,000	14,716	1FE
172967 LW 9	CITIGROUP INC	4.075 2029 04		04/16/2018	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	2FE
189054 AV 1	CLOROX CO	3.100 2027 10		04/26/2018	TD SECURITIES		948,190	1,000,000	2,497	2FE
189054 AW 9	CLOROX CO	3.900 2028 05		05/07/2018	CITIGROUP GLOBAL MARKETS		4,990,950	5,000,000	0	2FE
191216 BW 9	COCA-COLA CO	2.550 2026 06		04/10/2018	MORGAN STANLEY		944,030	1,000,000	9,279	1FE
19123M AB 9	COCA-COLA ENTERPRISES	3.250 2021 08		04/12/2018	EXCHANGED		994,750	1,000,000	0	2FE
202795 JH 4	COMMONWEALTH EDISON	2.550 2026 06		04/09/2018	BARCLAYS CAPITAL INC		935,160	1,000,000	8,217	1FE
205887 BR 2	CONAGRA FOODS	3.200 2023 01		03/28/2018	KEYBANC CAPITAL MARK		0	0	5,521	2FE
20605P AK 7	CONCHO RESOURCES INC	4.300 2028 08		06/15/2018	BAS-MERRILL LYNCH		1,001,070	1,000,000	0	2FE
207597 EJ 0	CONNECTICUT LIGHT AND PO	3.200 2027 03		04/19/2018	BAS-MERRILL LYNCH		1,949,218	2,010,000	6,789	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)
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03		03/28/2018	SUNTRUST		0	0	2,338	1FE
208251 AE 8	CONOCOPHILLIPS HLDG CO 6.950 2029 04		04/27/2018	ROBERT W BAIRD & CO		1,851,759	1,475,000	4,556	2FE
209111 FP 3	CONSOLIDATED EDISON CO O 3.800 2028 05		05/09/2018	BAS-MERRILL LYNCH		2,007,020	2,000,000	211	1FE
12626P AM 5	CRH AMERICA INC (144A) 3.875 2025 05	C	04/23/2018	J P MORGAN CHASE SECURITIES INC		2,964,150	3,000,000	50,698	2FE
126408 HH 9	CSX CORP 3.250 2027 06		05/18/2018	CITIGROUP GLOBAL MARKETS		2,249,538	2,406,000	37,143	2FE
233851 DL 5	DAIMLER FINANCE NA LLC ( 3.700 2023 05	C	04/30/2018	GOLDMAN SACHS & CO		3,992,400	4,000,000	0	1FE
251526 BU 2	DEUTSCHE BANK NY 2.950 2020 08	C	06/01/2018	EXCHANGED		976,800	1,000,000	8,276	2FE
251526 BY 4	DEUTSCHE BANK NY 3.700 2024 05	C	06/01/2018	EXCHANGED		1,852,080	2,000,000	206	2FE
251526 BZ 1	DEUTSCHE BANK NY 4.100 2026 01	C	06/01/2018	EXCHANGED		936,340	1,000,000	15,717	2FE
25470D AZ 2	DISCOVERY COMMUNICATIONS 3.500 2022 06		04/03/2018	EXCHANGED		1,621,189	1,640,000	17,220	2FE
25470D BB 4	DISCOVERY COMMUNICATIONS 3.900 2024 11		04/03/2018	EXCHANGED		2,011,560	2,000,000	29,900	2FE
25470D BD 0	DISCOVERY COMMUNICATIONS 3.950 2025 06		04/03/2018	EXCHANGED		993,390	1,000,000	11,850	2FE
256746 AF 5	DOLLAR TREE 3.700 2023 05		04/06/2018	VARIOUS		2,001,750	2,000,000	0	2FE
256746 AG 3	DOLLAR TREE 4.000 2025 05		04/05/2018	WELLS FARGO SECURITIES		1,997,980	2,000,000	0	2FE
256746 AH 1	DOLLAR TREE 4.200 2028 05		04/06/2018	J P MORGAN CHASE SECURITIES INC		1,999,280	2,000,000	0	2FE
26442C AS 3	DUKE ENERGY CAROLINAS 2.950 2026 12		04/25/2018	J P MORGAN CHASE SECURITIES INC		1,895,620	2,000,000	23,928	1FE
26444H AC 5	DUKE ENERGY FLORIDA 3.200 2027 01		04/16/2018	WELLS FARGO SECURITIES		974,590	1,000,000	8,267	1FE
26442E AD 2	DUKE ENERGY OHIO 3.800 2023 09		05/31/2018	DEUTSCHE BANC		2,812,056	2,759,000	27,084	1FE
26441Y AZ 0	DUKE REALTY LP 3.250 2026 06		04/17/2018	U S BANCORP		952,570	1,000,000	9,840	2FE
277432 AR 1	EASTMAN CHEMICAL 3.800 2025 03		04/27/2018	BNP PARIBAS		3,998,440	4,000,000	19,422	2FE
28176E AD 0	EDWARDS LIFESCIENCES COR 4.300 2028 06		06/06/2018	BAS-MERRILL LYNCH		2,993,010	3,000,000	0	2FE
532457 BH 0	ELI LILLY 2.750 2025 06		05/30/2018	CREDIT SUISSE FIRST BOSTON		2,879,070	3,000,000	0	1FE
26867L AL 4	EMD FINANCE LLC (144A) 3.250 2025 03	C	04/03/2018	CREDIT SUISSE FIRST BOSTON		972,610	1,000,000	1,444	2FE
292480 AL 4	ENABLE MIDSTREAM PARTNER 4.950 2028 05		05/08/2018	MIZUHO INTERNATIONAL PLC		992,520	1,000,000	0	2FE
29362U AB 0	ENTEGRIS INC (144A) 4.625 2026 02		04/26/2018	GOLDMAN SACHS & CO		1,943,800	2,000,000	19,271	3FE
29364D AV 2	ENTERGY ARKANSAS 4.000 2028 06		05/08/2018	BARCLAYS CAPITAL INC		3,997,280	4,000,000	0	1FE
29379V BL 6	ENTERPRISE PRODUCTS 3.950 2027 02		05/30/2018	VARIOUS		4,013,060	4,000,000	41,804	2FE
26875P AP 6	EOG RESOURCES INC 4.150 2026 01		04/02/2018	UBS AG		2,069,180	2,000,000	18,214	2FE
26884A BJ 1	ERP OPERATING LP 3.500 2028 03		06/28/2018	SUNTRUST		1,935,680	2,000,000	0	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		04/10/2018	DIAWA		1,968,080	2,000,000	6,931	1FE
31620M AY 2	FIDELITY NATIONAL INFORM 4.250 2028 05		05/14/2018	BAS-MERRILL LYNCH		2,989,620	3,000,000	0	2FE
337738 AP 3	FISERV INC 3.850 2025 06		04/02/2018	U S BANCORP		2,024,720	2,000,000	26,308	2FE
34959J AG 3	FORTIVE CORPORATION 3.150 2026 06		04/12/2018	J P MORGAN CHASE SECURITIES INC		956,410	1,000,000	29,313	2FE
34964C AA 4	FORTUNE BRANDS HOME & SE 4.000 2025 06		04/13/2018	MIZUHO INTERNATIONAL PLC		3,055,710	3,000,000	40,667	2FE
35671D AU 9	FREEMPORT MCMORAN C&G 3.550 2022 03		05/23/2018	RBC CAPITAL MARKETS		1,940,000	2,000,000	16,567	3FE
369550 AZ 1	GENERAL DYNAMICS CORP 2.625 2027 11		04/17/2018	VARIOUS		2,790,880	3,000,000	45,573	1FE
369550 BC 1	GENERAL DYNAMICS CORP 3.750 2028 05		05/09/2018	RBC CAPITAL MARKETS		4,992,100	5,000,000	0	1FE
370334 CG 7	GENERAL MILLS INC 4.200 2028 04		04/09/2018	VARIOUS		3,012,880	3,000,000	0	2FE
377372 AN 7	GLAXOSMITHKLINE 3.875 2028 05	C	05/11/2018	J P MORGAN CHASE SECURITIES INC		6,020,070	6,000,000	0	1FE
38141G WZ 3	GOLDMAN SACHS GROUP 4.223 2029 05		04/18/2018	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1FE
382550 BG 5	GOODYEAR TIRE & RUBBER 4.875 2027 03		04/04/2018	CREDIT SUISSE FIRST BOSTON		961,250	1,000,000	2,844	3FE
39138Q AA 3	GREAT-WEST LIFE CO INC (1 4.047 2028 05		05/14/2018	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
40139L AE 3	GUARDIAN LIFE GLOBAL FUN 3.400 2023 04		04/19/2018	DEUTSCHE BANC		2,998,090	3,000,000	0	1FE
413875 AW 5	HARRIS CORP 4.400 2028 06		05/23/2018	MORGAN STANLEY		4,999,500	5,000,000	0	2FE
404119 BT 5	HCA INC 5.250 2026 06		04/20/2018	BAS-MERRILL LYNCH		1,026,250	1,000,000	18,813	3FE
427866 AZ 1	HERSHEY COMPANY 3.375 2023 05		05/03/2018	CITIGROUP GLOBAL MARKETS		3,998,320	4,000,000	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)
428291 AN 8	HEXCEL CORP 3.950 2027 02		04/03/2018	SUMRIDGE PARTNERS LLC		1,585,424	1,600,000	8,778	2FE
42981C AA 6	HIGH STREET FUNDING TRUS 4.111 2028 02		04/16/2018	JEFFERIES & CO INC		1,005,470	1,000,000	3,768	2FE
432833 AC 5	HILTON DOMESTIC OPERATIN 5.125 2026 05		05/24/2018	BAS-MERRILL LYNCH		4,887,500	5,000,000	31,604	3FE
446150 AM 6	HUNTINGTON BANCSHARES 4.000 2025 05		05/08/2018	MORGAN STANLEY		1,993,720	2,000,000	0	2FE
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		04/30/2018	CREDIT SUISSE FIRST BOSTON		2,990,550	3,000,000	0	1FE
45688C AA 5	INGEVITY CORP (144A) 4.500 2026 02		04/23/2018	BAS-MERRILL LYNCH		650,531	675,000	7,678	3FE
46849L TC 5	JACKSON NATIONAL LIFE (1 3.875 2025 06	C	06/06/2018	GOLDMAN SACHS & CO		2,994,180	3,000,000	0	1FE
24422E UH 0	JOHN DEERE CAPITAL CORP 3.450 2023 06		06/05/2018	J P MORGAN CHASE SECURITIES INC		1,001,410	1,000,000	0	1FE
46647P AR 7	JPMORGAN CHASE & CO 4.005 2029 04		04/16/2018	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
487836 BW 7	KELLOGG CO 4.300 2028 05		05/07/2018	HSBC		4,982,300	5,000,000	0	2FE
49326E EG 4	KEYCORP 4.100 2028 04		04/23/2018	KEYBANC CAPITAL MARK		2,994,870	3,000,000	0	2FE
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		06/05/2018	CREDIT SUISSE FIRST BOSTON		1,946,940	2,000,000	22,933	2FE
513272 AA 2	LAMB WESTON HOLDINGS (14 4.625 2024 11		05/24/2018	GOLDMAN SACHS & CO		2,063,000	2,100,000	3,700	3FE
532716 AT 4	LIMITED BRANDS 6.625 2021 04		06/01/2018	GOLDMAN SACHS & CO		1,065,500	1,000,000	11,778	3FE
538034 AK 5	LIVE NATION ENTERTAINMEN 4.875 2024 11		04/04/2018	SUNTRUST		1,952,500	2,000,000	41,979	4FE
538034 AN 9	LIVE NATION ENTERTAINMEN 5.625 2026 03		04/09/2018	VARIOUS		4,026,250	4,000,000	12,969	4FE
539830 BH 1	LOCKHEED MARTIN CORP 3.550 2026 01		06/25/2018	CITIGROUP GLOBAL MARKETS		1,968,060	2,000,000	31,950	2FE
502413 BG 1	L3 TECHNOLOGIES INC 4.400 2028 06		05/30/2018	BAS-MERRILL LYNCH		4,995,100	5,000,000	0	2FE
559080 AK 2	MAGELLAN MIDSTREAM PARTN 5.000 2026 03		04/23/2018	SCOTIA CAPITAL		1,624,707	1,528,000	11,460	2FE
565122 AB 4	MAPLE ESCROW SUBSIDIARY 4.597 2028 05		05/15/2018	BAS-MERRILL LYNCH		4,990,850	5,000,000	0	2FE
571903 AY 9	MARRIOTT INTERNATIONAL 4.000 2028 04		04/03/2018	DEUTSCHE BANC		992,810	1,000,000	0	2FE
58933Y AQ 8	MERCK & CO INC 2.350 2022 02		06/19/2018	TD SECURITIES		3,514,840	3,606,000	30,836	1FE
59217G BY 4	MET LIFE GLOBAL FUNDING 3.450 2026 12		04/09/2018	CREDIT SUISSE FIRST BOSTON		2,644,442	2,695,000	29,185	1FE
552953 CE 9	MGM RESORTS INTL 5.750 2025 06		06/15/2018	KEYBANC CAPITAL MARK		1,003,750	1,000,000	160	3FE
59523U AP 2	MID-AMERICA APARTMENTS 4.200 2028 06		05/07/2018	WELLS FARGO SECURITIES		2,982,090	3,000,000	0	2FE
59524Q AA 3	MID-ATLANTIC INTERSTATE 4.100 2028 05		05/08/2018	MIZUHO INTERNATIONAL PLC		3,001,680	3,000,000	0	2FE
60856B AC 8	MOLEX ELECTRONIC TECHNOL 3.900 2025 04		04/04/2018	J P MORGAN CHASE SECURITIES INC		2,038,120	2,042,000	37,828	2FE
609207 AM 7	MONDELEZ INTERNATIONAL 4.125 2028 05		05/03/2018	CREDIT SUISSE FIRST BOSTON		2,970,660	3,000,000	0	2FE
610202 BR 3	MONONGAHELA POWER (144A) 3.550 2027 05		05/01/2018	SCOTIA CAPITAL		2,492,064	2,550,000	42,245	2FE
61744Y AQ 1	MORGAN STANLEY 3.737 2024 04		04/19/2018	MORGAN STANLEY		5,000,000	5,000,000	0	1FE
55354G AF 7	MSCI INC (144A) 5.375 2027 05		05/18/2018	BAS-MERRILL LYNCH		3,007,500	3,000,000	1,792	3FE
64952W CN 1	NEW YORK LIFE GLOBAL FUN 2.900 2024 01		06/25/2018	J P MORGAN CHASE SECURITIES INC		5,430,264	5,600,000	72,178	1FE
654106 AF 0	NIKE INC 2.375 2026 11		05/23/2018	MESIROW FINANCIAL		3,002,701	3,295,000	5,217	1FE
65473P AD 7	NISOURCE FINANCE CORP(14 3.650 2023 06		06/06/2018	J P MORGAN CHASE SECURITIES INC		4,992,700	5,000,000	0	2FE
655844 BT 4	NORFOLK SOUTHERN CORP 3.150 2027 06		04/02/2018	BNP PARIBAS		1,186,742	1,240,000	13,346	2FE
665772 BN 8	NORTHERN STATES POWER - 7.125 2025 07		05/16/2018	VARIOUS		1,816,909	1,510,000	40,943	1FE
665789 AY 9	NORTHERN STATES POWER - 3.300 2024 06		03/28/2018	DEUTSCHE BANC		0	0	9,808	1FE
666807 BN 1	NORTHROP GRUMMAN CORP 3.250 2028 01		04/18/2018	BARCLAYS CAPITAL INC		953,040	1,000,000	16,882	2FE
670346 AP 0	NUCOR CORP 3.950 2028 05		05/30/2018	VARIOUS		7,018,297	7,015,000	11,578	2FE
62947Q AV 0	NXP BV/NXP FUNDING LLC ( 4.625 2023 06	C	04/23/2018	BARCLAYS CAPITAL INC		1,011,250	1,000,000	18,500	3FE
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350 2028 06		05/10/2018	J P MORGAN CHASE SECURITIES INC		2,991,960	3,000,000	0	2FE
682680 AU 7	ONEOK INC 4.550 2028 07		06/19/2018	CITIGROUP GLOBAL MARKETS		2,991,810	3,000,000	0	2FE
695114 CR 7	PACIFICORP 3.600 2024 04		04/17/2018	MORGAN STANLEY		1,013,670	1,000,000	1,800	1FE
713448 DN 5	PEPSICO INC 2.375 2026 10		04/16/2018	GOLDMAN SACHS & CO		920,120	1,000,000	792	1FE
717081 DV 2	PFIZER INC 2.750 2026 06		05/30/2018	GOLDMAN SACHS & CO		1,941,960	2,049,000	27,861	1FE
723787 AM 9	PIONEER NATURAL RESOURCE 4.450 2026 01		04/02/2018	BAS-MERRILL LYNCH		1,042,140	1,000,000	9,765	2FE
69353R FL 7	PNC BANK NA 3.500 2023 06		06/05/2018	PNC CAPITAL MARKETS		2,996,580	3,000,000	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)
693506 BN 6	PPG INDUSTRIES INC 3.200 2023 03		05/23/2018	GOLDMAN SACHS & CO		1,912,631	1,935,000	15,136	1FE
74256L AU 3	PRINCIPAL LIFE GLOBAL FU 3.000 2026 04		04/11/2018	CITIGROUP GLOBAL MARKETS		953,770	1,000,000	14,583	1FE
742718 EV 7	PROCTER & GAMBLE CO 2.850 2027 08		04/11/2018	CITIGROUP GLOBAL MARKETS		960,200	1,000,000	4,908	1FE
74340X BH 3	PROLOGIS LP 3.875 2028 09		06/11/2018	CITIGROUP GLOBAL MARKETS		2,979,600	3,000,000	0	1FE
744448 CH 2	PUBLIC SERVICE CO OF COL 2.500 2023 03		04/30/2018	WELLS FARGO SECURITIES		1,635,536	1,700,000	5,549	1FE
744448 CP 4	PUBLIC SERVICE CO OF COL 3.700 2028 06		06/14/2018	BARCLAYS CAPITAL INC		2,993,550	3,000,000	0	1FE
74456Q BU 9	PUBLIC SERVICE ELECTRIC 3.700 2028 05		05/02/2018	MIZUHO INTERNATIONAL PLC		2,988,600	3,000,000	0	1FE
755111 BY 6	RAYTHEON CO 3.150 2024 12		05/25/2018	CANTOR FITZGERALD		1,980,720	2,000,000	28,875	1FE
760759 AS 9	REPUBLIC SERVICES 3.375 2027 11		04/11/2018	WELLS FARGO SECURITIES		1,932,640	2,000,000	27,563	2FE
760759 AT 7	REPUBLIC SERVICES 3.950 2028 05		05/03/2018	BAS-MERRILL LYNCH		2,958,060	3,000,000	0	2FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12		04/11/2018	J P MORGAN CHASE SECURITIES INC		2,909,700	2,928,000	36,470	2FE
78516F AA 7	SABAL TRAIL TRANSMISSION 4.246 2028 05		04/27/2018	MUFG SECURITIES AMERICAS INC		5,017,250	5,000,000	590	2FE
79466L AE 4	SALESFORCE.COM INC 3.250 2023 04		04/05/2018	BAS-MERRILL LYNCH		999,400	1,000,000	0	1FE
83001A AB 8	SIX FLAGS ENTERTAINMENT 4.875 2024 07		05/24/2018	GOLDMAN SACHS & CO		1,922,000	2,000,000	32,229	3FE
833034 AK 7	SNAP-ON INC 3.250 2027 03		06/27/2018	CANTOR FITZGERALD		2,424,150	2,500,000	26,632	1FE
845011 AA 3	SOUTHWEST GAS CORP 3.700 2028 04		04/11/2018	MUFG SECURITIES AMERICAS INC		1,547,746	1,540,000	4,432	1FE
867914 BS 1	SUNTRUST BANKS 4.000 2025 05		04/24/2018	SUNTRUST		2,996,160	3,000,000	0	2FE
87264A AN 5	T-MOBILE USA INC 6.375 2025 03		05/10/2018	CITIGROUP GLOBAL MARKETS		628,500	600,000	7,756	3FE
89236T EW 1	TOYOTA MOTOR CREDIT CORP 3.400 2025 04	C	04/10/2018	CITIGROUP GLOBAL MARKETS		1,995,180	2,000,000	0	1FE
893045 AE 4	TRANS-ALLEGHENY (144A) 3.850 2025 06		05/17/2018	TD SECURITIES		2,993,943	3,030,000	55,087	2FE
893647 BB 2	TRANSDIGM INC 6.375 2026 06		06/19/2018	GOLDMAN SACHS & CO		4,005,000	4,000,000	4,250	4FE
896239 AB 6	TRIMBLE INC 4.150 2023 06		06/08/2018	BAS-MERRILL LYNCH		3,000,180	3,000,000	0	2FE
907818 EP 9	UNION PACIFIC CORP 3.000 2027 04		04/26/2018	FTN FINANCIAL		2,848,800	3,000,000	3,750	1FE
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09		06/05/2018	CITIGROUP GLOBAL MARKETS		3,990,040	4,000,000	0	2FE
91324P CY 6	UNITEDHEALTH GROUP INC 3.375 2027 04		04/18/2018	CITIGROUP GLOBAL MARKETS		1,088,788	1,110,000	520	1FE
91159H HS 2	US BANCORP 3.900 2028 04		04/24/2018	U S BANCORP		2,991,870	3,000,000	0	1FE
92343V EQ 3	VERIZON COMMUNICATIONS I 4.329 2028 09		06/21/2018	EXCHANGED		3,133,000	3,133,000	0	2FE
960386 AL 4	WABTEC 3.450 2026 11		04/18/2018	ROBERT W BAIRD & CO		1,905,700	2,000,000	29,708	2FE
95040Q AD 6	WELLTOWER INC 4.250 2028 04		04/03/2018	BAS-MERRILL LYNCH		999,590	1,000,000	0	2FE
976826 BL 0	WISCONSIN POWER & LIGHT 3.050 2027 10		05/02/2018	KEYBANC CAPITAL MARK		232,135	245,000	394	1FE
88579Y AV 3	3M COMPANY 2.250 2026 09		04/03/2018	MORGAN STANLEY		1,835,380	2,000,000	2,000	1FE
01626P AH 9	ALIMENTATION COUCHE - TA 3.550 2027 07	A	05/30/2018	MUFG SECURITIES AMERICAS INC		2,410,553	2,542,000	31,334	2FE
136375 BD 3	CANADIAN NATIONAL RAILWA 6.900 2028 07	A	05/24/2018	BAS-MERRILL LYNCH		3,734,070	3,000,000	77,050	1FE
136375 CF 7	CANADIAN NATIONAL RAILWA 2.800 2025 09		04/17/2018	TD SECURITIES		989,060	1,000,000	2,148	1FE
13645R AY 0	CANADIAN PACIFIC RAILWAY 4.000 2028 06	A	05/14/2018	MORGAN STANLEY		2,997,240	3,000,000	0	2FE
539481 AJ 0	LOBLAW CO LTD 4.860 2023 09		06/27/2018	CIBC WORLD MARKETS		1,081,770	1,000,000	14,513	2FE
633067 C2 7	NATIONAL BANK OF CANADA 2.105 2022 03		06/29/2018	BMO CAPITAL MARKETS		976,700	1,000,000	0	1FE
67077M AB 4	NUTRIEN LTD 4.875 2020 03	A	04/10/2018	EXCHANGED		1,029,650	1,000,000	1,354	2FE
67077M AC 2	NUTRIEN LTD 3.625 2024 03	A	04/10/2018	EXCHANGED		997,280	1,000,000	2,517	2FE
67077M AD 0	NUTRIEN LTD 3.000 2025 04	A	04/10/2018	EXCHANGED		948,310	1,000,000	750	2FE
67077M AE 8	NUTRIEN LTD 4.000 2026 12	A	04/10/2018	EXCHANGED		992,570	1,000,000	12,778	2FE
67077M AJ 7	NUTRIEN LTD 3.150 2022 10	A	04/10/2018	EXCHANGED		2,972,040	3,000,000	2,363	2FE
67077M AL 2	NUTRIEN LTD 3.375 2025 03	A	04/10/2018	EXCHANGED		968,250	1,000,000	2,344	2FE
767744 AA 3	RITCHIE BROS AUCTIONEERS 5.375 2025 01	A	04/09/2018	CANTOR FITZGERALD		315,788	315,000	4,045	4FE
775109 AV 3	ROGER COMMUNICATIONS INC 4.000 2022 06		06/06/2018	TD SECURITIES		2,073,000	2,000,000	438	2FE
87971M BA 0	TELUS CORP 2.350 2022 03		06/13/2018	CIBC WORLD MARKETS		1,955,800	2,000,000	10,173	2FE

QE04.4

### 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)
89791M BD 4	TELUS CORP 2.800 2027 02.....		A.....	05/01/2018.....	FTN FINANCIAL.....		3,107,063	3,405,000	20,392	2FE.....
89352H AW 9	TRANSCANADA PIPELINES 4.250 2028 05.....		A.....	05/03/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,988,330	3,000,000	0	1FE.....
009279 AA 8	AIRBUS SE (144A) 3.150 2027 04.....		D.....	05/22/2018.....	CITIGROUP GLOBAL MARKETS.....		1,827,408	1,923,000	7,404	1FE.....
00216L AA 1	ASB BANK LIMITED (144A) 3.750 2023 06.....		D.....	06/07/2018.....	CITIGROUP GLOBAL MARKETS.....		2,983,920	3,000,000	0	1FE.....
05253J AV 3	AUST & NZ BANKING GRP NY 3.300 2021 05.....		D.....	05/10/2018.....	CITIGROUP GLOBAL MARKETS.....		2,998,050	3,000,000	0	1FE.....
067316 AF 6	BACARDI LTD (144A) 4.700 2028 05.....		D.....	04/24/2018.....	BAS-MERRILL LYNCH.....		2,990,430	3,000,000	0	2FE.....
21688A AL 6	COOPERATIEVE RABOBANK UA 2.750 2023 01.....		D.....	06/11/2018.....	CREDIT SUISSE FIRST BOSTON.....		2,891,070	3,000,000	35,063	1FE.....
23636A AR 2	DANSKE BANK A/S (144A) 4.375 2028 06.....		D.....	06/06/2018.....	BAS-MERRILL LYNCH.....		994,720	1,000,000	0	1FE.....
25156P BB 8	DEUTSCHE TELEKOM INT FIN 4.375 2028 06.....		D.....	06/14/2018.....	RBC CAPITAL MARKETS.....		2,986,560	3,000,000	0	2FE.....
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05.....		D.....	05/15/2018.....	BARCLAYS CAPITAL INC.....		3,985,240	4,000,000	0	1FE.....
25600W AG 5	DNB BOLIGKREDITT AS (144 3.250 2023 06.....		D.....	06/21/2018.....	RBC CAPITAL MARKETS.....		4,390,760	4,400,000	0	1FE.....
404280 BS 7	HSBC HOLDINGS PLC 3.950 2024 05.....		D.....	05/10/2018.....	HSBC.....		3,000,000	3,000,000	0	1FE.....
50247W AB 3	LYB INTERNATIONAL FINANC 3.500 2027 03.....		D.....	04/18/2018.....	UBS AG.....		1,924,460	2,000,000	9,333	2FE.....
714264 AD 0	PERNOD-RICARD SA (144A) 4.450 2022 01.....		D.....	06/25/2018.....	MIZUHO INTERNATIONAL PLC.....		3,087,750	3,000,000	60,075	2FE.....
75625Q AE 9	RECKITT BENCKISER TSY (1 3.000 2027 06.....		D.....	05/01/2018.....	CITIGROUP GLOBAL MARKETS.....		2,773,920	3,000,000	31,750	1FE.....
801060 AD 6	SANOFI 3.625 2028 06.....		D.....	06/12/2018.....	MORGAN STANLEY.....		4,963,500	5,000,000	0	1FE.....
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08.....		D.....	06/26/2018.....	DEUTSCHE BANC.....		5,000,550	5,000,000	64,222	1FE.....
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05.....		D.....	04/04/2018.....	HSBC.....		992,020	1,000,000	13,090	1FE.....
82620K AE 3	SIEMENS FINANCIERINGSMAT 3.250 2025 05.....		D.....	04/30/2018.....	CITIGROUP GLOBAL MARKETS.....		2,934,750	3,000,000	41,979	1FE.....
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03.....		D.....	04/04/2018.....	MORGAN STANLEY.....		988,880	1,000,000	1,889	1FE.....
83051G AJ 7	SKANDINAVISKA ENSKILDA B 3.250 2021 05.....		D.....	05/08/2018.....	BAS-MERRILL LYNCH.....		2,996,430	3,000,000	0	1FE.....
89365D AA 1	TRANSDIGM UK HOLDINGS (1 6.875 2026 05.....		D.....	05/09/2018.....	VARIOUS.....		6,086,600	6,000,000	3,056	4FE.....
92857W BJ 8	VODAFONE GROUP PLC 4.125 2025 05.....		D.....	05/23/2018.....	BAS-MERRILL LYNCH.....		2,970,870	3,000,000	0	2FE.....
984851 AF 2	YARA INTERNATIONAL ASA ( 4.750 2028 06.....		D.....	05/24/2018.....	CITIGROUP GLOBAL MARKETS.....		4,987,400	5,000,000	0	2FE.....
00842C AC 9	ABMT 2015-7 A3 3.500 2045 10.....			06/22/2018.....	MORGAN STANLEY.....		15,079,893	15,395,009	37,418	1FM.....
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500 2048 03.....			05/01/2018.....	PRIOR PERIOD ADJUSTMENT.....		1,793	1,793	4	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....						482,157,926	486,721,803	2,197,742	XXX.....
8399997	Total - Bonds - Part 3.....						669,802,779	668,249,041	2,656,965	XXX.....
8399999	Total - Bonds.....						669,802,779	668,249,041	2,656,965	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>										
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....			06/25/2018.....	VARIOUS.....		6,049,000	774,502	0	L.....
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....			06/25/2018.....	VARIOUS.....		23,099,000	974,015	0	L.....
03835C 10 8	APPTIO INC CLASS A.....			05/09/2018.....	DIST FROM PARTNERSHIP.....		12,581,000	405,234	0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....			06/04/2018.....	VARIOUS.....		3,022,000	501,442	0	L.....
105368 20 3	BRANDYWINE REALTY TRUST.....			04/09/2018.....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....		2,422,000	37,406	0	L.....
11120U 10 5	BRIXMOR PROPERTY GROUP INC.....			06/25/2018.....	VARIOUS.....		88,709,000	1,380,516	0	L.....
198287 20 3	COLUMBIA PROPERTY TRUST INC.....			05/22/2018.....	VARIOUS.....		18,958,000	418,218	0	L.....
222795 10 6	COUSINS PROPERTIES INC.....			05/29/2018.....	VARIOUS.....		147,519,000	1,287,201	0	L.....
22822V 10 1	CROWN CASTLE INTL.....			06/04/2018.....	VARIOUS.....		1,204,000	124,434	0	L.....
229663 10 9	CUBESMART.....			06/19/2018.....	VARIOUS.....		43,181,000	1,307,781	0	L.....
23283R 10 0	CYRUSONE INC.....			06/25/2018.....	VARIOUS.....		18,646,000	1,025,552	0	L.....
252784 30 1	DIAMONDROCK HOSPITALITY CO.....			06/11/2018.....	VARIOUS.....		158,322,000	1,794,641	0	L.....
25960P 10 9	DOUGLAS EMMETT INC.....			06/19/2018.....	VARIOUS.....		42,673,000	1,647,808	0	L.....
264411 50 5	DUKE REALTY CORPORATION.....			05/21/2018.....	VARIOUS.....		63,999,000	1,836,918	0	L.....
28140H 20 3	EDUCATION REALTY TRUST INC.....			05/30/2018.....	VARIOUS.....		32,965,000	1,126,536	0	L.....
29444U 70 0	EQUINIX INC.....			06/25/2018.....	VARIOUS.....		3,008,000	1,218,995	0	L.....

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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)
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		05/30/2018	VARIOUS	3,742,000	237,869	XXX	0	
297178 10 5	ESSEX PROPERTY TRUST INC		06/19/2018	VARIOUS	3,973,000	940,752	XXX	0	
30225T 10 2	EXTRA SPACE STORAGE INC		06/11/2018	VARIOUS	8,685,000	811,154	XXX	0	
313747 20 6	FEDERAL REALTY INV TRUST		04/09/2018	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	1,542,000	179,254	XXX	0	
345605 10 9	FOREST CITY REALTY TRUST A		04/02/2018	EVERCORE ISI NORTH AMERICA ALGO 226	2,400,000	47,354	XXX	0	
36467J 10 8	GAMING AND LEISURE PROPERTIES INC WI		04/25/2018	MKM HOLDINGS NORTH AMERICA CASH 161	22,101,000	758,066	XXX	0	
40609P 10 5	HALLADOR ENERGY CO		05/14/2018	DIST FROM PARTNERSHIP	2,366,000	17,272	XXX	0	
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		06/11/2018	VARIOUS	48,912,000	1,249,488	XXX	0	
44107P 10 4	HOST HOTELS & RESORTS INC		05/08/2018	VARIOUS	40,360,000	798,920	XXX	0	
444097 10 9	HUDSON PACIFIC PROPERTIES IN		06/25/2018	VARIOUS	40,774,000	1,368,523	XXX	0	
46187W 10 7	INVITATION HOMES INC		06/26/2018	VARIOUS	35,972,000	811,113	XXX	0	
46590V 10 0	JBG SMITH PROPERTIES		04/12/2018	CITIGROUP NORTH AMERICA CASH 418	9,476,000	322,859	XXX	0	
517942 10 8	LASALLE HOTEL PROPERTIES		05/15/2018	ROBERT W BAIRD & CO. NORTH AMERICA CASH	15,200,000	481,388	XXX	0	
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		04/09/2018	BMO CAPITAL MARKETS CORP NORTH AMERICA C	4,478,000	120,301	XXX	0	
554382 10 1	MACERICH CO		06/04/2018	VARIOUS	1,204,000	68,534	XXX	0	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		05/30/2018	VARIOUS	18,666,000	1,712,049	XXX	0	
700517 10 5	PARK HOTELS & RESORTS INC		06/25/2018	VARIOUS	30,058,000	903,626	XXX	0	
71943U 10 4	PHYSICIANS REALTY TRUST		05/02/2018	THE ROYAL BANK OF CANADA NORTH AMERICA A	2,319,000	34,648	XXX	0	
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		05/30/2018	VARIOUS	50,754,000	952,598	XXX	0	
74340W 10 3	PROLOGIS INC		06/18/2018	VARIOUS	4,154,000	265,246	XXX	0	
74460D 10 9	PUBLIC STORAGE INC		05/08/2018	VARIOUS	2,629,000	512,248	XXX	0	
74965L 10 1	RLJ LODGING TRUST		04/02/2018	EVERCORE ISI NORTH AMERICA ALGO 226	400,000	7,714	XXX	0	
758849 10 3	REGENCY CENTERS CORP		06/25/2018	VARIOUS	4,375,000	270,267	XXX	0	
76131N 10 1	RETAIL OPPORTUNITY INVESTMENTS CORP		04/16/2018	THE ROYAL BANK OF CANADA NORTH AMERICA A	887,000	15,205	XXX	0	
78377T 10 7	RYMAN HOSPITALITY PROPERTIES		06/29/2018	VARIOUS	16,047,000	1,334,304	XXX	0	
828806 10 9	SIMON PROPERTY GROUP INC		06/26/2018	VARIOUS	8,514,000	1,431,131	XXX	0	
866674 10 4	SUN COMMUNITIES INC		05/02/2018	THE ROYAL BANK OF CANADA NORTH AMERICA A	192,000	17,950	XXX	0	
87266J 10 4	TPI COMPOSITES INC		05/22/2018	DIST FROM PARTNERSHIP	14,954,000	350,424	XXX	0	
876664 10 3	TAUBMAN CENTERS INC		06/18/2018	VARIOUS	12,908,000	709,051	XXX	0	
88650V 20 8	TIER REIT INC		06/27/2018	VARIOUS	31,659,000	709,053	XXX	0	
90539J 10 9	UNION BANKSHARES CORPORATION		05/31/2018	DIST FROM PARTNERSHIP	188,227,000	7,649,545	XXX	0	
92276F 10 0	VENTAS INC		05/29/2018	VARIOUS	19,906,000	1,052,326	XXX	0	
92339V 10 0	VEREIT INC		05/02/2018	THE ROYAL BANK OF CANADA NORTH AMERICA A	5,785,000	39,389	XXX	0	
925652 10 9	VICI PROPERTIES INC		06/25/2018	VARIOUS	130,387,000	2,534,066	XXX	0	
929042 10 9	VORNADO REALTY TRUST		06/18/2018	VARIOUS	10,479,000	751,705	XXX	0	
95040Q 10 4	WELLTOWER INC		04/23/2018	VARIOUS	3,915,000	203,377	XXX	0	
96812T 10 2	WILDHORSE RESOURCE DEVELOPMENT		05/14/2018	DIST FROM PARTNERSHIP	41,684,000	1,146,310	XXX	0	
984017 10 3	XENIA HOTELS & RESORTS INC		04/02/2018	EVERCORE ISI NORTH AMERICA ALGO 226	600,000	11,782	XXX	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous					46,688,064	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					46,688,064	XXX	0	XXX
9799999	Total - Common Stocks					46,688,064	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					46,688,064	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					716,490,843	XXX	2,656,965	XXX

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

### 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)
<b>Bonds - U.S. Government</b>																					
217194	AA 7 COP I LLC 3.613		06/05/2018	REDEEMED		67,701	67,701	67,701	67,701	0	0	0	0	0	67,701	0	0	0	1,223	12/05/2021	1
912828	QB 9 U S TREASURY NOTES 2.875		03/31/2018	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	143,750	03/31/2018	1
912828	QT 0 U S TREASURY NOTES 2.375		06/30/2018	MATURED		25,000,000	25,000,000	25,955,162	25,171,145	0	(171,145)	0	(171,145)	0	25,000,000	0	0	0	296,875	06/30/2018	1
925387	AC 6 VESSEL MANAGEMENT SERV 5.850		05/01/2018	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027	1
71375Q	AB 6 PERFORADORA CENTRAL 5.240	D	06/15/2018	REDEEMED		166,953	166,953	166,953	166,948	0	5	0	5	0	166,953	0	0	0	4,374	12/15/2018	1
36179S	NT 0 GNMA II PASS #MA4002 2.500		06/20/2018	PAID ON PRINCIPAL		1,205,119	1,205,119	1,186,373	1,186,407	0	18,711	0	18,711	0	1,205,119	0	0	0	12,572	10/20/2046	1
36179S	SN 8 GNMA II PASS #MA4125 2.500		06/20/2018	PAID ON PRINCIPAL		760,973	760,973	748,845	748,879	0	12,094	0	12,094	0	760,973	0	0	0	8,080	12/20/2046	1
36179T	G3 3 GNMA II PASS #MA4718 3.000		06/20/2018	PAID ON PRINCIPAL		184,649	184,649	187,636	187,549	0	(2,899)	0	(2,899)	0	184,649	0	0	0	2,326	09/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		06/20/2018	PAID ON PRINCIPAL		351,185	351,185	365,726	365,187	0	(14,002)	0	(14,002)	0	351,185	0	0	0	5,171	01/20/2042	1
36202C	HM 8 GNMA II PASS #2036 8.000		06/20/2018	PAID ON PRINCIPAL		218	218	222	221	0	(2)	0	(2)	0	218	0	0	0	7	07/20/2025	1
36202C	K7 7 GNMA II PASS #2118 7.500		06/20/2018	PAID ON PRINCIPAL		3,611	3,611	3,672	3,644	0	(33)	0	(33)	0	3,611	0	0	0	114	11/20/2025	1
36202C	PS 6 GNMA II PASS #2233 7.500		06/20/2018	PAID ON PRINCIPAL		1,758	1,758	1,730	1,736	0	22	0	22	0	1,758	0	0	0	55	06/20/2026	1
36202C	QY 2 GNMA II PASS #2271 8.500		06/20/2018	PAID ON PRINCIPAL		925	925	947	948	0	(23)	0	(23)	0	925	0	0	0	32	08/20/2026	1
36202C	RF 2 GNMA II PASS #2286 8.500		06/20/2018	PAID ON PRINCIPAL		2,270	2,270	2,309	2,313	0	(42)	0	(42)	0	2,270	0	0	0	80	09/20/2026	1
36202D	HK 0 GNMA II PASS #2934 7.500		06/20/2018	PAID ON PRINCIPAL		1,225	1,225	1,203	1,194	0	30	0	30	0	1,225	0	0	0	42	06/20/2030	1
36202D	SP 7 GNMA II PASS #3226 5.500		06/20/2018	PAID ON PRINCIPAL		2,428	2,428	2,326	2,323	0	104	0	104	0	2,428	0	0	0	56	04/20/2032	1
36202D	TD 3 GNMA II PASS #3248 5.500		06/20/2018	PAID ON PRINCIPAL		21,934	21,934	20,923	21,044	0	890	0	890	0	21,934	0	0	0	589	06/20/2032	1
36202D	UU 3 GNMA II PASS #3295 5.500		06/20/2018	PAID ON PRINCIPAL		3,395	3,395	3,389	3,389	0	6	0	6	0	3,395	0	0	0	81	10/20/2032	1
36202D	U7 4 GNMA II PASS #3306 5.500		06/20/2018	PAID ON PRINCIPAL		28,429	28,429	28,376	28,377	0	52	0	52	0	28,429	0	0	0	622	11/20/2032	1
36202D	VM 0 GNMA II PASS #3320 5.500		06/20/2018	PAID ON PRINCIPAL		51,793	51,793	52,125	52,165	0	(372)	0	(372)	0	51,793	0	0	0	1,158	12/20/2032	1
36202D	YY 1 GNMA II PASS #3427 4.500		06/20/2018	PAID ON PRINCIPAL		260,040	260,040	243,084	247,927	0	12,113	0	12,113	0	260,040	0	0	0	4,784	08/20/2033	1
36202D	2B 6 GNMA II PASS #3470 4.500		06/20/2018	PAID ON PRINCIPAL		15,251	15,251	14,122	14,368	0	883	0	883	0	15,251	0	0	0	285	11/20/2033	1
36202D	4N 8 GNMA II PASS #3529 5.000		06/20/2018	PAID ON PRINCIPAL		106,973	106,973	102,243	103,034	0	3,940	0	3,940	0	106,973	0	0	0	2,277	03/20/2034	1
36202D	5P 2 GNMA II PASS #3554 4.500		06/20/2018	PAID ON PRINCIPAL		84,926	84,926	78,636	80,571	0	4,355	0	4,355	0	84,926	0	0	0	1,469	05/20/2034	1
36202E	F2 0 GNMA II PASS #3785 5.000		06/20/2018	PAID ON PRINCIPAL		164,643	164,643	160,424	161,282	0	3,361	0	3,361	0	164,643	0	0	0	3,424	11/20/2035	1
36202E	XT 1 GNMA II PASS #4290 5.500		06/20/2018	PAID ON PRINCIPAL		59,123	59,123	58,876	58,850	0	273	0	273	0	59,123	0	0	0	1,305	11/20/2038	1
36176S	SV 3 GNMA PASS TH #0074832 3.500		06/15/2018	PAID ON PRINCIPAL		78,326	78,326	81,863	82,384	0	(4,058)	0	(4,058)	0	78,326	0	0	0	1,341	04/15/2042	1
36176J	GJ 3 GNMA PASS TH #00767301 3.500		06/15/2018	PAID ON PRINCIPAL		9,340	9,340	9,762	9,868	0	(528)	0	(528)	0	9,340	0	0	0	136	04/15/2042	1
36176X	FR 5 GNMA PASS TH #00778976 3.500		06/15/2018	PAID ON PRINCIPAL		245,349	245,349	257,579	264,596	0	(19,247)	0	(19,247)	0	245,349	0	0	0	3,797	03/15/2042	1
36206Y	CH 2 GNMA PASS TH #424972 4.000		06/15/2018	PAID ON PRINCIPAL		29,983	29,983	29,262	29,894	0	89	0	89	0	29,983	0	0	0	500	10/15/2018	1
36208F	JZ 4 GNMA PASS TH #449480 7.500		06/15/2018	PAID ON PRINCIPAL		3,240	3,240	3,323	3,313	0	(73)	0	(73)	0	3,240	0	0	0	101	10/15/2027	1
36209G	RV 1 GNMA PASS TH #471300 6.000		06/15/2018	PAID ON PRINCIPAL		9,103	9,103	8,892	8,923	0	180	0	180	0	9,103	0	0	0	247	01/15/2032	1
36209Y	TV 0 GNMA PASS TH #485764 6.000		06/15/2018	PAID ON PRINCIPAL		7,126	7,126	7,103	7,104	0	22	0	22	0	7,126	0	0	0	179	09/15/2031	1
36210N	RP 6 GNMA PASS TH #497394 6.000		06/15/2018	PAID ON PRINCIPAL		1,876	1,876	1,837	1,835	0	41	0	41	0	1,876	0	0	0	47	01/15/2029	1
36212N	AM 9 GNMA PASS TH #538312 6.000		06/15/2018	PAID ON PRINCIPAL		24,451	24,451	24,146	24,124	0	327	0	327	0	24,451	0	0	0	692	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269 6.000		06/15/2018	PAID ON PRINCIPAL		112,228	112,228	111,106	111,115	0	1,114	0	1,114	0	112,228	0	0	0	2,835	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603 5.000		06/15/2018	PAID ON PRINCIPAL		43,441	43,441	42,939	42,974	0	467	0	467	0	43,441	0	0	0	851	08/15/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		06/15/2018	PAID ON PRINCIPAL		90,950	90,950	89,510	89,777	0	1,172	0	1,172	0	90,950	0	0	0	1,882	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663 6.000		06/15/2018	PAID ON PRINCIPAL		3,579	3,579	3,568	3,568	0	11	0	11	0	3,579	0	0	0	90	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864 6.000		06/15/2018	PAID ON PRINCIPAL		995	995	977	977	0	19	0	19	0	995	0	0	0	25	11/15/2031	1
36213E	PU 4 GNMA PASS TH #552235 6.000		06/15/2018	PAID ON PRINCIPAL		8,891	8,891	8,682	8,674	0	217	0	217	0	8,891	0	0	0	222	12/15/2031	1

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**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)
36213E PY 6	GNMA PASS TH #552239 6.000		06/15/2018	PAID ON PRINCIPAL		2,514	2,514	2,463	2,459	0	55	0	55	0	2,514	0	0	0	63	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		06/15/2018	PAID ON PRINCIPAL		12,399	12,399	12,025	11,912	0	487	0	487	0	12,399	0	0	0	370	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		06/15/2018	PAID ON PRINCIPAL		4,843	4,843	5,119	5,138	0	(295)	0	(295)	0	4,843	0	0	0	131	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		06/15/2018	PAID ON PRINCIPAL		3,515	3,515	3,716	3,748	0	(233)	0	(233)	0	3,515	0	0	0	95	04/15/2032	1
36213F QS 5	GNMA PASS TH #553165 6.000		06/15/2018	PAID ON PRINCIPAL		10,095	10,095	10,603	10,490	0	(395)	0	(395)	0	10,095	0	0	0	253	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		06/15/2018	PAID ON PRINCIPAL		51,571	51,571	51,176	51,263	0	308	0	308	0	51,571	0	0	0	1,161	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		06/15/2018	PAID ON PRINCIPAL		12,248	12,248	12,026	11,997	0	250	0	250	0	12,248	0	0	0	306	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		06/15/2018	PAID ON PRINCIPAL		62,384	62,384	61,764	61,698	0	686	0	686	0	62,384	0	0	0	1,855	01/15/2032	1
36213U YC 8	GNMA PASS TH #565107 6.000		06/15/2018	PAID ON PRINCIPAL		9,307	9,307	9,488	9,443	0	(136)	0	(136)	0	9,307	0	0	0	233	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		06/15/2018	PAID ON PRINCIPAL		1,452	1,452	1,472	1,474	0	(22)	0	(22)	0	1,452	0	0	0	36	10/15/2032	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		06/15/2018	PAID ON PRINCIPAL		15,702	15,702	16,006	16,141	0	(439)	0	(439)	0	15,702	0	0	0	329	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		06/15/2018	PAID ON PRINCIPAL		8,113	8,113	8,104	8,106	0	8	0	8	0	8,113	0	0	0	184	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		06/15/2018	PAID ON PRINCIPAL		25,554	25,554	24,851	24,832	0	722	0	722	0	25,554	0	0	0	665	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		06/15/2018	PAID ON PRINCIPAL		3,370	3,370	3,382	3,382	0	(12)	0	(12)	0	3,370	0	0	0	84	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		06/15/2018	PAID ON PRINCIPAL		740	740	729	730	0	10	0	10	0	740	0	0	0	19	12/15/2031	1
36200S BH 2	GNMA PASS TH #570740 6.000		06/15/2018	PAID ON PRINCIPAL		2,906	2,906	2,853	2,859	0	47	0	47	0	2,906	0	0	0	73	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		06/15/2018	PAID ON PRINCIPAL		1,139	1,139	1,112	1,111	0	28	0	28	0	1,139	0	0	0	27	12/15/2031	1
36200W BU 4	GNMA PASS TH #574351 6.000		06/15/2018	PAID ON PRINCIPAL		26,914	26,914	26,565	26,568	0	346	0	346	0	26,914	0	0	0	672	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		06/15/2018	PAID ON PRINCIPAL		3,880	3,880	3,826	3,826	0	54	0	54	0	3,880	0	0	0	97	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		06/15/2018	PAID ON PRINCIPAL		7,159	7,159	7,123	7,121	0	38	0	38	0	7,159	0	0	0	175	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		06/15/2018	PAID ON PRINCIPAL		1,368	1,368	1,326	1,313	0	54	0	54	0	1,368	0	0	0	34	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		06/15/2018	PAID ON PRINCIPAL		5,789	5,789	5,704	5,707	0	83	0	83	0	5,789	0	0	0	144	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		06/15/2018	PAID ON PRINCIPAL		1,583	1,583	1,562	1,559	0	24	0	24	0	1,583	0	0	0	40	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		06/15/2018	PAID ON PRINCIPAL		29,523	29,523	29,129	29,139	0	384	0	384	0	29,523	0	0	0	737	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		06/15/2018	PAID ON PRINCIPAL		6,717	6,717	6,691	6,691	0	26	0	26	0	6,717	0	0	0	168	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		06/15/2018	PAID ON PRINCIPAL		3,458	3,458	3,413	3,403	0	55	0	55	0	3,458	0	0	0	87	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		06/15/2018	PAID ON PRINCIPAL		2,550	2,550	2,599	2,617	0	(67)	0	(67)	0	2,550	0	0	0	64	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		06/15/2018	PAID ON PRINCIPAL		3,548	3,548	3,482	3,482	0	66	0	66	0	3,548	0	0	0	89	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		06/15/2018	PAID ON PRINCIPAL		2,290	2,290	2,322	2,338	0	(48)	0	(48)	0	2,290	0	0	0	57	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		06/15/2018	PAID ON PRINCIPAL		2,927	2,927	2,984	3,008	0	(81)	0	(81)	0	2,927	0	0	0	73	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		06/15/2018	PAID ON PRINCIPAL		23,238	23,238	22,897	22,881	0	358	0	358	0	23,238	0	0	0	588	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		06/15/2018	PAID ON PRINCIPAL		2,288	2,288	2,255	2,252	0	37	0	37	0	2,288	0	0	0	57	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		06/15/2018	PAID ON PRINCIPAL		9,640	9,640	9,505	9,507	0	133	0	133	0	9,640	0	0	0	241	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		06/15/2018	PAID ON PRINCIPAL		578	578	562	558	0	20	0	20	0	578	0	0	0	14	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		06/15/2018	PAID ON PRINCIPAL		5,708	5,708	5,536	5,526	0	183	0	183	0	5,708	0	0	0	141	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228 4.500		04/15/2018	PAID ON PRINCIPAL		1,685	1,685	1,651	1,681	0	4	0	4	0	1,685	0	0	0	25	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		06/15/2018	PAID ON PRINCIPAL		13,519	13,519	13,319	13,334	0	185	0	185	0	13,519	0	0	0	337	02/15/2032	1
36201F XP 7	GNMA PASS TH #582186 6.000		06/15/2018	PAID ON PRINCIPAL		1,701	1,701	1,683	1,682	0	19	0	19	0	1,701	0	0	0	43	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		06/15/2018	PAID ON PRINCIPAL		10,283	10,283	10,427	10,482	0	(199)	0	(199)	0	10,283	0	0	0	252	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		06/15/2018	PAID ON PRINCIPAL		10,778	10,778	10,929	10,950	0	(172)	0	(172)	0	10,778	0	0	0	270	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		06/15/2018	PAID ON PRINCIPAL		5,843	5,843	5,813	5,812	0	31	0	31	0	5,843	0	0	0	146	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		06/15/2018	PAID ON PRINCIPAL		1,623	1,623	1,654	1,667	0	(44)	0	(44)	0	1,623	0	0	0	41	10/15/2032	1

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**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)
36201H 2W 2	GNMA PASS TH #584089 6.000		06/15/2018	PAID ON PRINCIPAL		1,024	1,024	1,044	1,045	0	(21)	0	(21)	0	1,024	0	0	0	26	10/15/2032	1
36201M FN 7	GNMA PASS TH #587073 6.000		06/15/2018	PAID ON PRINCIPAL		4,032	4,032	4,004	4,003	0	29	0	29	0	4,032	0	0	0	101	05/15/2032	1
36201N M4 9	GNMA PASS TH #588179 6.000		06/15/2018	PAID ON PRINCIPAL		21,692	21,692	22,570	22,477	0	(785)	0	(785)	0	21,692	0	0	0	482	01/15/2033	1
36201S XE 4	GNMA PASS TH #592077 5.000		06/15/2018	PAID ON PRINCIPAL		2,156	2,156	2,154	2,154	0	2	0	2	0	2,156	0	0	0	45	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		06/15/2018	PAID ON PRINCIPAL		130,533	130,533	123,606	125,857	0	4,676	0	4,676	0	130,533	0	0	0	2,436	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		06/15/2018	PAID ON PRINCIPAL		3,558	3,558	3,372	3,415	0	143	0	143	0	3,558	0	0	0	66	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		06/15/2018	PAID ON PRINCIPAL		17,897	17,897	17,466	17,846	0	51	0	51	0	17,897	0	0	0	295	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		06/15/2018	PAID ON PRINCIPAL		21,399	21,399	20,884	21,333	0	66	0	66	0	21,399	0	0	0	355	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		06/15/2018	PAID ON PRINCIPAL		6,268	6,268	6,317	6,296	0	(28)	0	(28)	0	6,268	0	0	0	118	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		06/15/2018	PAID ON PRINCIPAL		2,569	2,569	2,619	2,646	0	(77)	0	(77)	0	2,569	0	0	0	64	10/15/2032	1
36200E BQ 3	GNMA PASS TH #598647 5.500		06/15/2018	PAID ON PRINCIPAL		10,466	10,466	10,702	10,724	0	(257)	0	(257)	0	10,466	0	0	0	237	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		06/15/2018	PAID ON PRINCIPAL		14,209	14,209	14,454	14,360	0	(151)	0	(151)	0	14,209	0	0	0	296	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		06/15/2018	PAID ON PRINCIPAL		2,920	2,920	2,991	2,984	0	(63)	0	(63)	0	2,920	0	0	0	67	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		06/15/2018	PAID ON PRINCIPAL		29,000	29,000	29,024	29,002	0	(2)	0	(2)	0	29,000	0	0	0	650	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		06/15/2018	PAID ON PRINCIPAL		12,985	12,985	13,736	13,030	0	(46)	0	(46)	0	12,985	0	0	0	240	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		06/15/2018	PAID ON PRINCIPAL		12,543	12,543	12,639	12,602	0	(59)	0	(59)	0	12,543	0	0	0	236	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		06/15/2018	PAID ON PRINCIPAL		82,598	82,598	76,223	77,890	0	4,708	0	4,708	0	82,598	0	0	0	1,389	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		06/15/2018	PAID ON PRINCIPAL		32,228	32,228	32,364	32,313	0	(85)	0	(85)	0	32,228	0	0	0	630	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		06/15/2018	PAID ON PRINCIPAL		6,727	6,727	6,592	6,707	0	20	0	20	0	6,727	0	0	0	123	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		06/15/2018	PAID ON PRINCIPAL		19,947	19,947	19,454	19,886	0	61	0	61	0	19,947	0	0	0	332	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		06/15/2018	PAID ON PRINCIPAL		70,633	70,633	70,690	70,521	0	111	0	111	0	70,633	0	0	0	1,312	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		06/15/2018	PAID ON PRINCIPAL		39,850	39,850	39,626	39,667	0	184	0	184	0	39,850	0	0	0	779	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		06/15/2018	PAID ON PRINCIPAL		43,950	43,950	41,566	42,157	0	1,793	0	1,793	0	43,950	0	0	0	856	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		06/15/2018	PAID ON PRINCIPAL		6,162	6,162	5,802	5,884	0	277	0	277	0	6,162	0	0	0	115	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		06/15/2018	PAID ON PRINCIPAL		126,312	126,312	119,622	121,343	0	4,970	0	4,970	0	126,312	0	0	0	2,802	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		06/15/2018	PAID ON PRINCIPAL		61,055	61,055	60,321	60,402	0	653	0	653	0	61,055	0	0	0	1,212	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		06/15/2018	PAID ON PRINCIPAL		23,755	23,755	23,866	23,724	0	31	0	31	0	23,755	0	0	0	439	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		06/15/2018	PAID ON PRINCIPAL		20,382	20,382	20,128	20,337	0	45	0	45	0	20,382	0	0	0	368	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		06/15/2018	PAID ON PRINCIPAL		1,118	1,118	1,125	1,122	0	(4)	0	(4)	0	1,118	0	0	0	21	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		06/15/2018	PAID ON PRINCIPAL		6,078	6,078	6,107	6,071	0	8	0	8	0	6,078	0	0	0	110	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		06/15/2018	PAID ON PRINCIPAL		30,056	30,056	29,887	29,996	0	60	0	60	0	30,056	0	0	0	558	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		06/15/2018	VARIOUS		1,667	1,667	1,763	1,670	0	(3)	0	(3)	0	1,667	0	0	0	29	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		05/15/2018	PAID ON PRINCIPAL		6,135	6,135	6,490	6,149	0	(14)	0	(14)	0	6,135	0	0	0	103	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		06/15/2018	PAID ON PRINCIPAL		24,774	24,774	24,960	24,879	0	(105)	0	(105)	0	24,774	0	0	0	464	07/15/2033	1
36290R QT 2	GNMA PASS TH #615273 4.500		06/15/2018	PAID ON PRINCIPAL		8,784	8,784	8,850	8,829	0	(45)	0	(45)	0	8,784	0	0	0	165	07/15/2033	1
36290R QQ 0	GNMA PASS TH #615362 4.500		06/15/2018	PAID ON PRINCIPAL		6,059	6,059	5,984	6,045	0	14	0	14	0	6,059	0	0	0	108	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		06/15/2018	PAID ON PRINCIPAL		23,981	23,981	24,120	24,067	0	(86)	0	(86)	0	23,981	0	0	0	476	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		06/15/2018	PAID ON PRINCIPAL		91,307	91,307	84,387	86,251	0	5,056	0	5,056	0	91,307	0	0	0	1,822	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		06/15/2018	PAID ON PRINCIPAL		15,269	15,269	14,458	14,686	0	583	0	583	0	15,269	0	0	0	293	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		06/15/2018	PAID ON PRINCIPAL		41,743	41,743	39,035	39,563	0	2,180	0	2,180	0	41,743	0	0	0	779	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		06/15/2018	PAID ON PRINCIPAL		3,161	3,161	2,988	3,030	0	131	0	131	0	3,161	0	0	0	59	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		06/15/2018	PAID ON PRINCIPAL		39,561	39,561	36,589	37,415	0	2,146	0	2,146	0	39,561	0	0	0	741	09/15/2033	1

QE05 2

**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)
36290S	BW 0	GNMA PASS TH #615753	4.500	06/15/2018	PAID ON PRINCIPAL	22,583	22,583	22,131	22,521	0	62	0	62	0	22,583	0	0	0	420	08/15/2018	1
36290X	JW 1	GNMA PASS TH #620477	4.500	06/15/2018	PAID ON PRINCIPAL	16,095	16,095	15,280	15,521	0	574	0	574	0	16,095	0	0	0	253	08/15/2033	1
36290X	PJ 3	GNMA PASS TH #620625	4.500	06/15/2018	PAID ON PRINCIPAL	9,272	9,272	8,803	8,955	0	318	0	318	0	9,272	0	0	0	173	09/15/2033	1
36290X	QX 1	GNMA PASS TH #620670	4.500	06/15/2018	PAID ON PRINCIPAL	4,781	4,781	4,527	4,594	0	186	0	186	0	4,781	0	0	0	90	09/15/2033	1
36290X	4B 3	GNMA PASS TH #621018	4.500	06/15/2018	PAID ON PRINCIPAL	34,008	34,008	34,263	33,970	0	38	0	38	0	34,008	0	0	0	633	10/15/2018	1
36291A	D6 3	GNMA PASS TH #622125	4.500	06/15/2018	PAID ON PRINCIPAL	26,537	26,537	26,728	26,508	0	29	0	29	0	26,537	0	0	0	486	10/15/2018	1
36291Q	BW 3	GNMA PASS TH #634653	5.000	06/15/2018	PAID ON PRINCIPAL	126,487	126,487	128,554	128,000	0	(1,513)	0	(1,513)	0	126,487	0	0	0	2,632	12/15/2034	1
36291R	RF 1	GNMA PASS TH #635986	5.000	06/15/2018	PAID ON PRINCIPAL	4,689	4,689	4,765	4,739	0	(51)	0	(51)	0	4,689	0	0	0	92	12/15/2034	1
36291R	2G 6	GNMA PASS TH #636275	5.000	06/15/2018	PAID ON PRINCIPAL	16,321	16,321	16,125	16,186	0	134	0	134	0	16,321	0	0	0	390	03/15/2035	1
36291S	VW 7	GNMA PASS TH #637029	5.000	06/15/2018	PAID ON PRINCIPAL	13,433	13,433	13,653	13,602	0	(169)	0	(169)	0	13,433	0	0	0	276	12/15/2034	1
36292F	S2 4	GNMA PASS TH #647737	5.000	06/15/2018	PAID ON PRINCIPAL	1,785	1,785	1,765	1,766	0	19	0	19	0	1,785	0	0	0	37	08/15/2035	1
36292H	S6 1	GNMA PASS TH #649541	5.000	06/15/2018	PAID ON PRINCIPAL	62,265	62,265	61,545	61,692	0	573	0	573	0	62,265	0	0	0	1,530	11/15/2035	1
36176E	SW 7	GNMA PASS TH #764361	3.500	06/15/2018	PAID ON PRINCIPAL	5,410	5,410	5,647	5,802	0	(392)	0	(392)	0	5,410	0	0	0	79	01/15/2042	1
36176E	6E 6	GNMA PASS TH #764369	3.500	06/15/2018	PAID ON PRINCIPAL	114,216	114,216	119,231	122,465	0	(8,249)	0	(8,249)	0	114,216	0	0	0	1,350	01/15/2042	1
36176Q	NH 3	GNMA PASS TH #772892	3.500	06/15/2018	PAID ON PRINCIPAL	6,441	6,441	6,724	6,928	0	(487)	0	(487)	0	6,441	0	0	0	94	01/15/2042	1
36176Q	NT 7	GNMA PASS TH #772902	3.500	06/15/2018	PAID ON PRINCIPAL	940	940	981	1,029	0	(90)	0	(90)	0	940	0	0	0	14	01/15/2042	1
36176Q	NX 8	GNMA PASS TH #772906	3.500	06/15/2018	PAID ON PRINCIPAL	9,797	9,797	10,227	10,392	0	(596)	0	(596)	0	9,797	0	0	0	146	01/15/2042	1
36225A	YG 5	GNMA PASS TH #780551	7.500	06/15/2018	PAID ON PRINCIPAL	1,246	1,246	1,277	1,282	0	(36)	0	(36)	0	1,246	0	0	0	38	04/15/2027	1
36225A	YM 6	GNMA PASS TH #780716	7.500	06/15/2018	PAID ON PRINCIPAL	1,779	1,779	1,823	1,834	0	(56)	0	(56)	0	1,779	0	0	0	56	02/15/2028	1
36225B	2L 1	GNMA PASS TH #781679	4.000	06/15/2018	PAID ON PRINCIPAL	28,240	28,240	27,561	28,148	0	92	0	92	0	28,240	0	0	0	461	12/15/2018	1
36241K	BF 4	GNMA PASS TH #781838	8.000	06/15/2018	PAID ON PRINCIPAL	44,237	44,237	48,266	47,127	0	(2,890)	0	(2,890)	0	44,237	0	0	0	1,556	12/15/2029	1
36241K	BG 2	GNMA PASS TH #781839	8.000	06/15/2018	PAID ON PRINCIPAL	39,802	39,802	43,085	41,449	0	(1,647)	0	(1,647)	0	39,802	0	0	0	1,346	06/15/2025	1
36241K	BL 1	GNMA PASS TH #781843	6.500	06/15/2018	PAID ON PRINCIPAL	36,956	36,956	38,979	38,242	0	(1,286)	0	(1,286)	0	36,956	0	0	0	959	11/15/2028	1
36241K	BM 9	GNMA PASS TH #781844	6.500	06/15/2018	PAID ON PRINCIPAL	218,802	218,802	230,374	228,901	0	(10,099)	0	(10,099)	0	218,802	0	0	0	5,561	03/15/2032	1
36241K	CT 3	GNMA PASS TH #781882	7.500	06/15/2018	PAID ON PRINCIPAL	30,127	30,127	32,273	31,656	0	(1,529)	0	(1,529)	0	30,127	0	0	0	923	03/15/2030	1
36241K	CU 0	GNMA PASS TH #781883	7.500	06/15/2018	PAID ON PRINCIPAL	34,527	34,527	36,980	36,308	0	(1,782)	0	(1,782)	0	34,527	0	0	0	1,079	03/15/2030	1
36241K	CV 8	GNMA PASS TH #781884	7.500	06/15/2018	PAID ON PRINCIPAL	23,678	23,678	25,367	24,952	0	(1,274)	0	(1,274)	0	23,678	0	0	0	767	04/15/2030	1
36241K	DH 8	GNMA PASS TH #781904	5.000	06/15/2018	PAID ON PRINCIPAL	142,971	142,971	140,708	141,092	0	1,879	0	1,879	0	142,971	0	0	0	2,960	04/15/2035	1
38375B	ZA 3	GNR 2012-H27 HA CMO	2.000	06/20/2018	PAID ON PRINCIPAL	2,966,720	2,966,720	3,041,120	2,983,020	0	(16,300)	0	(16,300)	0	2,966,720	0	0	0	23,805	11/20/2062	1
38375B	C9 1	GNR 2012-H31 HA CMO	1.650	06/20/2018	PAID ON PRINCIPAL	1,270,994	1,270,994	1,285,442	1,273,212	0	(2,218)	0	(2,218)	0	1,270,994	0	0	0	9,502	10/20/2062	1
38375B	G2 2	GNR 2013-H03 HA	1.750	06/20/2018	PAID ON PRINCIPAL	158,206	158,206	158,156	158,088	0	117	0	117	0	158,206	0	0	0	1,167	12/20/2062	1
38375B	R5 3	GNR 2013-H07 LA	1.650	06/20/2018	PAID ON PRINCIPAL	258,324	258,324	256,306	257,583	0	740	0	740	0	258,324	0	0	0	1,867	03/20/2063	1
38375U	JP 6	GNR 2014-H12 KA	2.750	06/20/2018	PAID ON PRINCIPAL	150,344	150,344	151,037	150,796	0	(452)	0	(452)	0	150,344	0	0	0	1,651	05/20/2064	1
38376R	GY 6	GNR 2015-H22 GA	2.000	06/20/2018	PAID ON PRINCIPAL	679,428	679,428	655,170	655,040	0	24,388	0	24,388	0	679,428	0	0	0	5,065	09/20/2065	1
38376R	ML 7	GNR 2015-H32 KA	2.700	06/20/2018	PAID ON PRINCIPAL	555,691	555,691	552,110	553,386	0	2,305	0	2,305	0	555,691	0	0	0	7,432	12/20/2065	1
36225C	PC 4	G2 (ARM) #80418	2.625	06/20/2018	PAID ON PRINCIPAL	2,809	2,809	2,816	2,786	0	23	0	23	0	2,809	0	0	0	27	06/20/2030	1
36202K	6Z 3	G2 (ARM) #8988	3.125	06/20/2018	PAID ON PRINCIPAL	2,756	2,756	2,762	2,747	0	9	0	9	0	2,756	0	0	0	34	10/20/2026	1
36230S	DW 1	G2 757317	4.317	06/20/2018	PAID ON PRINCIPAL	591,268	591,268	608,360	590,850	0	418	0	418	0	591,268	0	0	0	9,191	02/20/2061	1
38378N	EW 9	GNR 2013-162 A (PROJEC	2.750	06/16/2018	PAID ON PRINCIPAL	25,229	25,229	24,921	25,001	0	228	0	228	0	25,229	0	0	0	322	09/16/2046	1
38378X	P6 2	GNR 2014-166 PL (PROJE	2.500	06/16/2018	PAID ON PRINCIPAL	40,229	40,229	40,241	40,231	0	(2)	0	(2)	0	40,229	0	0	0	419	05/16/2055	1
38378Y	S8 3	GNR 2014-34 PA (PROJEC	2.471	06/16/2018	PAID ON PRINCIPAL	56,731	56,731	56,959	56,906	0	(175)	0	(175)	0	56,731	0	0	0	584	09/16/2053	1
38379K	H5 0	GNR 2015-130 AH (PROJE	2.900	06/16/2018	PAID ON PRINCIPAL	295,680	295,680	302,702	300,551	0	(4,872)	0	(4,872)	0	295,680	0	0	0	3,573	08/16/2047	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	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)
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300.....		06/16/2018	PAID ON PRINCIPAL.....		96,162	96,162	95,260	95,454	0	708	0	708	0	96,162	0	0	0	921	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650.....		06/16/2018	PAID ON PRINCIPAL.....		224,479	224,479	225,864	225,596	0	(1,117)	0	(1,117)	0	224,479	0	0	0	2,480	03/16/2050	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700.....		06/16/2018	PAID ON PRINCIPAL.....		61,579	61,579	61,560	61,558	0	21	0	21	0	61,579	0	0	0	693	10/16/2051	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600.....		06/16/2018	PAID ON PRINCIPAL.....		46,567	46,567	46,233	46,243	0	324	0	324	0	46,567	0	0	0	505	07/16/2057	1
83162C VY 6	SBAP 2013-20L 1 3.380.....		06/01/2018	PAID ON PRINCIPAL.....		111,514	111,514	111,514	111,396	0	118	0	118	0	111,514	0	0	0	1,929	12/01/2033	1
83162C YX 5	SBAP 2017-20J 1 2.850.....		04/01/2018	PAID ON PRINCIPAL.....		97,436	97,436	97,436	97,449	0	(13)	0	(13)	0	97,436	0	0	0	1,311	10/01/2037	1
0599999	Total - Bonds - U.S. Government.....					39,601,954	39,601,954	40,596,586	39,749,134	0	(147,180)	0	(147,180)	0	39,601,954	0	0	0	635,164	XXX	XXX
<b>Bonds - All Other Government</b>																					
013051 CZ 8	ALBERTA (PROVINCE OF) 4.000.....		04/23/2018	SCOTIA CAPITAL.....		5,158,600	5,000,000	5,616,480	5,172,505	0	(27,720)	0	(27,720)	0	5,144,786	0	13,814	13,814	78,904	12/01/2019	1FE
013051 DJ 3	ALBERTA (PROVINCE OF) 1.600.....		06/15/2018	MATURED.....		3,000,000	3,000,000	2,966,250	2,996,576	0	3,424	0	3,424	0	3,000,000	0	0	0	24,000	06/15/2018	1FE
626209 JD 3	BRITISH COLUMBIA MUNIC 4.600.....		04/23/2018	MATURED.....		3,200,000	3,200,000	3,187,584	3,199,123	0	877	0	877	0	3,200,000	0	0	0	73,600	04/23/2018	1FE
13509P DX 8	CANADA HOUSING TRUST 2.050.....		06/15/2018	VARIOUS.....		12,002,650	12,000,000	11,985,360	11,998,489	0	1,376	0	1,376	0	11,999,865	0	2,785	2,785	116,682	06/15/2018	1FE
13509P EP 4	CANADA HOUSING TRUST 2.000.....		04/25/2018	TD SECURITIES.....		5,004,400	5,000,000	4,997,600	4,999,121	0	110	0	110	0	4,999,231	0	5,169	5,169	36,438	12/15/2019	1FE
13509P EP 4	CANADA HOUSING TRUST 2.000.....		05/01/2018	BMO CAPITAL MARKETS.....		3,002,880	3,000,000	3,046,320	3,018,618	0	(3,187)	0	(3,187)	0	3,015,431	0	(12,551)	(12,551)	22,849	12/15/2019	1FE
135087 YL 2	CANADA TREASURY BONDS 4.250.....		06/01/2018	MATURED.....		21,000,000	21,000,000	22,649,530	21,091,346	0	(91,346)	0	(91,346)	0	21,000,000	0	0	0	446,250	06/01/2018	1FE
40649C UH 7	HALTON REGIONAL MUNICI 2.650.....		06/05/2018	MATURED.....		1,000,000	1,000,000	999,450	999,936	0	64	0	64	0	1,000,000	0	0	0	13,250	06/05/2018	1
563469 TK 1	MANITOBA (PROVINCE OF) 4.150.....		05/01/2018	SCOTIA CAPITAL.....		2,081,880	2,000,000	2,232,400	2,133,879	0	(18,417)	0	(18,417)	0	2,115,462	0	(33,582)	(33,582)	34,337	06/03/2020	1FE
669827 FV 4	NOVA SCOTIA (PROVINCE) 4.150.....		05/01/2018	CIBC WORLD MARKETS.....		1,033,100	1,000,000	1,137,880	1,055,879	0	(9,898)	0	(9,898)	0	1,045,981	0	(12,881)	(12,881)	18,078	11/25/2019	1FE
689551 DX 4	OTTAWA (CITY OF) 2.650.....		05/31/2018	MATURED.....		1,000,000	1,000,000	998,900	999,893	0	107	0	107	0	1,000,000	0	0	0	13,250	05/31/2018	1FE
705464 EH 4	PEEL (REGIONAL MUNICIP 2.300.....		06/20/2018	MATURED.....		1,000,000	1,000,000	999,250	999,918	0	82	0	82	0	1,000,000	0	0	0	11,500	06/20/2018	1FE
705464 EU 5	PEEL (REGIONAL MUNICIP 1.950.....		06/10/2018	MATURED.....		821,000	821,000	820,934	820,985	0	15	0	15	0	821,000	0	0	0	8,005	06/10/2018	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750.....		06/15/2018	PAID ON PRINCIPAL.....		707,327	707,327	695,932	705,140	0	2,187	0	2,187	0	707,327	0	0	0	5,381	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800.....		06/15/2018	PAID ON PRINCIPAL.....		141,705	141,705	142,251	141,644	0	62	0	62	0	141,705	0	0	0	1,170	12/01/2018	1FE
1099999	Total - Bonds - All Other Government.....					60,153,542	59,870,032	62,476,121	60,333,053	0	(142,265)	0	(142,265)	0	60,190,787	0	(37,245)	(37,245)	903,694	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
928109 B8 9	VIRGINIA GENERAL OBLIG 5.000.....		05/17/2018	JEFFERIES & CO INC.....		6,133,425	5,300,000	6,793,437	6,254,494	0	(54,413)	0	(54,413)	0	6,200,081	0	(66,656)	(66,656)	125,139	06/01/2024	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					6,133,425	5,300,000	6,793,437	6,254,494	0	(54,413)	0	(54,413)	0	6,200,081	0	(66,656)	(66,656)	125,139	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
097437 QK 6	BOISE CITY ISD GO REF 5.000.....		05/03/2018	WELLS FARGO SECURITIES.....		147,620	130,000	166,696	149,910	0	(1,184)	0	(1,184)	0	148,726	0	(1,106)	(1,106)	4,983	08/01/2023	1FE
161069 A7 4	CHARLOTTESVILLE GEN OB 4.500.....		05/24/2018	DAVENPORT & COMPANY.....		701,741	640,000	750,957	710,764	0	(6,165)	0	(6,165)	0	704,598	0	(2,857)	(2,857)	25,120	07/15/2025	1FE
262615 FF 9	DU PAGE COOK WILL CO C 5.000.....		04/30/2018	REDEEMED.....		7,895,000	7,895,000	8,505,205	7,894,485	0	515	0	515	0	7,895,000	0	0	0	162,286	06/01/2020	1FE
262615 FG 7	DU PAGE COOK WILL CO C 5.000.....		04/30/2018	REDEEMED.....		2,555,000	2,555,000	2,748,030	2,555,000	0	0	0	0	0	2,555,000	0	0	0	52,519	06/01/2021	1FE
283461 ZW 4	EL PASO CO SCH DIST #0 4.000.....		06/26/2018	CABRERA CAPITAL MARKETS I.....		1,325,116	1,245,000	1,424,429	1,322,151	0	(9,206)	0	(9,206)	0	1,312,946	0	12,170	12,170	26,698	12/15/2024	1FE
283461 ZX 2	EL PASO CO SCH DIST #0 4.000.....		06/27/2018	MUNI CENTER.....		160,391	150,000	170,349	158,771	0	(1,051)	0	(1,051)	0	157,720	0	2,670	2,670	3,233	12/15/2025	1FE
357154 5C 3	FREMONT USD GENERAL OB 5.000.....		05/16/2018	CABRERA CAPITAL MARKETS I.....		1,122,250	1,000,000	1,196,730	1,126,166	0	(10,037)	0	(10,037)	0	1,116,129	0	6,121	6,121	39,861	08/01/2024	1FE
357154 5G 4	FREMONT USD GENERAL OB 5.000.....		05/23/2018	MORGAN STANLEY.....		2,241,460	2,000,000	2,370,500	2,238,027	0	(19,843)	0	(19,843)	0	2,218,184	0	23,276	23,276	81,667	08/01/2026	1FE
494152 TJ 0	KILLEEN ISD GEN OBLIG 5.000.....		06/26/2018	MUNI CENTER.....		108,696	100,000	119,039	107,181	0	(1,093)	0	(1,093)	0	106,087	0	2,609	2,609	4,347	02/15/2027	1FE
494152 UC 3	KILLEEN ISD GEN OBLIG 5.000.....		06/26/2018	MUNI CENTER.....		108,696	100,000	119,829	107,461	0	(1,137)	0	(1,137)	0	106,324	0	2,372	2,372	4,347	02/15/2026	1FE
545896 6R 8	LOUDOUN CO GENERAL OBL 4.000.....		06/28/2018	MUNI CENTER.....		106,016	100,000	111,460	105,142	0	(624)	0	(624)	0	104,517	0	1,499	1,499	2,000	12/01/2030	1FE
56516P NW 9	MAPLE GROVE GEN OBLIG 3.000.....		05/10/2018	FIFTH THIRD SECURITIES.....		2,894,642	2,840,000	3,040,106	2,934,981	0	(8,285)	0	(8,285)	0	2,926,696	0	(32,055)	(32,055)	66,977	02/01/2026	1FE
56516P NX 7	MAPLE GROVE GEN OBLIG 3.000.....		05/23/2018	BARCLAYS CAPITAL INC.....		2,950,505	2,915,000	3,105,524	3,005,563	0	(8,544)	0	(8,544)	0	2,997,019	0	(46,514)	(46,514)	71,418	02/01/2027	1FE

QE05.4

**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)
567389	TL 5		06/26/2018	MUNI CENTER		323,985	300,000	336,330	317,074	0	(1,769)	0	(1,769)	0	315,305	0	8,680	8,680	11,900	07/01/2024	1FE
720373	HE 2		05/24/2018	LOOP CAPITAL MARKETS		1,975,284	1,780,000	2,215,922	1,980,710	0	(17,809)	0	(17,809)	0	1,962,901	0	12,383	12,383	44,006	12/01/2022	1FE
792881	MX 9		05/01/2018	REDEEMED		375,000	375,000	404,078	376,118	0	(1,118)	0	(1,118)	0	375,000	0	0	0	9,375	05/01/2024	1FE
792881	MY 7		05/01/2018	REDEEMED		380,000	380,000	409,465	381,132	0	(1,132)	0	(1,132)	0	380,000	0	0	0	9,500	11/01/2024	1FE
792881	MZ 4		05/01/2018	REDEEMED		390,000	390,000	418,224	391,084	0	(1,084)	0	(1,084)	0	390,000	0	0	0	9,750	05/01/2025	1FE
792881	NA 8		05/01/2018	REDEEMED		400,000	400,000	428,948	401,112	0	(1,112)	0	(1,112)	0	400,000	0	0	0	10,000	11/01/2025	1FE
792881	NB 6		05/01/2018	REDEEMED		410,000	410,000	437,917	411,072	0	(1,072)	0	(1,072)	0	410,000	0	0	0	10,250	05/01/2026	1FE
792881	NC 4		05/01/2018	REDEEMED		415,000	415,000	443,257	416,085	0	(1,085)	0	(1,085)	0	415,000	0	0	0	10,375	11/01/2026	1FE
792881	ND 2		05/01/2018	REDEEMED		425,000	425,000	452,128	426,041	0	(1,041)	0	(1,041)	0	425,000	0	0	0	10,625	05/01/2027	1FE
792881	NE 0		05/01/2018	REDEEMED		435,000	435,000	462,766	436,065	0	(1,065)	0	(1,065)	0	435,000	0	0	0	10,875	11/01/2027	1FE
792881	NF 7		05/01/2018	REDEEMED		445,000	445,000	471,891	446,030	0	(1,030)	0	(1,030)	0	445,000	0	0	0	11,125	05/01/2028	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					28,291,400	27,425,000	30,309,782	28,398,124	0	(95,972)	0	(95,972)	0	28,302,152	0	(10,752)	(10,752)	693,237	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

QE055

040688	MA 8		06/27/2018	BARCLAYS CAPITAL INC		4,692,534	4,200,000	5,222,616	4,691,316	0	(48,622)	0	(48,622)	0	4,642,694	0	49,840	49,840	156,333	10/01/2025	1FE
303891	XW 0		06/14/2018	BAS-MERRILL LYNCH		110,845	100,000	123,368	110,442	0	(1,089)	0	(1,089)	0	109,353	0	1,492	1,492	3,569	04/01/2026	1FE
395468	HS 3		06/06/2018	BAS-MERRILL LYNCH		5,900,000	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	0	0	39,515	06/01/2034	1FE
414158	NU 5		06/01/2018	REDEEMED		16,000	16,000	15,795	16,000	0	(0)	0	(0)	0	16,000	0	0	0	536	06/01/2025	1
45200F	EG 0		05/31/2018	GOLDMAN SACHS & CO		6,322,000	6,322,000	6,322,000	6,322,000	0	0	0	0	0	6,322,000	0	0	0	43,019	07/01/2038	1FE
534272	H2 8		06/26/2018	RBC CAPITAL MARKETS		234,446	210,000	248,896	237,610	0	(2,788)	0	(2,788)	0	234,822	0	(376)	(376)	8,663	09/01/2027	1
534272	H6 9		05/09/2018	BARCLAYS CAPITAL INC		3,010,014	2,700,000	3,288,600	3,066,594	0	(27,213)	0	(27,213)	0	3,039,381	0	(29,367)	(29,367)	93,750	09/01/2025	1FE
534272	H7 7		06/26/2018	VARIOUS		389,852	350,000	414,827	396,017	0	(4,632)	0	(4,632)	0	391,385	0	(1,534)	(1,534)	14,410	09/01/2027	1FE
64711R	KJ 4		05/09/2018	GOLDMAN SACHS & CO		13,532,935	12,720,000	14,808,624	13,754,023	0	(80,404)	0	(80,404)	0	13,673,619	0	(140,684)	(140,684)	206,347	06/15/2026	1FE
64972F	SJ 6		06/04/2018	RBC CAPITAL MARKETS		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	36,507	06/15/2023	1FE
64970K	MH 7		06/06/2018	BAS-MERRILL LYNCH		29,900,000	29,900,000	29,900,000	29,900,000	0	0	0	0	0	29,900,000	0	0	0	192,712	06/15/2033	1FE
64972F	4W 3		05/15/2018	WELLS FARGO SECURITIES		32,700,000	32,700,000	32,700,000	32,700,000	0	0	0	0	0	32,700,000	0	0	0	172,414	06/15/2044	1FE
64986A	4N 8		06/15/2018	MATURED		4,105,000	4,105,000	4,554,333	4,105,000	0	0	0	0	0	4,105,000	0	0	0	102,625	06/15/2018	1FE
657903	DK 3		05/31/2018	BARCLAYS CAPITAL INC		17,185,000	17,185,000	17,185,000	17,185,000	0	0	0	0	0	17,185,000	0	0	0	109,168	12/01/2021	1FE
679111	VW 1		05/23/2018	SIEBERT CISNEROS SHANK &...		2,153,120	2,000,000	2,394,240	2,155,674	0	(20,190)	0	(20,190)	0	2,135,484	0	17,636	17,636	90,000	01/01/2029	1FE
67919P	EX 7		05/16/2018	RAYMOND JAMES & ASSOC		2,162,500	2,000,000	2,435,440	2,173,996	0	(19,729)	0	(19,729)	0	2,154,267	0	8,234	8,234	63,056	04/01/2026	1FE
751100	FW 3		06/06/2018	BAS-MERRILL LYNCH		10,170,000	10,170,000	10,170,000	10,170,000	0	0	0	0	0	10,170,000	0	0	0	66,690	03/01/2035	1FE
882135	G3 4		05/15/2018	REDEEMED		7,170,000	7,170,000	7,557,037	7,272,008	0	(102,008)	0	(102,008)	0	7,170,000	0	0	0	179,250	05/15/2024	1FE
915137	T7 8		05/23/2018	BAS-MERRILL LYNCH		48,600,000	48,600,000	48,600,000	48,600,000	0	0	0	0	0	48,600,000	0	0	0	289,097	08/01/2033	1FE
977092	SH 9		06/01/2018	REDEEMED		5,000,000	5,000,000	5,624,850	5,034,922	0	(34,922)	0	(34,922)	0	5,000,000	0	0	0	137,500	06/01/2025	1FE
31349G	SZ 8		06/15/2018	PAID ON PRINCIPAL		3,293	3,293	3,320	3,284	0	9	0	9	0	3,293	0	0	0	43	01/15/2029	1
31349S	KR 3		06/15/2018	PAID ON PRINCIPAL		2,810	2,810	2,806	2,801	0	9	0	9	0	2,810	0	0	0	38	02/15/2034	1
31295N	AQ 1		06/15/2018	PAID ON PRINCIPAL		630	630	632	628	0	2	0	2	0	630	0	0	0	9	02/15/2032	1
31335G	NC 5		06/15/2018	PAID ON PRINCIPAL		2,419	2,419	2,259	2,330	0	90	0	90	0	2,419	0	0	0	65	04/15/2026	1
31294M	GB 1		06/15/2018	PAID ON PRINCIPAL		67,570	67,570	67,897	67,887	0	(317)	0	(317)	0	67,570	0	0	0	995	05/15/2026	1
3128MM	QB 2		06/15/2018	PAID ON PRINCIPAL		104,427	104,427	108,897	107,509	0	(3,083)	0	(3,083)	0	104,427	0	0	0	1,105	11/15/2027	1
3128CU	GZ 3		06/15/2018	PAID ON PRINCIPAL		16,621	16,621	17,266	17,053	0	(432)	0	(432)	0	16,621	0	0	0	442	04/15/2022	1
3132GR	LV 1		06/15/2018	PAID ON PRINCIPAL		62,171	62,171	63,735	63,865	0	(1,694)	0	(1,694)	0	62,171	0	0	0	951	02/15/2042	1
3132GS	LQ 0		06/15/2018	PAID ON PRINCIPAL		283,224	283,224	290,437	289,487	0	(6,263)	0	(6,263)	0	283,224	0	0	0	4,396	03/15/2042	1

### 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	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 TB 6	FHLMC GOLD PASSTHRU 3.500		06/15/2018	PAID ON PRINCIPAL		89,700	89,700	88,509	88,595	0	1,105	0	1,105	0	89,700	0	0	0	1,331	09/15/2043	1
3133T5 LL 5	FHR 1727 I CMO 6.500		06/15/2018	PAID ON PRINCIPAL		54,450	54,450	54,322	54,312	0	138	0	138	0	54,450	0	0	0	1,471	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		06/17/2018	PAID ON PRINCIPAL		4,941	4,941	5,126	4,926	0	15	0	15	0	4,941	0	0	0	143	10/17/2027	1
3137BA HX 3	FHR 4345 AB 3.000		06/15/2018	PAID ON PRINCIPAL		316,501	316,501	322,485	320,925	0	(4,424)	0	(4,424)	0	316,501	0	0	0	3,697	02/15/2040	1
3137BD GH 3	FHR 4388 TP 3.000		06/15/2018	PAID ON PRINCIPAL		676,717	676,717	694,163	697,717	0	(21,000)	0	(21,000)	0	676,717	0	0	0	8,389	09/15/2044	1
3137BS NF 6	FHR 4624 G CMO 2.500		06/15/2018	PAID ON PRINCIPAL		1,074,847	1,074,847	1,081,943	1,081,696	0	(6,850)	0	(6,850)	0	1,074,847	0	0	0	11,130	05/15/2034	1
3137FA 3G 1	FHR 4710 CA 3.000		06/15/2018	PAID ON PRINCIPAL		1,319,298	1,319,298	1,351,250	1,350,918	0	(31,619)	0	(31,619)	0	1,319,298	0	0	0	17,106	12/15/2043	1
3137FC H9 8	FHR 4736 AB 2.500		06/15/2018	PAID ON PRINCIPAL		1,133,062	1,133,062	1,133,284	1,133,289	0	(226)	0	(226)	0	1,133,062	0	0	0	11,540	12/15/2047	1
3137FC HH 0	FHR 4736 CT 3.000		06/15/2018	PAID ON PRINCIPAL		679,469	679,469	689,343	689,321	0	(9,852)	0	(9,852)	0	679,469	0	0	0	8,430	12/15/2047	1
31385S B4 9	FN (ARM) #550959 4.255		06/25/2018	PAID ON PRINCIPAL		4,616	4,616	4,689	4,615	0	1	0	1	0	4,616	0	0	0	74	08/25/2029	1
31379X VF 9	FN (10/1 ARM #432714 3.300		06/25/2018	PAID ON PRINCIPAL		4,191	4,191	4,255	4,164	0	27	0	27	0	4,191	0	0	0	58	12/25/2027	1
31405T ZC 9	FN (10/1 ARM #799139 3.663		06/25/2018	PAID ON PRINCIPAL		1,823	1,823	1,831	1,820	0	3	0	3	0	1,823	0	0	0	23	04/25/2035	1
31402D GG 9	FN (3/1 ARM) #725699 4.061		06/25/2018	PAID ON PRINCIPAL		2,378	2,378	2,389	2,369	0	9	0	9	0	2,378	0	0	0	35	08/25/2034	1
31404M BN 7	FN (3/1 ARM) #772345 3.611		06/25/2018	PAID ON PRINCIPAL		22,049	22,049	22,063	22,006	0	42	0	42	0	22,049	0	0	0	300	03/25/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 3.421		06/25/2018	PAID ON PRINCIPAL		3,886	3,886	3,854	3,876	0	10	0	10	0	3,886	0	0	0	55	10/25/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 3.667		06/25/2018	PAID ON PRINCIPAL		374	374	376	373	0	0	0	0	0	374	0	0	0	6	01/25/2032	1
31389D W4 5	FN (5/1 ARM) #622667 3.324		06/25/2018	PAID ON PRINCIPAL		2,917	2,917	2,931	2,913	0	4	0	4	0	2,917	0	0	0	40	12/25/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2018	PAID ON PRINCIPAL		4,322	4,322	4,463	4,306	0	16	0	16	0	4,322	0	0	0	125	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2018	PAID ON PRINCIPAL		6,222	6,222	6,476	6,376	0	(154)	0	(154)	0	6,222	0	0	0	197	01/19/2039	1
31417G F2 7	FNMA PASS TH #AB9184 3.000		06/25/2018	PAID ON PRINCIPAL		685,142	685,142	695,580	695,480	0	(10,338)	0	(10,338)	0	685,142	0	0	0	8,366	04/25/2043	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000		06/25/2018	PAID ON PRINCIPAL		178,803	178,803	179,278	179,274	0	(471)	0	(471)	0	178,803	0	0	0	2,252	08/25/2043	1
3138WG X7 4	FNMA PASS TH #AS7001 3.000		06/25/2018	PAID ON PRINCIPAL		119,359	119,359	119,779	119,772	0	(413)	0	(413)	0	119,359	0	0	0	1,459	04/25/2041	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000		06/25/2018	PAID ON PRINCIPAL		122,768	122,768	122,922	122,914	0	(146)	0	(146)	0	122,768	0	0	0	1,536	11/25/2046	1
3140J6 DF 1	FNMA PASS TH #FN BM190 3.000		06/25/2018	PAID ON PRINCIPAL		603,086	603,086	605,348	605,326	0	(2,239)	0	(2,239)	0	603,086	0	0	0	7,607	06/25/2045	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		06/25/2018	PAID ON PRINCIPAL		27,629	27,629	27,491	27,515	0	115	0	115	0	27,629	0	0	0	262	07/25/2028	1
31371F E9 9	FNMA PASS TH #250460 7.000		06/25/2018	PAID ON PRINCIPAL		1,924	1,924	1,845	1,868	0	55	0	55	0	1,924	0	0	0	52	02/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		06/25/2018	PAID ON PRINCIPAL		4,059	4,059	4,058	4,056	0	3	0	3	0	4,059	0	0	0	94	08/25/2035	1
31373D EF 8	FNMA PASS TH #290034 7.500		06/25/2018	PAID ON PRINCIPAL		2,263	2,263	2,226	2,239	0	23	0	23	0	2,263	0	0	0	71	08/25/2024	1
31382M ZX 5	FNMA PASS TH #486858 7.000		06/25/2018	PAID ON PRINCIPAL		1,916	1,916	1,939	1,935	0	(18)	0	(18)	0	1,916	0	0	0	56	03/25/2029	1
31391T UL 0	FNMA PASS TH #676587 5.500		06/25/2018	PAID ON PRINCIPAL		23,734	23,734	23,830	23,823	0	(89)	0	(89)	0	23,734	0	0	0	535	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		06/25/2018	PAID ON PRINCIPAL		215,520	215,520	205,990	207,583	0	7,937	0	7,937	0	215,520	0	0	0	4,785	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		06/25/2018	PAID ON PRINCIPAL		741	741	738	738	0	3	0	3	0	741	0	0	0	19	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		06/25/2018	PAID ON PRINCIPAL		2,795	2,795	2,867	2,901	0	(107)	0	(107)	0	2,795	0	0	0	70	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		06/25/2018	PAID ON PRINCIPAL		37,207	37,207	37,585	37,500	0	(292)	0	(292)	0	37,207	0	0	0	853	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		06/25/2018	PAID ON PRINCIPAL		91,937	91,937	95,731	96,919	0	(4,982)	0	(4,982)	0	91,937	0	0	0	1,753	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		06/25/2018	PAID ON PRINCIPAL		489	489	495	496	0	(6)	0	(6)	0	489	0	0	0	12	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		06/25/2018	PAID ON PRINCIPAL		1,926	1,926	1,915	1,915	0	11	0	11	0	1,926	0	0	0	51	02/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		06/25/2018	PAID ON PRINCIPAL		785	785	772	773	0	12	0	12	0	785	0	0	0	18	03/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		06/25/2018	PAID ON PRINCIPAL		6,700	6,700	6,734	6,738	0	(38)	0	(38)	0	6,700	0	0	0	175	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		06/25/2018	PAID ON PRINCIPAL		8,358	8,358	8,249	8,244	0	113	0	113	0	8,358	0	0	0	181	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		06/25/2018	PAID ON PRINCIPAL		585	585	573	571	0	15	0	15	0	585	0	0	0	13	06/25/2037	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		06/25/2018	PAID ON PRINCIPAL		18,191	18,191	18,361	18,365	0	(175)	0	(175)	0	18,191	0	0	0	438	10/25/2031	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	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)
3136A8	SU 5 FNR 2012-102 BC 1.750		06/25/2018	PAID ON PRINCIPAL		222,545	222,545	218,025	218,065	0	4,480	0	4,480	0	222,545	0	0	0	1,543	09/25/2027	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		06/25/2018	PAID ON PRINCIPAL		227,007	227,007	226,652	226,624	0	382	0	382	0	227,007	0	0	0	2,840	05/25/2032	1
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		06/25/2018	PAID ON PRINCIPAL		300,272	300,272	297,997	298,449	0	1,823	0	1,823	0	300,272	0	0	0	3,897	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		06/25/2018	PAID ON PRINCIPAL		178,347	178,347	171,213	171,811	0	6,535	0	6,535	0	178,347	0	0	0	1,321	02/25/2043	1
3136AR	C2 2 FNR 2016-19 CD 2.500		06/25/2018	PAID ON PRINCIPAL		761,318	761,318	761,913	761,892	0	(574)	0	(574)	0	761,318	0	0	0	8,045	04/25/2046	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		75,230	75,230	72,518	71,029	0	4,201	0	4,201	0	75,230	0	0	0	1,663	02/25/2042	1
3133TL	4S 4 FSPC T-17 A5 7.160		06/25/2018	PAID ON PRINCIPAL		18,625	18,625	18,622	18,536	0	88	0	88	0	18,625	0	0	0	548	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		06/25/2018	PAID ON PRINCIPAL		13,603	13,603	13,521	13,449	0	154	0	154	0	13,603	0	0	0	329	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		06/25/2018	PAID ON PRINCIPAL		25,440	25,440	25,404	25,333	0	107	0	107	0	25,440	0	0	0	668	02/25/2042	1
31393N	TB 5 FSPC T-55 1A1 CMO 6.500		06/25/2018	PAID ON PRINCIPAL		9,211	9,211	9,749	9,449	0	(238)	0	(238)	0	9,211	0	0	0	258	03/25/2043	1
3137G1	BC 0 FWLS 2016-SC02 1A 3.000		06/25/2018	PAID ON PRINCIPAL		140,803	140,803	140,066	140,081	0	723	0	723	0	140,803	0	0	0	1,777	10/25/2046	1
3137G1	BD 8 FWLS 2016-SC02 2A 3.500		06/25/2018	PAID ON PRINCIPAL		77,173	77,173	78,553	78,659	0	(1,486)	0	(1,486)	0	77,173	0	0	0	1,038	10/25/2046	1
3137G1	BS 5 FWLS 2017-SC02 1A 3.000		06/25/2018	PAID ON PRINCIPAL		186,374	186,374	184,394	184,422	0	1,952	0	1,952	0	186,374	0	0	0	2,164	05/25/2047	1
3137G1	BT 3 FWLS 2017-SC02 1A1 3.000		06/25/2018	PAID ON PRINCIPAL		149,099	149,099	150,136	150,087	0	(988)	0	(988)	0	149,099	0	0	0	1,731	05/25/2047	1
3137G1	BV 8 FWLS 2017-SC02 2A 3.500		06/25/2018	PAID ON PRINCIPAL		82,367	82,367	83,599	83,638	0	(1,271)	0	(1,271)	0	82,367	0	0	0	1,241	05/25/2047	1
3137G1	BW 6 FWLS 2017-SC02 2A1 3.500		06/25/2018	PAID ON PRINCIPAL		34,732	34,732	35,477	35,466	0	(734)	0	(734)	0	34,732	0	0	0	523	05/25/2047	1
35563P	BX 6 SCRT 2017-3 HT 2.500		06/25/2018	PAID ON PRINCIPAL		83,867	83,867	83,599	83,799	0	68	0	68	0	83,867	0	0	0	843	07/25/2056	1
35563P	BX 6 SCRT 2017-3 HT 2.500		06/01/2018	WRITTEN OFF		0	2,002	1,996	2,000	0	8	0	8	0	2,009	0	(2,009)	(2,009)	18	07/25/2056	1
35563P	BT 6 SCRT 2017-3 HT 2.500		05/25/2018	RECOVERY OF PAR WRITE-OFF		0	(1,056)	(1,052)	(1,055)	0	(2)	0	(2)	0	(1,057)	0	1,057	1,057	0	07/25/2056	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					209,641,101	207,635,801	213,833,312	210,158,644	0	(421,833)	0	(421,833)	0	209,736,811	0	(95,710)	(95,710)	2,138,459	XXX	XXX

QE057

**Bonds - Industrial and Miscellaneous**

048312	AG 7 ACETF 2003-1 A3 5.050		04/20/2018	REDEEMED		299,199	299,199	299,188	299,196	0	3	0	3	0	299,199	0	0	0	7,555	10/20/2020	1FE
03523T	AN 8 ANHEUSER-BUSCH INBEV W 5.375	C	04/23/2018	MAKE WHOLE CALL		2,087,500	2,000,000	2,106,200	2,028,520	0	(4,329)	0	(4,329)	0	2,024,191	0	(24,191)	(24,191)	170,514	01/15/2020	2FE
03523T	AV 0 ANHEUSER-BUSCH INBEV W 5.000	C	06/06/2018	MAKE WHOLE CALL		2,081,420	2,000,000	2,197,750	2,082,209	0	(15,056)	0	(15,056)	0	2,067,153	0	(67,153)	(67,153)	145,587	04/15/2020	2FE
037833	AJ 9 APPLE INC 1.000		05/03/2018	MATURED		1,000,000	1,000,000	996,310	999,738	0	262	0	262	0	1,000,000	0	0	0	5,000	05/03/2018	1FE
038522	AP 3 ARAMARK SERVICES INC ( 5.000		04/06/2018	VARIOUS		3,025,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	25,000	25,000	77,361	04/01/2025	3FE
00206R	AM 4 AT&T INC 5.600		05/15/2018	MATURED		1,103,000	1,103,000	1,219,543	1,109,759	0	(6,759)	0	(6,759)	0	1,103,000	0	0	0	30,884	05/15/2018	2FE
00206R	EM 0 AT&T INC 3.900		05/23/2018	MAKE WHOLE CALL		1,010,000	1,000,000	998,270	998,293	0	48	0	48	0	998,341	0	1,659	1,659	40,983	08/14/2027	2FE
058498	AS 5 BALL CORP 4.000		05/24/2018	GOLDMAN SACHS & CO		491,250	500,000	451,250	468,308	0	1,932	0	1,932	0	470,239	0	21,011	21,011	10,778	11/15/2023	3FE
058498	CA 3 BALL CORP 5.250		04/05/2018	BAS-MERRILL LYNCH		1,037,500	1,000,000	1,041,375	1,035,581	0	(1,163)	0	(1,163)	0	1,034,418	0	3,082	3,082	40,542	07/01/2025	3FE
075887	AT 5 BECTON DICKINSON 4.400		06/25/2018	MAKE WHOLE CALL		1,039,281	1,000,000	1,041,710	1,041,619	0	(6,998)	0	(6,998)	0	1,034,621	0	(34,621)	(34,621)	60,793	01/15/2021	2FE
10373Q	AA 8 BP CAPITAL MARKETS AME 4.200	C	06/15/2018	MATURED		2,000,000	2,000,000	1,995,539	1,999,751	0	249	0	249	0	2,000,000	0	0	0	42,000	06/15/2018	1FE
150191	AJ 3 CEDAR FAIR LP/CA 5.375		05/24/2018	GOLDMAN SACHS & CO		2,008,000	2,000,000	2,038,750	2,031,050	0	(2,547)	0	(2,547)	0	2,028,503	0	(20,503)	(20,503)	53,153	06/01/2024	3FE
172967	JN 2 CITIGROUP INC 1.700		04/27/2018	MATURED		1,000,000	1,000,000	998,400	999,726	0	274	0	274	0	1,000,000	0	0	0	8,500	04/27/2018	2FE
19122T	AE 9 COCA-COLA ENTERPRISES 3.250		04/12/2018	EXCHANGED		994,750	1,000,000	982,460	992,894	0	514	0	514	0	993,408	0	1,342	1,342	22,535	08/19/2021	2FE
20826F	AA 4 CONOCOPHILLIPS 2.400		06/11/2018	TENDERED		1,944,760	2,000,000	1,998,040	1,998,967	0	95	0	95	0	1,999,062	0	(54,302)	(54,302)	23,467	12/15/2022	1FE
20826F	AD 8 CONOCOPHILLIPS 3.350		06/11/2018	TENDERED		1,002,230	1,000,000	998,230	998,695	0	83	0	83	0	998,778	0	3,452	3,452	19,169	11/15/2024	1FE
12665V	AA 0 CVS LEASE PASS THRU CE 4.163		06/10/2018	REDEEMED		16,215	16,215	16,215	16,215	0	(0)	0	(0)	0	16,215	0	0	0	281	08/11/2036	2FE
126650	AW 0 CVS LEASE PASS THRU CE 5.298		06/10/2018	REDEEMED		40,631	40,631	41,076	40,991	0	(360)	0	(360)	0	40,631	0	0	0	898	01/11/2027	2FE
126659	AA 9 CVS LEASE PASS THRU CE 8.353		06/10/2018	REDEEMED		37,125	37,125	38,356	38,286	0	(1,161)	0	(1,161)	0	37,125	0	0	0	1,293	07/10/2031	2FE
25470X	AP 0 DISH DBS CORP 4.250		04/01/2018	MATURED		1,000,000	1,000,000	1,046,250	1,003,118	0	(3,118)	0	(3,118)	0	1,000,000	0	0	0	21,250	04/01/2018	3FE
30162A	AC 2 EXELIS INC 5.550		06/22/2018	MAKE WHOLE CALL		2,145,273	2,000,000	1,995,240	1,997,737	0	241	0	241	0	1,997,979	0	2,021	2,021	225,748	10/01/2021	2FE

**SCHEDULE D - PART 4**

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

QE058

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)
35671D	BH 7		05/23/2018	RBC CAPITAL MARKETS		1,985,000	2,000,000	1,992,380	1,995,453	0	485	0	485	0	1,995,938	0	(10,938)	(10,938)	42,444	11/14/2021	3FE
382550	BE 0		04/04/2018	CREDIT SUISSE FIRST BOSTO		1,008,750	1,000,000	1,003,125	1,001,955	0	(168)	0	(168)	0	1,001,787	0	6,963	6,963	20,073	11/15/2023	3FE
404119	BQ 1		04/20/2018	BAS-MERRILL LYNCH		1,033,750	1,000,000	1,011,250	1,009,383	0	(309)	0	(309)	0	1,009,074	0	24,676	24,676	27,563	04/15/2025	3FE
432833	AB 7		05/24/2018	VARIOUS		5,722,500	6,000,000	6,014,375	6,004,958	2,415	(2,074)	0	341	0	6,005,299	0	(282,799)	(282,799)	188,417	09/01/2024	3FE
47215B	AD 9		06/05/2018	REDEEMED		46,461	46,461	46,420	46,445	0	16	0	16	0	46,461	0	0	0	1,303	06/05/2023	1FE
513272	AB 0		05/24/2018	GOLDMAN SACHS & CO		2,070,875	2,100,000	2,087,500	2,088,392	0	480	0	480	0	2,088,872	0	(17,997)	(17,997)	55,088	11/01/2026	3FE
524908	CF 5		04/05/2018	PAID ON PRINCIPAL		1,332	1,332	166	0	23	1,308	0	1,332	0	1,332	0	0	0	0	11/01/2009	6*
52517P	F6 3		04/05/2018	PAID ON PRINCIPAL		15,063	15,063	1,883	0	263	14,799	0	15,063	0	15,063	0	0	0	0	04/04/2016	6*
52517P	VV 0		04/05/2018	PAID ON PRINCIPAL		15,058	15,058	1,882	263	0	14,795	0	14,795	0	15,058	0	0	0	0	03/13/2014	6
532716	AS 6		06/01/2018	GOLDMAN SACHS & CO		1,063,750	1,000,000	1,140,000	1,060,854	0	(10,705)	0	(10,705)	0	1,050,149	0	13,601	13,601	41,611	05/01/2020	3FE
538034	AG 4		04/04/2018	VARIOUS		1,245,925	1,220,000	1,247,850	1,236,423	0	(1,830)	0	(1,830)	0	1,234,593	0	11,332	11,332	52,469	06/15/2022	4FE
538034	AK 5		04/09/2018	VARIOUS		3,925,000	4,000,000	3,907,500	3,907,500	0	221	0	221	0	3,907,721	0	17,279	17,279	86,531	11/01/2024	4FE
585055	AN 6		04/27/2018	MAKE WHOLE CALL		2,051,440	2,000,000	1,998,620	1,999,605	0	103	0	103	0	1,999,709	0	291	291	120,507	03/15/2019	1FE
59217G	AG 4		06/14/2018	MATURED		1,000,000	1,000,000	998,780	999,883	0	117	0	117	0	1,000,000	0	0	0	18,250	06/14/2018	1FE
552953	CC 3		06/15/2018	MIZUHO INTERNATIONAL PLC		1,038,750	1,000,000	1,003,750	1,002,502	0	(206)	0	(206)	0	1,002,296	0	36,454	36,454	45,667	03/15/2023	3FE
594918	AS 3		05/01/2018	MATURED		2,000,000	2,000,000	1,989,654	1,998,526	0	1,474	0	1,474	0	2,000,000	0	0	0	10,000	05/01/2018	1FE
55354G	AB 6		04/10/2018	VARIOUS		3,165,000	3,000,000	3,150,000	3,141,273	0	(5,238)	0	(5,238)	0	3,136,035	0	28,965	28,965	113,243	08/15/2025	3FE
55354G	AD 2		05/18/2018	BAS-MERRILL LYNCH		2,932,500	3,000,000	3,050,000	3,042,957	0	(2,302)	0	(2,302)	0	3,040,655	0	(108,155)	(108,155)	115,188	08/01/2026	3FE
65473Q	AR 4		06/12/2018	TENDERED		1,317,613	1,248,000	1,392,394	1,328,938	0	(12,954)	0	(12,954)	0	1,315,985	0	1,629	1,629	50,445	09/15/2020	2FE
655044	AK 1		05/01/2018	REDEEMED		525,283	518,000	548,971	527,756	0	(2,473)	0	(2,473)	0	525,283	0	0	0	14,569	05/01/2021	2FE
670346	AK 1		06/01/2018	MATURED		1,000,000	1,000,000	1,131,860	1,008,549	0	(8,549)	0	(8,549)	0	1,000,000	0	0	0	29,250	06/01/2018	1FE
62947Q	AN 8		04/02/2018	REDEEMED		4,115,000	4,000,000	4,116,250	4,074,502	0	510	0	510	0	4,075,012	0	39,988	39,988	125,861	03/15/2023	3FE
68389X	AC 9		04/15/2018	MATURED		500,000	500,000	598,225	504,648	0	(4,648)	0	(4,648)	0	500,000	0	0	0	14,375	04/15/2018	1FE
688225	AG 6		06/02/2018	REDEEMED		1,637,874	1,595,000	1,666,775	1,639,224	0	(1,351)	0	(1,351)	0	1,637,874	0	0	0	64,537	03/01/2022	2FE
718172	AA 7		05/16/2018	MATURED		2,000,000	2,000,000	1,989,700	1,999,182	0	818	0	818	0	2,000,000	0	0	0	56,500	05/16/2018	1FE
723787	AF 4		05/01/2018	MATURED		1,000,000	1,000,000	1,177,380	1,016,026	0	(16,026)	0	(16,026)	0	1,000,000	0	0	0	34,375	05/01/2018	2FE
69353R	EM 6		06/01/2018	MATURED		1,000,000	1,000,000	997,998	999,647	0	353	0	353	0	1,000,000	0	0	0	8,000	06/01/2018	1FE
742718	BH 1		05/25/2018	TENDERED		1,189,910	1,000,000	1,286,730	1,206,771	0	(9,027)	0	(9,027)	0	1,197,744	0	(7,834)	(7,834)	55,542	01/15/2026	1FE
74456Q	AS 5		05/01/2018	MATURED		1,000,000	1,000,000	1,140,930	1,007,574	0	(7,574)	0	(7,574)	0	1,000,000	0	0	0	26,500	05/01/2018	1FE
75913M	AB 5		05/15/2018	MATURED		5,550,000	5,550,000	6,586,846	5,646,114	0	(96,114)	0	(96,114)	0	5,550,000	0	0	0	208,125	05/15/2018	2FE
7591EP	AJ 9		05/15/2018	MATURED		1,000,000	1,000,000	996,660	999,722	0	278	0	278	0	1,000,000	0	0	0	10,000	05/15/2018	2FE
760759	AL 4		05/15/2018	MATURED		1,000,000	1,000,000	999,690	999,914	0	86	0	86	0	1,000,000	0	0	0	19,000	05/15/2018	2FE
811065	AC 5		04/03/2018	EXCHANGED		2,011,560	2,000,000	1,994,150	1,995,643	0	143	0	143	0	1,995,787	0	15,773	15,773	31,900	11/15/2024	2FE
811065	AF 8		04/03/2018	EXCHANGED		1,621,189	1,640,000	1,688,626	1,684,176	0	(2,516)	0	(2,516)	0	1,681,660	0	(60,471)	(60,471)	18,860	06/15/2022	2FE
811065	AD 6		04/03/2018	EXCHANGED		993,390	1,000,000	998,100	998,513	0	13	0	13	0	998,525	0	(5,135)	(5,135)	12,850	06/15/2025	2FE
863667	AG 3		04/01/2018	MATURED		1,000,000	1,000,000	995,650	999,765	0	235	0	235	0	1,000,000	0	0	0	6,500	04/01/2018	1FE
87264A	AQ 8		05/10/2018	CITIGROUP GLOBAL MARKETS		627,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	27,000	27,000	20,900	04/15/2024	3FE
882508	AV 6		05/01/2018	MATURED		1,000,000	1,000,000	990,700	999,353	0	647	0	647	0	1,000,000	0	0	0	5,000	05/01/2018	1FE
891906	AA 7		06/01/2018	MATURED		1,000,000	1,000,000	999,710	999,956	0	44	0	44	0	1,000,000	0	0	0	11,875	06/01/2018	2FE
893647	BB 2		05/09/2018	VARIOUS		6,005,000	6,000,000	6,084,375	6,056,752	23,350	(4,718)	0	18,632	0	6,075,385	0	(70,385)	(70,385)	154,771	06/15/2026	4FE
907825	AA 1		05/14/2018	REDEEMED		240,799	240,799	240,799	240,799	0	1	0	1	0	240,799	0	0	0	3,885	05/14/2026	1FE
05577@	AN 0		04/15/2018	REDEEMED		97,727	97,727	97,727	97,726	0	2	0	2	0	97,727	0	0	0	2,360	10/15/2024	1

### SCHEDULE D - PART 4

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

QE059

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)
908594 AC 8	UNION TANK CAR 4.710		05/15/2018	REDEEMED		454,545	454,545	454,545	454,534	0	12	0	12	0	454,545	0	0	0	10,705	05/15/2020	1
92343V AX 2	VERIZON COMMUNICATIONS 4.600		06/21/2018	EXCHANGED		1,042,000	1,000,000	1,055,770	1,021,027	0	(2,901)	0	(2,901)	0	1,018,126	0	23,874	23,874	33,222	04/01/2021	2FE
92343V BC 7	VERIZON COMMUNICATIONS 3.500		06/21/2018	EXCHANGED		1,012,300	1,000,000	1,003,320	1,001,391	0	(162)	0	(162)	0	1,001,229	0	11,071	11,071	22,361	11/01/2021	2FE
92343V BR 4	VERIZON COMMUNICATIONS 5.150		06/21/2018	EXCHANGED		1,079,270	1,000,000	1,117,580	1,079,730	0	(6,008)	0	(6,008)	0	1,073,722	0	5,548	5,548	39,483	09/15/2023	2FE
960413 AR 3	WESTLAKE CHEMICAL 4.875		05/15/2018	REDEEMED		1,024,380	1,000,000	1,045,000	1,038,772	0	(14,392)	0	(14,392)	0	1,024,380	0	0	0	24,375	05/15/2023	2FE
008916 AH 1	AGRIUM INC 6.750	A	04/10/2018	EXCHANGED		1,031,840	1,000,000	999,820	999,950	0	(97)	0	(97)	0	999,853	0	31,987	31,987	50,688	01/15/2019	2FE
008916 AK 4	AGRIUM INC 3.150	A	04/10/2018	EXCHANGED		2,972,040	3,000,000	3,019,630	3,009,794	0	(495)	0	(495)	0	3,009,299	0	(37,259)	(37,259)	52,613	10/01/2022	2FE
008916 AP 3	AGRIUM INC 3.375	A	04/10/2018	EXCHANGED		968,250	1,000,000	998,550	998,887	0	54	0	54	0	998,941	0	(30,691)	(30,691)	20,219	03/15/2025	2FE
063671 WW 7	BANK OF MONTREAL 6.020		05/02/2018	MATURED		1,000,000	1,000,000	1,180,450	1,011,013	0	(11,013)	0	(11,013)	0	1,000,000	0	0	0	30,100	05/02/2018	1FE
07813Z BE 3	BELL CANADA 3.500		05/04/2018	MAKE WHOLE CALL		1,006,030	1,000,000	1,046,510	1,008,062	0	(3,977)	0	(3,977)	0	1,004,085	0	(4,085)	(4,085)	28,804	09/10/2018	2FE
05590H AH 0	BMW CANADA INC 2.330	B	05/23/2018	MATURED		1,000,000	1,000,000	999,810	999,962	0	38	0	38	0	1,000,000	0	0	0	11,650	05/23/2018	1FE
14911Z AP 6	CATERPILLAR FINANCIAL 2.290		06/01/2018	MATURED		1,000,000	1,000,000	1,000,740	1,000,048	0	(48)	0	(48)	0	1,000,000	0	0	0	11,450	06/01/2018	1FE
56502Z AC 1	MANULIFE FINANCIAL COR 5.505		06/26/2018	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	110,100	06/26/2018	1FE
73755L AH 0	POTASH CORP 4.875	A	04/10/2018	EXCHANGED		1,029,650	1,000,000	991,090	997,611	0	331	0	331	0	997,942	0	31,708	31,708	26,729	03/30/2020	2FE
73755L AL 1	POTASH CORP 3.625	A	04/10/2018	EXCHANGED		997,280	1,000,000	991,110	994,081	0	254	0	254	0	994,334	0	2,946	2,946	21,642	03/15/2024	2FE
73755L AM 9	POTASH CORP 3.000	A	04/10/2018	EXCHANGED		948,310	1,000,000	995,200	996,355	0	146	0	146	0	996,501	0	(48,191)	(48,191)	16,750	04/01/2025	2FE
73755L AN 7	POTASH CORP-SASKATCHEW 4.000	A	04/10/2018	EXCHANGED		992,570	1,000,000	998,840	998,939	0	(3)	0	(3)	0	998,936	0	(6,366)	(6,366)	13,778	12/15/2026	2FE
775109 AK 7	ROGERS COMMUNICATIONS 6.800	A	04/13/2018	MAKE WHOLE CALL		1,015,409	1,000,000	1,063,740	1,005,408	0	(2,588)	0	(2,588)	0	1,002,819	0	(2,819)	(2,819)	60,365	08/15/2018	2FE
780086 MN 1	ROYAL BANK OF CANADA 1.400		05/30/2018	TD SECURITIES		995,110	1,000,000	999,680	999,851	0	47	0	47	0	999,898	0	(4,788)	(4,788)	8,381	04/26/2019	1FE
89114Q AG 3	TORONTO DOMINION BANK 1.400	A	04/30/2018	MATURED		2,000,000	2,000,000	1,986,650	1,998,078	0	1,922	0	1,922	0	2,000,000	0	0	0	14,000	04/30/2018	1FE
891145 YM 0	TORONTO DOMINION BANK 2.171		04/02/2018	MATURED		1,000,000	1,000,000	1,001,610	1,000,056	0	(56)	0	(56)	0	1,000,000	0	0	0	10,855	04/02/2018	1FE
90664Z AR 1	UNION GAS LTD 5.350		04/27/2018	MATURED		500,000	500,000	555,300	504,136	0	(4,136)	0	(4,136)	0	500,000	0	0	0	13,375	04/27/2018	1FE
05253J AC 5	AUST & NZ BANKING GRP 1.450	D	05/15/2018	MATURED		1,000,000	1,000,000	992,211	998,775	0	1,225	0	1,225	0	1,000,000	0	0	0	7,250	05/15/2018	1FE
067316 AB 5	BACARDI LTD (144A) 8.200	D	05/21/2018	MAKE WHOLE CALL		2,091,602	2,000,000	2,453,620	2,139,287	0	(42,885)	0	(42,885)	0	2,096,402	0	(96,402)	(96,402)	196,380	04/01/2019	2FE
25152R 2U 6	DEUTSCHE BANK AG 2.950	D	06/01/2018	EXCHANGED		976,800	1,000,000	1,003,860	1,002,198	0	(345)	0	(345)	0	1,001,854	0	(25,054)	(25,054)	24,026	08/20/2020	2FE
25152R 2Y 8	DEUTSCHE BANK AG 4.100	D	06/01/2018	EXCHANGED		936,340	1,000,000	998,460	998,699	0	33	0	33	0	998,731	0	(62,391)	(62,391)	37,217	01/13/2026	2FE
25152R XA 6	DEUTSCHE BANK LONDON 3.700	D	06/01/2018	EXCHANGED		1,852,080	2,000,000	1,992,380	1,994,748	0	349	0	349	0	1,995,097	0	(143,017)	(143,017)	39,206	05/30/2024	2FE
44328M BT 0	HSBC BANK PLC (144A) 1.500	D	05/15/2018	MATURED		1,000,000	1,000,000	998,130	999,845	0	155	0	155	0	1,000,000	0	0	0	7,500	05/15/2018	1FE
53944V AG 4	LLOYDS BANK PLC 1.750	D	05/14/2018	MATURED		3,000,000	3,000,000	2,999,346	2,999,857	0	143	0	143	0	3,000,000	0	0	0	26,250	05/14/2018	1FE
500472 AF 2	PHILIPS ELECTRONICS 3.750	D	04/26/2018	MAKE WHOLE CALL		2,050,300	2,000,000	1,990,900	1,995,677	0	322	0	322	0	1,995,999	0	4,001	4,001	96,342	03/15/2022	2FE
76720A AC 0	RIO TINTO FINANCE 3.500	D	04/19/2018	MAKE WHOLE CALL		1,024,896	1,000,000	997,740	997,511	0	181	0	181	0	997,692	0	2,308	2,308	45,021	03/22/2022	1FE
76720A AF 3	RIO TINTO FINANCE 2.875	D	04/19/2018	MAKE WHOLE CALL		1,939,235	1,937,000	1,911,587	1,924,222	0	767	0	767	0	1,924,989	0	12,011	12,011	39,051	08/21/2022	1FE
767201 AN 6	RIO TINTO FINANCE 4.125	D	04/19/2018	MAKE WHOLE CALL		2,081,277	2,000,000	1,998,700	1,999,425	0	55	0	55	0	1,999,481	0	519	519	115,423	05/20/2021	1FE
767201 AQ 9	RIO TINTO FINANCE 3.750	D	04/19/2018	MAKE WHOLE CALL		2,055,781	2,000,000	1,994,880	1,997,781	0	200	0	200	0	1,997,981	0	2,019	2,019	99,323	09/20/2021	1FE
85771P AJ 1	STATOIL ASA 1.150	D	05/15/2018	MATURED		2,000,000	2,000,000	1,977,750	1,996,519	0	3,481	0	3,481	0	2,000,000	0	0	0	11,500	05/15/2018	1FE
89365D AA 1	TRANSDIGM UK HOLDINGS 6.875	D	06/19/2018	GOLDMAN SACHS & CO		4,120,000	4,000,000	4,061,600	4,061,600	0	(1,259)	0	(1,259)	0	4,060,341	0	59,659	59,659	32,847	05/15/2026	4FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375	D	03/28/2018	TENDERED		0	0	0	0	0	0	0	0	0	0	0	0	0	21,332	01/11/2022	2FE
00841U AN 6	ABMT 2014-2 A13 3.500		06/25/2018	PAID ON PRINCIPAL		52,158	52,158	52,761	52,834	0	(676)	0	(676)	0	52,158	0	0	0	722	09/25/2044	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		22,323	22,323	22,536	22,542	0	(219)	0	(219)	0	22,323	0	0	0	344	07/25/2045	1FM
00842B AE 7	ABMT 2015-5 A5 3.500		06/25/2018	PAID ON PRINCIPAL		69,450	69,450	70,666	70,522	0	(1,072)	0	(1,072)	0	69,450	0	0	0	1,070	07/25/2045	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		239,179	239,179	240,450	240,474	0	(1,295)	0	(1,295)	0	239,179	0	0	0	3,488	09/25/2045	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		79,726	79,726	81,022	80,868	0	(1,142)	0	(1,142)	0	79,726	0	0	0	1,163	09/25/2045	1FM



**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)
00842C AC 9	ABMT 2015-7 A3 3.500		06/25/2018	PAID ON PRINCIPAL		78,102	78,102	78,956	79,037	0	(935)	0	(935)	0	78,102	0	0	0	1,121	10/25/2045	1FM
00842T AE 8	ABMT 2016-1 A5 3.500		06/25/2018	PAID ON PRINCIPAL		140,970	140,970	142,821	142,743	0	(1,773)	0	(1,773)	0	140,970	0	0	0	1,921	12/25/2045	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500		06/25/2018	PAID ON PRINCIPAL		217,525	217,525	220,108	220,456	0	(2,932)	0	(2,932)	0	217,525	0	0	0	3,159	03/25/2046	1FM
004375 CS 8	ACCR 2005-1 A2C 2.791		06/25/2018	PAID ON PRINCIPAL		736,208	736,208	618,414	725,737	0	10,471	0	10,471	0	736,208	0	0	0	6,767	04/25/2035	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.669		06/25/2018	PAID ON PRINCIPAL		57,134	57,134	38,565	28,310	0	28,824	0	28,824	0	57,134	0	0	0	765	10/25/2035	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.669		06/25/2018	WRITTEN OFF		0	974	657	483	0	(7)	0	(7)	0	476	0	(476)	(476)	16	10/25/2035	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.454		06/25/2018	PAID ON PRINCIPAL		38,079	38,079	21,257	14,132	0	23,947	0	23,947	0	38,079	0	0	0	600	12/25/2036	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		61,954	61,954	62,491	62,552	0	(598)	0	(598)	0	61,954	0	0	0	929	11/25/2044	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		06/25/2018	PAID ON PRINCIPAL		35,486	35,486	26,348	29,441	0	6,045	0	6,045	0	35,486	0	0	0	678	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		06/25/2018	PAID ON PRINCIPAL		3,051	3,051	2,906	2,074	0	976	0	976	0	3,051	0	0	0	64	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.488		06/28/2018	PAID ON PRINCIPAL		8,700	8,700	8,388	8,459	0	242	0	242	0	8,700	0	0	0	172	12/28/2033	1FM
22545F FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2018	PAID ON PRINCIPAL		60,376	60,376	60,167	58,772	(0)	1,604	0	1,604	0	60,376	0	0	0	1,414	02/25/2020	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		127,846	127,846	123,440	123,659	0	4,187	0	4,187	0	127,846	0	0	0	1,934	08/25/2043	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000		06/25/2018	PAID ON PRINCIPAL		4,032,828	4,032,828	4,079,846	4,073,555	0	(40,727)	0	(40,727)	0	4,032,828	0	0	0	53,739	12/25/2044	1FM
12652C AA 7	CSMC 2017-HL2 A1 3.500		06/25/2018	PAID ON PRINCIPAL		374,886	374,886	378,957	378,923	0	(4,038)	0	(4,038)	0	374,886	0	0	0	5,283	10/25/2047	1FM
12652C AC 3	CSMC 2017-HL2 A3 3.500		06/25/2018	PAID ON PRINCIPAL		249,924	249,924	253,673	253,595	0	(3,671)	0	(3,671)	0	249,924	0	0	0	3,522	10/25/2047	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2018	PAID ON PRINCIPAL		7,147	7,147	6,193	980	(0)	6,167	0	6,167	0	7,147	0	0	0	148	08/25/2035	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2018	WRITTEN OFF		0	1,724	1,494	236	0	(26)	0	(26)	0	210	0	(210)	(210)	32	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2018	PAID ON PRINCIPAL		16,463	16,463	14,734	8,024	0	8,439	0	8,439	0	16,463	0	0	0	392	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2018	WRITTEN OFF		0	6,955	6,225	3,390	0	(39)	0	(39)	0	3,350	0	(3,350)	(3,350)	146	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		05/25/2018	RECOVERY OF PAR WRITE-OFF		0	(57)	(51)	(28)	0	0	0	0	0	(28)	0	28	28	0	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		52,551	52,551	40,737	27,500	0	25,051	0	25,051	0	52,551	0	0	0	1,391	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/25/2018	WRITTEN OFF		0	127,210	98,612	66,569	0	116	0	116	0	66,684	0	(66,684)	(66,684)	2,544	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500		06/25/2018	PAID ON PRINCIPAL		105,978	105,978	95,996	95,573	0	10,405	0	10,405	0	105,978	0	0	0	1,191	03/25/2043	1FM
29978C AA 8	EVER 2018-1 A1(144A) 3.500		06/25/2018	PAID ON PRINCIPAL		129,641	129,641	128,183	128,183	0	1,458	0	1,458	0	129,641	0	0	0	1,114	02/25/2048	1FE
29978C AD 2	EVER 2018-1 A4 (144A) 3.500		06/25/2018	PAID ON PRINCIPAL		101,679	101,679	101,791	101,791	0	(111)	0	(111)	0	101,679	0	0	0	873	02/25/2048	1FE
33766W AH 7	FKMT 2014-1 A8 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		43,305	43,305	43,684	43,687	0	(382)	0	(382)	0	43,305	0	0	0	721	11/25/2044	1FM
33850B AC 1	FSMT 2017-1 1A3 3.500		06/25/2018	PAID ON PRINCIPAL		180,825	180,825	183,481	183,495	0	(2,670)	0	(2,670)	0	180,825	0	0	0	2,692	03/25/2047	1FM
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500		06/25/2018	PAID ON PRINCIPAL		603,812	603,812	598,434	598,434	0	5,378	0	5,378	0	603,812	0	0	0	4,818	03/25/2048	1FE
33850T AE 8	FSMT 2018-1 A5 (144A) 3.500		06/25/2018	PAID ON PRINCIPAL		377,382	377,382	378,502	378,502	0	(1,120)	0	(1,120)	0	377,382	0	0	0	3,028	03/25/2048	1FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2018	PAID ON PRINCIPAL		21,457	21,457	20,136	21,378	0	80	0	80	0	21,457	0	0	0	428	01/25/2019	1FM
3622EB AC 2	GSA 2007-4 A3A CMO 2.391		06/25/2018	PAID ON PRINCIPAL		31,573	31,573	12,984	4,984	0	26,589	0	26,589	0	31,573	0	0	0	277	03/25/2037	1FM
36228F AE 6	GSMP 1998-2 A CMO 7.750		06/19/2018	PAID ON PRINCIPAL		4,690	4,690	4,639	4,513	0	177	0	177	0	4,690	0	0	0	115	05/19/2027	1FM
36228F CL 8	GSMP 1999-3 A CMO (14) 8.000		06/19/2018	PAID ON PRINCIPAL		1,112	1,112	1,018	1,013	11	88	0	99	0	1,112	0	0	0	41	08/19/2029	3FM
36228F CL 8	GSMP 1999-3 A CMO (14) 8.000		06/19/2018	WRITTEN OFF		0	332	304	302	3	2	0	5	0	307	0	(307)	(307)	11	08/19/2029	3FM
36228F EC 6	GSMP 2001-2 A CMO 7.500		06/19/2018	PAID ON PRINCIPAL		5,659	5,659	5,470	5,448	0	211	0	211	0	5,659	0	0	0	174	06/19/2032	4FM
36228F EC 6	GSMP 2001-2 A CMO 7.500		06/19/2018	WRITTEN OFF		0	1,812	1,752	1,745	0	(5)	0	(5)	0	1,740	0	(1,740)	(1,740)	68	06/19/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.997		06/25/2018	PAID ON PRINCIPAL		53,999	53,999	48,820	47,863	0	6,137	0	6,137	0	53,999	0	0	0	691	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		567,997	567,997	470,381	446,134	0	121,863	0	121,863	0	567,997	0	0	0	16,229	07/25/2036	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		06/25/2018	WRITTEN OFF		0	51,725	42,836	40,628	0	(12)	0	(12)	0	40,616	0	(40,616)	(40,616)	1,354	07/25/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 3.589		06/25/2018	PAID ON PRINCIPAL		256,600	256,600	233,939	227,195	(0)	29,405	0	29,405	0	256,600	0	0	0	2,772	03/25/2037	1FM

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### 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)
466247	UP 6 JPMMT 2005-S2 1A3 CMO 5.000		06/25/2018	PAID ON PRINCIPAL		5,842	5,842	5,667	3,686	0	2,157	0	2,157	0	5,842	0	0	0	121	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 CMO 3.645		06/25/2018	PAID ON PRINCIPAL		38,290	38,290	33,791	31,030	0	7,260	0	7,260	0	38,290	0	0	0	586	07/25/2035	1FM
46641C	AU 5 JPMMT 2014-1 2A1 CMO 3.500		06/25/2018	PAID ON PRINCIPAL		335,715	335,715	330,849	330,536	0	5,179	0	5,179	0	335,715	0	0	0	4,894	01/25/2044	1FM
46643K	AC 5 JPMMT 2014-5 A2 CMO 2.500		06/25/2018	PAID ON PRINCIPAL		118,469	118,469	119,136	119,042	0	(572)	0	(572)	0	118,469	0	0	0	1,269	10/25/2029	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		06/25/2018	PAID ON PRINCIPAL		352,985	352,985	308,043	256,683	0	96,303	0	96,303	0	352,985	0	0	0	8,649	06/25/2037	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		05/25/2018	WRITTEN OFF		0	1,055	920	767	0	(15)	0	(15)	0	752	0	(752)	(752)	24	06/25/2037	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		06/25/2018	RECOVERY OF PAR WRITE-OFF		0	(117)	(102)	(85)	0	3	0	3	0	(82)	0	82	82	0	06/25/2037	1FM
576434	EM 2 MALT 2003-4 4A1 CMO 5.500		04/25/2018	PAID ON PRINCIPAL		9,438	9,438	9,454	9,404	0	33	0	33	0	9,438	0	0	0	173	04/25/2033	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		06/25/2018	PAID ON PRINCIPAL		32,696	32,696	32,699	32,600	0	97	0	97	0	32,696	0	0	0	608	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 CMO 5.250		06/25/2018	PAID ON PRINCIPAL		83,400	83,400	80,898	52,015	0	31,384	0	31,384	0	83,400	0	0	0	2,044	11/25/2035	1FM
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		25,547	25,547	26,146	26,525	0	(978)	0	(978)	0	25,547	0	0	0	591	02/25/2034	3FM
69371V	AA 5 PSMC 2018-1A A1 3.500		06/25/2018	PAID ON PRINCIPAL		235,088	235,088	232,113	232,113	0	2,975	0	2,975	0	235,088	0	0	0	1,459	02/25/2048	1FE
69371V	AC 1 PSMC 2018-1A A3 3.500		06/25/2018	PAID ON PRINCIPAL		323,900	323,900	323,495	323,495	0	405	0	405	0	323,900	0	0	0	2,010	02/25/2048	1FE
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		06/25/2018	PAID ON PRINCIPAL		20,843	20,843	20,618	20,763	0	80	0	80	0	20,843	0	0	0	384	10/25/2018	1FM
81745R	AB 6 SEMT 2013-3 A2 2.500		06/25/2018	PAID ON PRINCIPAL		218,057	218,057	193,688	193,485	0	24,573	0	24,573	0	218,057	0	0	0	2,324	03/25/2043	1FM
81744Y	AA 4 SEMT 2013-4 A1 CMO 2.325		06/25/2018	PAID ON PRINCIPAL		109,600	109,600	97,289	97,244	0	12,356	0	12,356	0	109,600	0	0	0	1,147	04/25/2043	1FM
81744Y	AB 2 SEMT 2013-4 A2 CMO 2.500		06/25/2018	PAID ON PRINCIPAL		159,911	159,911	144,599	144,592	0	15,319	0	15,319	0	159,911	0	0	0	1,800	04/25/2043	1FM
81745Q	AE 2 SEMT 2015-1 A5 CMO 3.000		06/25/2018	PAID ON PRINCIPAL		122,266	122,266	124,368	123,732	0	(1,466)	0	(1,466)	0	122,266	0	0	0	1,559	01/25/2045	1FM
81746G	AA 1 SEMT 2017-7 A1 (144A) 3.500		06/25/2018	PAID ON PRINCIPAL		81,127	81,127	82,737	82,694	0	(1,567)	0	(1,567)	0	81,127	0	0	0	1,274	10/25/2047	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		136,572	136,572	131,723	121,958	0	14,614	0	14,614	0	136,572	0	0	0	3,350	08/25/2036	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		06/25/2018	WRITTEN OFF		0	3,215	3,101	2,871	0	(2)	0	(2)	0	2,869	0	(2,869)	(2,869)	70	08/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		06/25/2018	PAID ON PRINCIPAL		262,129	262,129	222,018	189,145	0	72,983	0	72,983	0	262,129	0	0	0	6,160	03/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		06/25/2018	WRITTEN OFF		0	22,196	18,800	16,016	0	(358)	0	(358)	0	15,658	0	(15,658)	(15,658)	411	03/25/2036	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		58,816	58,816	49,406	33,993	0	24,823	0	24,823	0	58,816	0	0	0	1,565	09/25/2037	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		06/25/2018	WRITTEN OFF		0	20,131	16,910	11,635	0	(34)	0	(34)	0	11,601	0	(11,601)	(11,601)	434	09/25/2037	1FM
97652Q	AD 1 WIN 2014-2 A4 3.500		06/20/2018	PAID ON PRINCIPAL		33,934	33,934	34,517	34,636	0	(702)	0	(702)	0	33,934	0	0	0	503	09/20/2044	1FM
97652T	AH 6 WIN 2015-1 A8 CMO (144) 3.000		06/20/2018	PAID ON PRINCIPAL		138,618	138,618	141,174	140,338	0	(1,719)	0	(1,719)	0	138,618	0	0	0	1,840	01/20/2045	1FM
97655J	AE 2 WIN 2016-1 1A5 CMO 3.500		06/20/2018	PAID ON PRINCIPAL		73,252	73,252	74,305	74,151	0	(899)	0	(899)	0	73,252	0	0	0	971	01/20/2046	1FM
05604F	AA 3 BWAY 2013-1515 A1 (144) 2.809		06/10/2018	PAID ON PRINCIPAL		356,418	356,418	355,566	355,507	0	911	0	911	0	356,418	0	0	0	4,174	03/10/2033	1FM
23305Y	AD 1 DBUBS 2011-LC3A A4 4.551		06/10/2018	PAID ON PRINCIPAL		43,935	43,935	44,372	44,056	0	(121)	0	(121)	0	43,935	0	0	0	1,013	08/10/2044	1FM
36191Y	BA 5 GSMS 2011-GC5 A3 3.817		06/10/2018	PAID ON PRINCIPAL		755,066	755,066	762,588	756,262	0	(1,196)	0	(1,196)	0	755,066	0	0	0	13,486	08/10/2044	1FM
45779B	BT 5 IMSCI 2013-4 A1 (144A) 2.837		06/12/2018	PAID ON PRINCIPAL		45,684	45,684	45,684	45,631	0	54	0	54	0	45,684	0	0	0	540	04/12/2023	1FE
00442Q	AD 0 ACE 2003-MH1 A4 (144A) 6.500		06/15/2018	PAID ON PRINCIPAL		119,434	119,434	113,241	117,834	0	1,600	0	1,600	0	119,434	0	0	0	3,320	08/15/2030	1FE
126342	DZ 4 AMHPT 1996-1 B1 8.000		06/15/2018	PAID ON PRINCIPAL		211,896	211,896	219,285	211,937	0	(41)	0	(41)	0	211,896	0	0	0	6,783	03/15/2027	1FE
065604	AD 2 BWSTA 2014-1 A4 (144A) 1.650		05/15/2018	PAID ON PRINCIPAL		4,101,615	4,101,615	4,102,897	4,102,313	0	(698)	0	(698)	0	4,101,615	0	0	0	27,248	03/16/2020	1FE
20846Q	HN 1 CNF 2001-3 A4 6.910		06/01/2018	PAID ON PRINCIPAL		90,813	90,813	90,807	90,812	0	1	0	1	0	90,813	0	0	0	2,595	05/01/2033	5FE
393505	BC 5 GT 1993-2 B 8.000		06/15/2018	WRITTEN OFF		0	3,072	2,857	1,998	0	(1,399)	0	(1,399)	0	599	0	(599)	(599)	6,449	07/15/2018	6FE
393505	RJ 3 GT 1996-10 M1 7.240		06/15/2018	PAID ON PRINCIPAL		205,419	205,419	211,293	205,445	0	(26)	0	(26)	0	205,419	0	0	0	6,158	11/15/2028	3FE
393505	Y2 2 GT 1999-3 M1 6.960		06/01/2018	WRITTEN OFF		0	59,630	19,777	0	0	0	0	0	0	0	0	0	0	1,817	02/01/2031	6FE
674135	DQ 8 OAK 1998-B M2 7.025		06/15/2018	RECOVERY OF PAR WRITE-OFF		0	(10,621)	(662)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T	DW 8 OAK 2002-C A1 5.410		06/15/2018	PAID ON PRINCIPAL		59,254	59,254	54,197	49,573	0	9,681	0	9,681	0	59,254	0	0	0	1,365	11/15/2032	5FE
92887G	AC 3 VFET 2015-1A A3 (144A) 1.510		06/15/2018	PAID ON PRINCIPAL		2,352,532	2,352,532	2,356,285	2,353,799	0	(1,267)	0	(1,267)	0	2,352,532	0	0	0	14,742	06/17/2019	1FE

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**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)
3899999	Total - Bonds - Industrial and Miscellaneous.....					166,880,267	166,130,730	169,699,910	166,719,032	26,066	293,855	0	319,921	0	167,038,952	0	(901,130)	(901,130)	4,628,960	XXX	XXX
8399997	Total - Bonds - Part 4.....					510,701,690	505,963,518	523,709,148	511,612,481	26,066	(567,809)	0	(541,743)	0	511,070,738	0	(1,111,493)	(1,111,493)	9,124,652	XXX	XXX
8399999	Total - Bonds.....					510,701,690	505,963,518	523,709,148	511,612,481	26,066	(567,809)	0	(541,743)	0	511,070,738	0	(1,111,493)	(1,111,493)	9,124,652	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
99P000	01 3 OMNA PFD.....		06/28/2018	ABANDONED.....		125,000,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999	Total - Preferred Stocks.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
015271	10 9 ALEXANDRIA REAL ESTATE EQUITY.....		06/18/2018	VARIOUS.....		2,234,000	280,729	XXX	279,004	283,983	(4,978)	0	(4,978)	0	279,004	0	1,725	1,725	4,021	XXX	L.....
03064D	10 8 AMERICOLD REALTY TRUST.....		05/02/2018	ROYAL BANK OF CANADA NA.....		16,132,000	331,666	XXX	270,084	0	0	0	0	0	270,084	0	61,582	61,582	2,252	XXX	L.....
03835C	10 8 APPTIO INC CLASS A.....		05/30/2018	CITIGROUP GLOBAL MKTS.....		12,581,000	405,365	XXX	405,234	0	0	0	0	405,234	0	131	131	0	XXX	L.....	
053484	10 1 AVALONBAY COMMUNITIES INC.....		06/27/2018	VARIOUS.....		7,136,000	1,215,168	XXX	1,261,834	1,261,834	0	88,248	(88,248)	0	1,173,587	0	41,581	41,581	20,623	XXX	L.....
101121	10 1 BOSTON PROPERTIES INC.....		05/08/2018	VARIOUS.....		11,763,000	1,442,155	XXX	1,453,341	721,146	(41,633)	0	10,007	(51,640)	1,443,334	0	(1,179)	(1,179)	13,847	XXX	L.....
105368	20 3 BRANDYWINE REALTY TRUST.....		06/15/2018	VARIOUS.....		54,814,000	878,683	XXX	924,476	827,027	(55,481)	0	55,086	(110,567)	869,391	0	9,292	9,292	17,614	XXX	L.....
11120U	10 5 BRIXMOR PROPERTY GROUP INC.....		06/19/2018	VARIOUS.....		30,439,000	451,583	XXX	559,634	559,634	0	95,439	(95,439)	0	464,195	0	(12,612)	(12,612)	16,741	XXX	L.....
198287	20 3 COLUMBIA PROPERTY TRUST INC.....		05/10/2018	JEFFERIES & CO NA ALGO 0.....		811,000	18,340	XXX	16,593	16,593	0	0	0	16,593	0	1,747	1,747	440	XXX	L.....	
222795	10 6 COUSINS PROPERTIES INC.....		06/11/2018	VARIOUS.....		9,707,000	92,953	XXX	83,026	0	0	0	0	83,026	0	9,927	9,927	0	XXX	L.....	
22822V	10 1 CROWN CASTLE INTL.....		06/25/2018	VARIOUS.....		7,582,000	787,932	XXX	826,758	533,403	(1,660)	0	5,400	(7,060)	821,358	0	(33,426)	(33,426)	10,834	XXX	L.....
229663	10 9 CUBESMART.....		05/10/2018	VARIOUS.....		2,587,000	76,446	XXX	72,953	73,356	(403)	0	0	72,953	0	3,493	3,493	1,552	XXX	L.....	
23283R	10 0 CYRUSONE INC.....		06/12/2018	VARIOUS.....		3,214,000	180,342	XXX	164,589	176,738	(12,149)	0	0	164,589	0	15,753	15,753	2,828	XXX	L.....	
233153	20 4 DCT INDUSTRIAL TRUST.....		05/14/2018	VARIOUS.....		25,419,000	1,677,023	XXX	1,484,733	1,358,935	(346)	0	56,064	(56,410)	1,428,669	0	248,355	248,355	17,268	XXX	L.....
252784	30 1 DIAMONDROCK HOSPITALITY CO.....		06/04/2018	VARIOUS.....		29,500,000	370,282	XXX	321,311	0	0	0	0	321,311	0	48,971	48,971	0	XXX	L.....	
264411	50 5 DUKE REALTY CORPORATION.....		06/19/2018	VARIOUS.....		11,257,000	320,345	XXX	319,980	0	0	0	0	319,980	0	366	366	2,251	XXX	L.....	
28140H	20 3 EDUCATION REALTY TRUST INC.....		06/26/2018	VARIOUS.....		32,965,000	1,363,429	XXX	1,126,536	0	0	0	0	1,126,536	0	236,892	236,892	4,239	XXX	L.....	
29444U	70 0 EQUINIX INC.....		06/11/2018	VARIOUS.....		1,057,000	427,650	XXX	441,974	441,974	0	0	0	441,974	0	(14,324)	(14,324)	3,368	XXX	L.....	
29476L	10 7 EQUITY RESIDENTIAL PROP TRUST.....		06/25/2018	VARIOUS.....		8,012,000	500,954	XXX	498,316	510,734	(12,419)	0	4,616	(17,035)	493,699	0	7,255	7,255	8,363	XXX	L.....
297178	10 5 ESSEX PROPERTY TRUST INC.....		05/10/2018	JEFFERIES & CO NA ALGO 0.....		8,000	1,944	XXX	1,925	1,925	0	0	0	1,925	0	19	19	29	XXX	L.....	
30225T	10 2 EXTRA SPACE STORAGE INC.....		06/19/2018	VARIOUS.....		4,900,000	466,653	XXX	418,023	428,505	(10,482)	0	0	418,023	0	48,630	48,630	6,700	XXX	L.....	
313747	20 6 FEDERAL REALTY INV TRUST.....		05/29/2018	VARIOUS.....		5,755,000	659,800	XXX	665,770	0	0	714	(714)	665,056	0	(5,256)	(5,256)	4,213	XXX	L.....	
345605	10 9 FOREST CITY REALTY TRUST A.....		05/02/2018	VARIOUS.....		73,128,000	1,466,884	XXX	1,746,846	1,665,888	(1,550)	0	266,542	(268,092)	1,460,303	0	(13,419)	(13,419)	12,731	XXX	L.....
35086T	10 9 FOUR CORNERS PROP TRUST INC.....		05/09/2018	VARIOUS.....		21,761,000	499,663	XXX	556,793	494,931	(51)	0	54,803	(54,854)	501,990	0	(2,327)	(2,327)	11,280	XXX	L.....
36162J	10 6 GEO GROUP INC.....		05/29/2018	VARIOUS.....		4,117,000	99,130	XXX	89,809	89,809	0	0	5,534	(5,534)	84,275	0	14,855	14,855	3,870	XXX	L.....
36174X	10 1 GGP INC.....		05/22/2018	VARIOUS.....		153,980,000	3,086,613	XXX	3,269,520	3,008,773	(327,402)	0	119,740	(447,142)	3,149,780	0	(63,167)	(63,167)	57,235	XXX	L.....
36467J	10 8 GAMING AND LEISURE PROP INC WI.....		06/05/2018	VARIOUS.....		22,101,000	777,862	XXX	758,066	0	0	0	0	758,066	0	19,796	19,796	0	XXX	L.....	
37940N	10 4 GLOBAL ONLINE INDIA INC.....		06/29/2018	ABANDONED.....		706,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
385002	30 8 GRAMERCY PROPERTY TRUST.....		04/23/2018	VARIOUS.....		26,971,000	602,273	XXX	668,884	275,131	0	0	82,804	(82,804)	586,080	0	16,193	16,193	13,984	XXX	L.....
402629	50 5 GULFMARK OFFSHORE INC.....		04/18/2018	RBC CAPITAL MARKETS.....		5,855,000	169,306	XXX	166,809	166,809	0	0	0	166,809	0	2,497	2,497	0	XXX	L.....	
40609P	10 5 HALLADOR ENERGY CO.....		06/04/2018	CITIGROUP GLOBAL MKTS.....		2,366,000	17,811	XXX	17,272	0	0	0	0	17,272	0	539	539	0	XXX	L.....	
421946	10 4 HEALTHCARE REALTY TRUST INC.....		05/08/2018	VARIOUS.....		41,216,000	1,133,516	XXX	1,236,226	0	0	95,887	(95,887)	1,140,339	0	(6,824)	(6,824)	11,979	XXX	L.....	
42225P	50 1 HEALTHCARE TRUST OF AMER INC.....		06/18/2018	VARIOUS.....		6,878,000	172,900	XXX	181,923	181,923	0	0	0	181,923	0	(9,023)	(9,023)	4,196	XXX	L.....	
44107P	10 4 HOST HOTELS & RESORTS INC.....		06/19/2018	VARIOUS.....		38,708,000	829,844	XXX	736,682	741,711	(5,028)	0	15,165	(20,193)	721,517	0	108,327	108,327	17,419	XXX	L.....

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**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 rei 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)	
444097 10 9	HUDSON PACIFIC PROPERTIES IN.....		05/10/2018	VARIOUS.....	1,627,000	56,218	XXX	54,082	55,254	(1,171)	0	1,156	(2,327)	0	52,926	0	3,292	3,292	407	XXX	L.....	
46187W 10 7	INVITATION HOMES INC.....		05/10/2018	JEFFERIES & CO NA ALGO 0.....	476,000	11,286	XXX	9,520	11,219	(1,699)	0	0	(1,699)	0	9,520	0	1,766	1,766	52	XXX	L.....	
46284V 10 1	IRON MOUNTAIN INC.....		05/15/2018	VARIOUS.....	58,593,000	1,966,633	XXX	2,180,717	1,984,975	(6,190)	0	257,146	(263,336)	0	1,923,570	0	43,062	43,062	70,408	XXX	L.....	
46590V 10 0	JBG SMITH PROPERTIES.....		05/29/2018	MERRILL LYNCH NA ALGO 161.....	165,000	6,116	XXX	5,557	0	0	0	0	0	0	5,557	0	559	559	37	XXX	L.....	
49427F 10 8	KILROY REALTY CORP.....		05/21/2018	VARIOUS.....	4,800,000	351,114	XXX	343,355	355,881	(12,527)	0	2,883	(15,410)	0	340,472	0	10,642	10,642	4,080	XXX	L.....	
517942 10 8	LASALLE HOTEL PROPERTIES.....		05/21/2018	JEFFERIES & CO NA ALGO 0.....	15,200,000	511,972	XXX	481,388	0	0	0	0	0	0	481,388	0	30,584	30,584	0	XXX	L.....	
55303A 10 5	MGM GROWTH PROP LLC CLASS A.....		06/19/2018	VARIOUS.....	8,575,000	254,852	XXX	248,818	248,818	0	0	21,238	(21,238)	0	227,581	0	27,272	27,272	7,203	XXX	L.....	
554382 10 1	MACERICH CO.....		05/29/2018	VARIOUS.....	127,000	7,020	XXX	7,115	7,340	(226)	0	0	(226)	0	7,115	0	(95)	(95)	188	XXX	L.....	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC.....		06/25/2018	BTIG NORTH AMERICA 005.....	818,000	81,652	XXX	74,307	0	0	0	0	0	0	74,307	0	7,345	7,345	826	XXX	L.....	
69924R 10 8	PARAMOUNT GROUP INC.....		05/23/2018	VARIOUS.....	43,336,000	635,248	XXX	679,075	591,047	(17)	0	61,971	(61,988)	0	617,105	0	18,144	18,144	7,876	XXX	L.....	
700517 10 5	PARK HOTELS & RESORTS INC.....		05/10/2018	JEFFERIES & CO NA ALGO 0.....	860,000	26,300	XXX	23,094	24,725	(1,631)	0	0	(1,631)	0	23,094	0	3,207	3,207	843	XXX	L.....	
71943U 10 4	PHYSICIANS REALTY TRUST.....		05/23/2018	VARIOUS.....	66,840,000	988,066	XXX	1,171,006	992,832	(1,054)	0	135,755	(136,809)	0	1,035,251	0	(47,185)	(47,185)	27,533	XXX	L.....	
720190 20 6	PIEDMONT OFFICE REALTY TR CL A.....		06/25/2018	GOLDMAN SACHS NA ALGO 005.....	2,039,000	40,159	XXX	38,292	0	0	0	0	0	0	38,292	0	1,866	1,866	431	XXX	L.....	
74340W 10 3	PROLOGIS INC.....		05/29/2018	MERRILL LYNCH NA ALGO 161.....	172,000	11,026	XXX	10,834	10,834	0	0	0	0	0	10,834	0	191	191	84	XXX	L.....	
74460D 10 9	PUBLIC STORAGE INC.....		05/22/2018	EVERCORE ISI NA CASH (226).....	2,629,000	537,570	XXX	512,248	0	0	0	0	0	0	512,248	0	25,322	25,322	0	XXX	L.....	
74736A 10 3	QTS REALTY TRUST INC CL A.....		05/07/2018	VARIOUS.....	5,450,000	191,128	XXX	202,145	0	0	0	4,746	(4,746)	0	197,399	0	(6,271)	(6,271)	2,235	XXX	L.....	
74965L 10 1	RLJ LODGING TRUST.....		05/07/2018	VARIOUS.....	61,840,000	1,277,422	XXX	1,349,406	632,165	(11,948)	0	147,299	(159,247)	0	1,202,108	0	75,314	75,314	29,771	XXX	L.....	
758849 10 3	REGENCY CENTERS CORP.....		05/30/2018	VARIOUS.....	5,484,000	319,072	XXX	323,446	330,184	(6,738)	0	0	(6,738)	0	323,446	0	(4,374)	(4,374)	5,153	XXX	L.....	
76131N 10 1	RETAIL OPPORTUNITY INVEST CORP.....		05/10/2018	VARIOUS.....	38,092,000	656,335	XXX	751,697	218,233	(1,423)	0	80,085	(81,508)	0	671,612	0	(15,277)	(15,277)	7,255	XXX	L.....	
78440X 10 1	SL GREEN REALTY CORP.....		06/18/2018	VARIOUS.....	21,835,000	2,125,674	XXX	2,099,328	496,576	(4,009)	0	22,318	(26,327)	0	2,077,011	0	48,663	48,663	21,738	XXX	L.....	
828806 10 9	SIMON PROPERTY GROUP INC.....		06/19/2018	VARIOUS.....	8,617,000	1,366,922	XXX	1,330,034	1,412,384	(82,350)	0	0	(82,350)	0	1,330,034	0	36,888	36,888	28,517	XXX	L.....	
862121 10 0	STORE CAPITAL CORPORATION.....		05/29/2018	VARIOUS.....	1,569,000	41,133	XXX	35,224	40,857	(5,633)	0	0	(5,633)	0	35,224	0	5,909	5,909	973	XXX	L.....	
866674 10 4	SUN COMMUNITIES INC.....		05/29/2018	VARIOUS.....	5,288,000	484,481	XXX	490,449	490,449	0	0	7,284	(7,284)	0	483,165	0	1,317	1,317	7,297	XXX	L.....	
87266J 10 4	TPI COMPOSITES INC.....		06/20/2018	CITIGROUP GLOBAL MKTS.....	16,200,000	427,179	XXX	378,234	0	0	0	0	0	0	378,234	0	48,945	48,945	0	XXX	L.....	
876664 10 3	TAUBMAN CENTERS INC.....		06/25/2018	KEYBANC CAP MARKET INC NA.....	1,185,000	71,450	XXX	66,858	77,535	(10,677)	0	0	(10,677)	0	66,858	0	4,592	4,592	1,552	XXX	L.....	
90539J 10 9	UNION BANKSHARES CORPORATION.....		06/11/2018	CITIGROUP GLOBAL MKTS.....	62,996,000	2,648,557	XXX	2,560,157	0	0	0	0	0	0	2,560,157	0	88,399	88,399	0	XXX	L.....	
92276F 10 0	VENTAS INC.....		06/18/2018	VARIOUS.....	13,380,000	702,850	XXX	763,475	457,576	0	0	91,722	(91,722)	0	671,753	0	31,097	31,097	13,088	XXX	L.....	
92339V 10 0	VEREIT INC.....		06/26/2018	VARIOUS.....	192,531,000	1,400,129	XXX	1,421,604	685,029	(203)	0	82,462	(82,665)	0	1,339,142	0	60,987	60,987	37,769	XXX	L.....	
925652 10 9	VICI PROPERTIES INC.....		06/18/2018	VARIOUS.....	4,318,000	85,632	XXX	89,027	0	0	0	9,922	(9,922)	0	79,106	0	6,526	6,526	691	XXX	L.....	
929042 10 9	VORNADO REALTY TRUST.....		05/21/2018	VARIOUS.....	700,000	46,631	XXX	47,110	49,664	(2,554)	0	0	(2,554)	0	47,110	0	(479)	(479)	567	XXX	L.....	
929293 98 3	WKI HLDG CO INC.....		06/28/2018	ABANDONED.....	8,041,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
95040Q 10 4	WELLTOWER INC.....		05/07/2018	VARIOUS.....	9,168,000	505,914	XXX	538,361	334,984	0	0	49,063	(49,063)	0	489,298	0	16,616	16,616	11,469	XXX	L.....	
96812T 10 2	WILDHORSE RESOURCE DEVELOP.....		06/04/2018	CITIGROUP GLOBAL MKTS.....	41,684,000	1,146,712	XXX	1,146,310	0	0	0	0	0	0	1,146,310	0	402	402	0	XXX	L.....	
984017 10 3	XENIA HOTELS & RESORTS INC.....		05/14/2018	VARIOUS.....	54,398,000	1,244,380	XXX	1,168,895	877,806	(149)	0	96,216	(96,365)	0	1,072,679	0	171,701	171,701	25,975	XXX	L.....	
99C001 15 5	HOLDCO WARRANTS.....		06/28/2018	ABANDONED.....	47,845,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
99C001 33 8	ION MEDIA NETWORKS INC.....		06/28/2018	ABANDONED.....	97,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					41,032,076	XXX	41,626,093	24,207,129	(623,781)	0	2,027,313	(2,651,094)	0	39,598,780	0	1,433,296	1,433,296	583,895	XXX	XXX	
9799997	Total - Common Stocks - Part 4.....					41,032,076	XXX	41,626,093	24,207,129	(623,781)	0	2,027,313	(2,651,094)	0	39,598,780	0	1,433,296	1,433,296	583,895	XXX	XXX	
9799999	Total - Common Stocks.....					41,032,076	XXX	41,626,093	24,207,129	(623,781)	0	2,027,313	(2,651,094)	0	39,598,780	0	1,433,296	1,433,296	583,895	XXX	XXX	
9899999	Total - Preferred and Common Stocks.....					41,032,076	XXX	41,626,093	24,207,129	(623,781)	0	2,027,313	(2,651,094)	0	39,598,780	0	1,433,296	1,433,296	583,895	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks.....					551,733,766	XXX	565,335,241	535,819,610	(597,715)	(567,809)	2,027,313	(3,192,837)	0	550,669,518	0	321,803	321,803	9,708,547	XXX	XXX	

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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 4.

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**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
<b>U.S. Government - Issuer Obligations</b>						
	REPO - MERRILL A TREASURY.....		1.....	380,067	380,067	07/02/2018.....
	REPO - MIZUHO A TREASURY.....		1.....	55,006,971	55,006,971	07/02/2018.....
	REPO - NATWEST A TREASURY.....		1.....	55,006,971	55,006,971	07/02/2018.....
	REPO - TD A TREASURY.....		1.....	55,006,971	55,006,971	07/02/2018.....
0199999	U.S. Government - Issuer Obligations.....			165,400,980	165,400,980	XXX
0599999	Total - U.S. Government.....			165,400,980	165,400,980	XXX
6199999	Total - Issuer Obligations.....			165,400,980	165,400,980	XXX
6699999	Subtotal - Bonds.....			165,400,980	165,400,980	XXX
9999999	Totals.....			165,400,980	165,400,980	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....40,287,659 Book/Adjusted Carrying Value \$.....40,287,659
- Average balance for the year: Fair Value \$.....130,340,725 Book/Adjusted Carrying Value \$.....130,340,725
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....165,400,980 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	
<b>Open Depositories</b>								
American Business Bank.....	Los Angeles, CA.....	.....0.000	.....0	.....0	.....572,439	.....281,166	.....350,717	XXX
Johnson Bank.....	Racine, WI.....	.....0.000	.....0	.....0	.....564,268	.....368,309	.....291,056	XXX
JP Morgan Chase.....	San Antonio, TX.....	.....0.000	.....0	.....0	.....971,921	.....1,191,952	.....1,329,444	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....321,270	.....631,480	.....184,524	XXX
Midfirst Bank.....	Denver, CO.....	.....0.000	.....0	.....0	.....854,224	.....1,006,706	.....1,265,108	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....611,406	.....427,812	.....366,361	XXX
US Bank.....	St Paul, MN.....	.....0.000	.....0	.....0	.....3,485,673	.....4,841,832	.....2,525,066	XXX
Wells Fargo.....	San Francisco, CA.....	.....0.000	.....0	.....0	.....3,504,271	.....2,183,351	.....2,144,906	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....139,492	.....245,495	.....319,025	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....326,570	.....708,897	.....321,373	XXX
CIBC Mellon.....	Toronto, ON.....	.....0.000	.....0	.....0	.....589,821	.....5,061,832	.....0	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....245,380	.....426,990	.....68,025	XXX
First National Bank of Anchorage.....	Anchorage, AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....655,727	.....1,507,873	.....673,589	XXX
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....7,551,999	.....17,837,843	.....34,515,229	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....20,404,460	.....36,731,537	.....44,364,422	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....20,404,460	.....36,731,537	.....44,364,422	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....20,404,460	.....36,731,537	.....44,364,422	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
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	3.950	11/10/2009.....	.....0	.....0	.....611
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....611
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					.....0	.....0	.....611
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					.....0	.....0	.....611
8399999	Subtotals - Bonds.....					.....0	.....0	.....611
8899999	Total - Cash Equivalents.....					.....0	.....0	.....611

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	(770)	0	0	25,915
2. Alaska.....AK	0	0	0	0	7	0	0	272
3. Arizona.....AZ	0	0	0	0	(2,791)	0	0	57,240
4. Arkansas.....AR	0	0	0	0	(1,824)	0	0	48,529
5. California.....CA	0	0	0	0	(1,295)	517,935	0	47,847
6. Colorado.....CO	0	0	0	0	(907)	0	0	33,497
7. Connecticut.....CT	0	0	0	0	(842)	0	0	19,059
8. Delaware.....DE	0	0	0	0	(347)	0	0	1,973
9. District of Columbia.....DC	0	0	0	0	(1,913)	0	0	68,790
10. Florida.....FL	0	0	0	0	1,366	0	0	76,406
11. Georgia.....GA	0	0	0	0	(1,548)	0	0	83,054
12. Hawaii.....HI	0	0	0	0	(110)	0	0	3,315
13. Idaho.....ID	0	0	0	0	(11)	0	0	111
14. Illinois.....IL	0	0	55,891	1	52,868	187,965	0	102,938
15. Indiana.....IN	0	0	0	0	(730)	0	0	(6,661)
16. Iowa.....IA	0	0	0	0	(2,182)	0	0	72,371
17. Kansas.....KS	0	0	0	0	(497)	0	0	5,887
18. Kentucky.....KY	0	0	0	0	(361)	0	0	20,100
19. Louisiana.....LA	0	0	0	(1)	(1,440)	151	1	57,497
20. Maine.....ME	0	0	0	0	(459)	0	0	13,774
21. Maryland.....MD	0	0	0	0	(260)	0	0	(1,301)
22. Massachusetts.....MA	0	0	0	0	(706)	0	0	47,270
23. Michigan.....MI	0	0	0	0	185	0	0	21,993
24. Minnesota.....MN	0	0	0	0	(3,309)	0	0	44,853
25. Mississippi.....MS	0	0	0	0	(2,693)	0	0	59,787
26. Missouri.....MO	0	0	0	0	(1,567)	0	0	34,428
27. Montana.....MT	0	0	0	0	(48)	50,000	1	18,451
28. Nebraska.....NE	0	0	0	0	(713)	0	0	22,597
29. Nevada.....NV	0	0	0	0	(331)	0	0	11,821
30. New Hampshire.....NH	0	0	0	0	(102)	0	0	3,659
31. New Jersey.....NJ	0	0	0	0	(271)	0	0	16,240
32. New Mexico.....NM	0	0	0	0	(25)	0	0	(1,249)
33. New York.....NY	0	0	1,241	0	(11,868)	6,753,278	0	13,391
34. North Carolina.....NC	0	0	0	0	(2,058)	0	0	66,647
35. North Dakota.....ND	0	0	0	0	(428)	0	0	16,064
36. Ohio.....OH	0	0	0	0	(216)	0	0	50,798
37. Oklahoma.....OK	0	0	0	0	(26)	0	0	2,091
38. Oregon.....OR	0	0	0	0	(54)	0	0	2,502
39. Pennsylvania.....PA	0	0	0	0	(1,388)	50,002	2	23,045
40. Rhode Island.....RI	0	0	0	0	(53)	0	0	3,209
41. South Carolina.....SC	0	0	0	0	(163)	0	0	20,855
42. South Dakota.....SD	0	0	0	0	(509)	0	0	13,441
43. Tennessee.....TN	0	0	0	0	189	0	0	44,726
44. Texas.....TX	0	0	0	0	(4,290)	0	0	70,681
45. Utah.....UT	0	0	0	0	(914)	0	0	54,754
46. Vermont.....VT	0	0	0	0	(28)	0	0	595
47. Virginia.....VA	0	0	0	0	(4,098)	0	0	80,439
48. Washington.....WA	0	0	0	0	53	0	0	13,728
49. West Virginia.....WV	0	0	0	0	(2,983)	0	0	131,849
50. Wisconsin.....WI	0	0	0	0	(5,233)	250,000	1	9,090
51. Wyoming.....WY	0	0	0	0	(48)	0	0	1,416
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	49,881	50,000	1	2,714
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	26,175
58. Aggregate Other Alien.....OT	0	0	0	0	(5)	0	0	64
59. Totals.....	0	0	57,132	0	42,137	7,859,331	6	1,658,738

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....	0	0	0	0	0	0	0	53
58002. Other Alien Combined.....	0	0	0	0	(6)	0	0	11
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	(5)	0	0	64



**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.

**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	(1,145)	0	0	38,544
2. Alaska.....AK	0	0	0	0	21	0	0	853
3. Arizona.....AZ	0	0	0	0	(1,917)	0	0	39,320
4. Arkansas.....AR	0	0	0	0	(1,259)	0	0	33,478
5. California.....CA	0	0	0	0	(3,778)	0	0	139,575
6. Colorado.....CO	0	0	0	0	(1,767)	0	0	65,225
7. Connecticut.....CT	0	0	0	0	(4,375)	0	0	99,031
8. Delaware.....DE	0	0	0	0	(1,745)	0	0	9,928
9. District of Columbia.....DC	0	0	0	0	(1,620)	0	0	58,247
10. Florida.....FL	0	0	0	0	3,495	0	0	195,481
11. Georgia.....GA	0	0	0	0	(3,182)	0	0	170,708
12. Hawaii.....HI	0	0	0	0	(62)	0	0	1,866
13. Idaho.....ID	0	0	0	0	(0)	0	0	2
14. Illinois.....IL	0	0	(874)	0	(6,477)	150,000	1	190,774
15. Indiana.....IN	0	0	0	0	(406)	0	0	(3,705)
16. Iowa.....IA	0	0	0	0	(649)	0	0	21,539
17. Kansas.....KS	0	0	0	0	(747)	0	0	8,843
18. Kentucky.....KY	0	0	0	0	(273)	0	0	15,199
19. Louisiana.....LA	0	0	0	0	(1,029)	0	0	37,185
20. Maine.....ME	0	0	0	0	(643)	0	0	19,307
21. Maryland.....MD	0	0	0	0	(1,246)	0	0	(6,245)
22. Massachusetts.....MA	0	0	0	0	(247)	0	0	16,553
23. Michigan.....MI	0	0	0	0	268	0	0	31,927
24. Minnesota.....MN	0	0	0	0	(2,840)	0	0	38,491
25. Mississippi.....MS	0	0	0	0	(465)	0	0	10,322
26. Missouri.....MO	0	0	0	0	(448)	0	0	9,852
27. Montana.....MT	0	0	0	0	(48)	0	0	18,409
28. Nebraska.....NE	0	0	0	0	(797)	0	0	25,263
29. Nevada.....NV	0	0	0	0	(345)	0	0	12,335
30. New Hampshire.....NH	0	0	0	0	(321)	0	0	11,463
31. New Jersey.....NJ	0	0	0	0	(379)	0	0	22,704
32. New Mexico.....NM	0	0	0	0	(346)	0	0	(16,985)
33. New York.....NY	0	0	0	0	4,954	0	0	45,589
34. North Carolina.....NC	0	0	0	0	(4,110)	0	0	133,074
35. North Dakota.....ND	0	0	0	0	(326)	0	0	12,239
36. Ohio.....OH	0	0	0	0	(187)	0	0	43,953
37. Oklahoma.....OK	0	0	0	0	(149)	0	0	12,076
38. Oregon.....OR	0	0	0	0	(351)	0	0	16,162
39. Pennsylvania.....PA	0	0	0	0	(4,381)	0	0	72,723
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(351)	0	0	45,069
42. South Dakota.....SD	0	0	0	0	(391)	0	0	10,340
43. Tennessee.....TN	0	0	0	0	477	0	0	112,579
44. Texas.....TX	0	0	0	0	(4,397)	0	0	72,448
45. Utah.....UT	0	0	0	0	(401)	0	0	24,003
46. Vermont.....VT	0	0	0	0	(146)	0	0	3,079
47. Virginia.....VA	0	0	0	0	(1,018)	0	0	19,992
48. Washington.....WA	0	0	0	0	236	0	0	61,325
49. West Virginia.....WV	0	0	0	0	(1,034)	0	0	45,717
50. Wisconsin.....WI	0	0	0	0	(2,183)	0	0	3,792
51. Wyoming.....WY	0	0	0	0	(61)	0	0	1,809
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	(481)	0	0	10,999
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	91,391
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	(874)	0	(49,072)	150,000	1	2,153,850

**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	(76)	0	0	2,555
2. Alaska.....AK	0	0	0	0	19	0	0	760
3. Arizona.....AZ	0	0	0	0	(125)	0	0	2,560
4. Arkansas.....AR	0	0	0	0	(305)	0	0	8,104
5. California.....CA	0	0	0	0	(383)	0	0	14,131
6. Colorado.....CO	0	0	0	0	(322)	0	0	11,882
7. Connecticut.....CT	0	0	0	0	(105)	0	0	2,367
8. Delaware.....DE	0	0	0	0	(52)	0	0	297
9. District of Columbia.....DC	0	0	0	0	(26)	0	0	922
10. Florida.....FL	0	0	0	0	538	0	0	30,100
11. Georgia.....GA	0	0	0	0	(106)	0	0	5,681
12. Hawaii.....HI	0	0	0	0	(24)	0	0	725
13. Idaho.....ID	0	0	0	0	(70)	0	0	682
14. Illinois.....IL	0	0	0	0	(127)	0	0	4,315
15. Indiana.....IN	0	0	0	0	(82)	0	0	(749)
16. Iowa.....IA	0	0	0	0	(247)	0	0	8,185
17. Kansas.....KS	0	0	0	0	(443)	0	0	5,246
18. Kentucky.....KY	0	0	0	0	(75)	0	0	4,194
19. Louisiana.....LA	0	0	0	0	(187)	0	0	6,771
20. Maine.....ME	0	0	0	0	(83)	0	0	2,504
21. Maryland.....MD	0	0	0	0	(268)	0	0	(1,344)
22. Massachusetts.....MA	0	0	0	0	(124)	0	0	8,277
23. Michigan.....MI	0	0	0	0	42	0	0	5,001
24. Minnesota.....MN	0	0	0	0	(477)	0	0	6,467
25. Mississippi.....MS	0	0	0	0	(86)	0	0	1,906
26. Missouri.....MO	0	0	0	0	(166)	0	0	3,641
27. Montana.....MT	0	0	0	0	(8)	0	0	2,884
28. Nebraska.....NE	0	0	0	0	(156)	0	0	4,951
29. Nevada.....NV	0	0	0	0	(51)	0	0	1,827
30. New Hampshire.....NH	0	0	0	0	(23)	0	0	822
31. New Jersey.....NJ	0	0	0	0	(137)	0	0	8,227
32. New Mexico.....NM	0	0	0	0	(27)	0	0	(1,310)
33. New York.....NY	0	0	0	0	3,660	1,550,000	4	33,675
34. North Carolina.....NC	0	0	0	0	(264)	0	0	8,550
35. North Dakota.....ND	0	0	0	0	(16)	0	0	588
36. Ohio.....OH	0	0	0	0	(18)	0	0	4,171
37. Oklahoma.....OK	0	0	0	0	(68)	0	0	5,464
38. Oregon.....OR	0	0	0	0	(16)	0	0	759
39. Pennsylvania.....PA	0	0	0	0	(439)	50,000	1	7,283
40. Rhode Island.....RI	0	0	0	0	(9)	0	0	576
41. South Carolina.....SC	0	0	0	0	(16)	0	0	2,100
42. South Dakota.....SD	0	0	0	0	(79)	0	0	2,096
43. Tennessee.....TN	0	0	0	0	17	0	0	4,081
44. Texas.....TX	0	0	0	0	(1,212)	0	0	19,967
45. Utah.....UT	0	0	0	0	(51)	0	0	3,075
46. Vermont.....VT	0	0	0	0	(27)	0	0	566
47. Virginia.....VA	0	0	0	0	(431)	0	0	8,467
48. Washington.....WA	0	0	0	0	12	0	0	3,206
49. West Virginia.....WV	0	0	0	0	(50)	0	0	2,194
50. Wisconsin.....WI	0	0	0	0	(262)	0	0	454
51. Wyoming.....WY	0	0	0	0	(20)	0	0	600
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	(1)	0	0	29
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	197,423
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(3,051)	1,600,000	5	457,908

**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 Facilities**

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	(178)	0	0	5,986
2. Alaska.....AK	0	0	0	0	3	0	0	131
3. Arizona.....AZ	0	0	0	0	(160)	0	0	3,277
4. Arkansas.....AR	0	0	0	0	(239)	0	0	6,368
5. California.....CA	0	0	0	0	(1,255)	0	0	46,360
6. Colorado.....CO	0	0	0	0	(428)	0	0	15,801
7. Connecticut.....CT	0	0	235,000	1	(182)	0	0	4,111
8. Delaware.....DE	0	0	0	0	(122)	0	0	696
9. District of Columbia.....DC	0	0	0	0	(106)	0	0	3,822
10. Florida.....FL	0	0	0	0	515	0	0	28,776
11. Georgia.....GA	0	0	0	0	(207)	0	0	11,092
12. Hawaii.....HI	0	0	0	0	(4)	0	0	133
13. Idaho.....ID	0	0	0	0	(109)	0	0	1,054
14. Illinois.....IL	0	0	0	0	(299)	0	0	10,171
15. Indiana.....IN	0	0	0	0	(222)	0	0	(2,023)
16. Iowa.....IA	0	0	0	0	(169)	0	0	5,600
17. Kansas.....KS	0	0	0	0	(248)	0	0	2,932
18. Kentucky.....KY	0	0	0	0	(36)	0	0	2,035
19. Louisiana.....LA	0	0	0	0	(167)	0	0	6,018
20. Maine.....ME	0	0	0	0	(160)	0	0	4,807
21. Maryland.....MD	0	0	0	0	(371)	0	0	(1,860)
22. Massachusetts.....MA	0	0	0	0	(197)	0	0	13,225
23. Michigan.....MI	0	0	0	0	80	0	0	9,592
24. Minnesota.....MN	0	0	0	0	(1,070)	0	0	14,499
25. Mississippi.....MS	0	0	0	0	(333)	0	0	7,384
26. Missouri.....MO	0	0	0	0	(256)	0	0	5,622
27. Montana.....MT	0	0	0	0	(7)	0	0	2,672
28. Nebraska.....NE	0	0	0	0	(336)	0	0	10,664
29. Nevada.....NV	0	0	0	0	(72)	0	0	2,570
30. New Hampshire.....NH	0	0	0	0	(24)	0	0	839
31. New Jersey.....NJ	0	0	0	0	(104)	1,000,000	1	6,250
32. New Mexico.....NM	0	0	0	0	(12)	0	0	(604)
33. New York.....NY	0	0	0	0	631	0	0	5,809
34. North Carolina.....NC	0	0	0	0	(339)	0	0	10,962
35. North Dakota.....ND	0	0	0	0	(14)	0	0	530
36. Ohio.....OH	0	0	0	0	(34)	0	0	8,021
37. Oklahoma.....OK	0	0	0	0	(35)	0	0	2,856
38. Oregon.....OR	0	0	0	0	(24)	0	0	1,087
39. Pennsylvania.....PA	0	0	0	0	(340)	0	0	5,653
40. Rhode Island.....RI	0	0	0	0	(26)	0	0	1,599
41. South Carolina.....SC	0	0	0	0	(15)	0	0	1,960
42. South Dakota.....SD	0	0	0	0	(78)	0	0	2,068
43. Tennessee.....TN	0	0	0	0	37	0	0	8,673
44. Texas.....TX	0	0	0	0	(826)	0	0	13,606
45. Utah.....UT	0	0	0	0	(60)	0	0	3,588
46. Vermont.....VT	0	0	0	0	(25)	0	0	519
47. Virginia.....VA	0	0	0	0	(443)	0	0	8,702
48. Washington.....WA	0	0	0	0	15	0	0	3,946
49. West Virginia.....WV	0	0	0	0	(70)	0	0	3,109
50. Wisconsin.....WI	0	0	0	0	(499)	0	0	866
51. Wyoming.....WY	0	0	0	0	(14)	0	0	401
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	(30)	500,000	2	693
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	128,657
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	235,000	1	(8,662)	1,500,000	3	441,303

**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

**NONE**



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2018

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies	1 Direct Written Premiums  .....526,531	2 Direct Earned Premiums  .....616,735	3 Direct Losses Incurred  .....0
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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