

QUARTERLY STATEMENT AS OF SEPTEMBER 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
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. # NICHOLAS SEMINARA	President	# CHRISTINE KUCERA KALLA	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer
2. # JAY STEVEN BENET	Vice Chairman	# MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4. AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer	# DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller (Effective October 1, 2018)
5. # DANIEL STEPHEN FREY	Chief Financial Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
6. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	# JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
7. BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

DANIEL STEPHEN FREY # CHRISTINE KUCERA KALLA 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.

Nicholas Seminara

President

Wendy C. Skjerven

Secretary

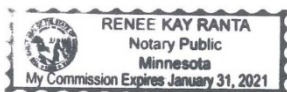
Douglas K. Russell

Controller

Subscribed and sworn to before me this

18th day of October, 2018

Notary Public



a. Is this an original filing? Yes 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.....	12,678,874,327	0	12,678,874,327	12,143,015,713
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,118,395,500	11,173,966	2,107,221,534	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).....	29,085,190	0	29,085,190	28,480,187
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	774,479,184	0	774,479,184	754,866,818
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....36,673,763), cash equivalents (\$.....0) and short-term investments (\$.....336,050,437).....	372,724,201	0	372,724,201	586,319,816
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	752,439,272	38,100,766	714,338,506	730,164,738
9. Receivables for securities.....	30,241,422	0	30,241,422	10,000,040
10. Securities lending reinvested collateral assets.....	127,703,157	0	127,703,157	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).....	16,884,985,101	49,274,732	16,835,710,370	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.....	113,896,960	0	113,896,960	111,401,918
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	766,016,864	51,484,835	714,532,029	666,601,355
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....31,701,695 earned but unbilled premiums).....	1,298,047,318	6,865,075	1,291,182,243	1,200,356,349
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	22,593,665	1,896,409	20,697,256	21,386,725
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	36,998,578	0	36,998,578	45,251,640
16.2 Funds held by or deposited with reinsured companies.....	4,941,826	0	4,941,826	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.....	0	0	0	0
18.2 Net deferred tax asset.....	310,623,840	58,404,460	252,219,380	213,028,984
19. Guaranty funds receivable or on deposit.....	(186,029)	0	(186,029)	7,473
20. Electronic data processing equipment and software.....	22,930	0	22,930	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	19,914,854	19,914,854	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.....	79,556,106	1,390,058	78,166,048	94,236,116
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,537,412,014	189,230,423	19,348,181,590	18,716,417,995
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,537,412,014	189,230,423	19,348,181,590	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. Real estate operating fund.....	21,586,538	386,386	21,200,152	18,303,886
2502. COLI supplemental benefits trust.....	20,452,595	0	20,452,595	21,055,490
2503. State surcharges receivable.....	12,364,340	0	12,364,340	11,343,500
2598. Summary of remaining write-ins for Line 25 from overflow page.....	25,152,634	1,003,672	24,148,962	43,533,241
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	79,556,106	1,390,058	78,166,048	94,236,116

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,630,014,178).....	7,929,464,114	7,733,842,902
2. Reinsurance payable on paid losses and loss adjustment expenses.....	278,030,750	330,329,512
3. Loss adjustment expenses.....	1,875,638,447	1,828,248,006
4. Commissions payable, contingent commissions and other similar charges.....	160,276,760	176,363,243
5. Other expenses (excluding taxes, licenses and fees).....	126,582,861	157,207,685
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	76,155,056	86,785,026
7.1 Current federal and foreign income taxes (including \$....(50,548,412) on realized capital gains (losses)).....	18,375,834	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 \$....171,489,485 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).....	2,810,895,700	2,611,325,104
10. Advance premium.....	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	14,871,094	14,123,728
12. Ceded reinsurance premiums payable (net of ceding commissions).....	82,403,177	50,736,785
13. Funds held by company under reinsurance treaties.....	1,898,412	1,870,040
14. Amounts withheld or retained by company for account of others.....	25,997,080	26,244,566
15. Remittances and items not allocated.....	19,663,896	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.....	48,108,959	53,701,577
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	25,643,959	28,490,834
20. Derivatives.....	.0	.0
21. Payable for securities.....	60,331,273	3,090,351
22. Payable for securities lending.....	127,703,157	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.....	55,663,819	58,791,762
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,749,779,432	13,349,136,294
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	13,749,779,432	13,349,136,294
29. Aggregate write-ins for special surplus funds.....	14,208,317	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).....	2,325,811,308	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).....	5,598,402,158	5,367,281,700
38. Totals (Page 2, Line 28, Col. 3).....	19,348,181,590	18,716,417,995

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	26,107,494	29,787,305
2503. Retroactive reinsurance reserve assumed.....	292,705	298,439
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(13,856,380)	(14,413,982)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	55,663,819	58,791,762
2901. Special surplus from retroactive reinsurance.....	14,208,317	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).....	14,208,317	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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....331,165,806).....	321,977,476	326,803,259	434,905,338
1.2 Assumed..... (written \$.....4,550,197,790).....	4,355,579,710	4,139,653,775	5,574,027,290
1.3 Ceded..... (written \$.....283,550,377).....	273,484,910	278,695,723	370,632,881
1.4 Net..... (written \$.....4,597,813,218).....	4,404,072,276	4,187,761,311	5,638,299,747
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,616,210,277):			
2.1 Direct.....	227,412,983	175,688,975	248,128,967
2.2 Assumed.....	2,500,650,835	2,415,916,896	3,239,231,812
2.3 Ceded.....	168,285,976	136,519,927	206,931,138
2.4 Net.....	2,559,777,842	2,455,085,943	3,280,429,641
3. Loss adjustment expenses incurred.....	482,855,144	489,730,184	640,775,387
4. Other underwriting expenses incurred.....	1,322,294,760	1,268,133,737	1,686,484,967
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	4,364,927,746	4,212,949,865	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).....	39,144,531	(25,188,554)	30,609,752
INVESTMENT INCOME			
9. Net investment income earned.....	403,926,476	409,551,671	764,901,182
10. Net realized capital gains (losses) less capital gains tax of \$.....(245,421).....	(4,235,626)	47,550,156	41,177,563
11. Net investment gain (loss) (Lines 9 + 10).....	399,690,850	457,101,827	806,078,745
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,572,647 amount charged off \$.....10,314,958).....	(8,742,311)	(7,229,154)	(9,853,407)
13. Finance and service charges not included in premiums.....	14,797,919	14,333,326	18,906,454
14. Aggregate write-ins for miscellaneous income.....	(35,422)	1,751,324	1,684,135
15. Total other income (Lines 12 through 14).....	6,020,185	8,855,496	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).....	444,855,566	440,768,770	847,425,678
17. Dividends to policyholders.....	8,169,122	8,510,117	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).....	436,686,444	432,258,653	836,176,153
19. Federal and foreign income taxes incurred.....	121,545,663	76,162,847	124,020,760
20. Net income (Line 18 minus Line 19) (to Line 22).....	315,140,781	356,095,806	712,155,393
CAPITAL AND SURPLUS ACCOUNT			
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).....	315,140,781	356,095,806	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 \$.....(150,182).....	129,342,042	71,940,500	(141,455,542)
25. Change in net unrealized foreign exchange capital gain (loss).....	5,398,851	21,505,471	32,873,368
26. Change in net deferred income tax.....	38,840,118	(8,523,205)	(192,894,941)
27. Change in nonadmitted assets.....	(2,601,335)	(12,828,533)	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.....	(255,000,000)	(454,000,000)	(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).....	231,120,457	(25,809,961)	(190,949,642)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,598,402,158	5,532,421,382	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.....	1,138,774	1,294,264	2,046,566
1402. Other assets tri-party/tax credit bond income.....	32,580	33,673	44,544
1403. Other expense.....	0	336	336
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,206,776)	423,051	(407,311)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(35,422)	1,751,324	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	4,489,651,937	4,261,456,429	5,662,970,415
2. Net investment income.....	464,812,161	480,288,481	837,635,414
3. Miscellaneous income.....	5,855,893	8,696,277	10,323,036
4. Total (Lines 1 through 3).....	4,960,319,992	4,750,441,187	6,510,928,865
5. Benefit and loss related payments.....	2,407,335,039	2,216,642,366	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.....	1,813,493,317	1,781,266,679	2,294,005,939
8. Dividends paid to policyholders.....	7,421,756	7,150,651	10,237,282
9. Federal and foreign income taxes paid (recovered) net of \$.....27,782,466 tax on capital gains (losses).....	143,202,315	128,298,324	159,134,585
10. Total (Lines 5 through 9).....	4,371,452,425	4,133,358,019	5,466,744,571
11. Net cash from operations (Line 4 minus Line 10).....	588,867,566	617,083,168	1,044,184,294
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,271,480,703	1,230,173,039	1,840,685,034
12.2 Stocks.....	82,763,023	199,019,402	415,747,452
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	7,828,346	36,613,193	36,823,790
12.5 Other invested assets.....	76,538,970	72,156,213	116,249,954
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(5,802)	113,528	169,139
12.7 Miscellaneous proceeds.....	57,405,213	58,274,710	69,746,116
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,496,010,453	1,596,350,086	2,479,421,484
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,858,541,053	1,735,226,520	2,575,810,147
13.2 Stocks.....	73,599,416	64,846,402	132,828,156
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	51,112,103	38,376,637	56,249,943
13.5 Other invested assets.....	61,544,884	65,207,374	89,664,515
13.6 Miscellaneous applications.....	22,831,218	40,978,297	606,501
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,067,628,675	1,944,635,230	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).....	(571,618,222)	(348,285,145)	(375,737,778)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	255,000,000	454,000,000	665,000,000
16.6 Other cash provided (applied).....	24,155,041	78,987,056	(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).....	(230,844,959)	(375,012,944)	(764,869,057)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(213,595,615)	(106,214,921)	(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).....	372,724,201	576,527,436	586,319,816

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

20.0001 Exchange of bonds.....	31,678,513	12,944,900	16,964,880
20.0002 Stock distribution from limited partnership.....	10,824,660	873,692	1,297,303
20.0003 Income payment received in securities.....	1,482,370	1,378,237	1,915,943
20.0004 Other assets tri-party/tax credit bonds.....	70,288	0	93,407
20.0005 Exchange of stock.....	0	25,341,934	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 #	September 30, 2018	December 31, 2017
Net Income					
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 315,140,781	\$ 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>\$ 315,140,781</u>	<u>\$ 712,155,393</u>
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,598,402,158	\$ 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>\$ 5,598,402,158</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	-	-	-
OTTI recognized in the quarter ending September 30, 2018			
Intent to sell	\$ -	\$ -	\$ -
Present value of cash flows is less than amortized cost	175,871	6,494	161,015
Annual Aggregate Total:		<u>\$ 10,752</u>	

- (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
76111XDE0	25,639	21,682	3,957	21,682	25,681	Q3 - 2018
22541SCC0	150,232	147,695	2,537	147,695	135,334	Q3 - 2018
Total:			<u>\$ 10,752</u>			

- (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	\$ 23,681,220
	2. 12 Months or Longer	\$ 9,945,940
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 784,951,136
	2. 12 Months or Longer	\$ 228,263,978

- (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.

NOTES TO FINANCIAL STATEMENTS

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2018, the Company paid dividends totaling \$255 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
September 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.

NOTES TO FINANCIAL STATEMENTS

A. (1) Securities measured and reported at fair value as of September 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	\$ -	\$ 510,987,091	\$ -	\$ 510,987,091	\$ -
Common stock					
Industrial and miscellaneous	92,722,956	-	2,132,852	94,855,808	-
Total securities at fair value	\$ 92,722,956	\$ 510,987,091	\$ 2,132,852	\$ 605,842,899	\$ -

At September 30, 2018, the Company also holds Level 2 U.S. special revenue bonds measured and reported at their fair value of zero.

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

- (2) There have been no changes in the value of Level 3 industrial and miscellaneous common stock from the previous reporting period.
- (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 September 30, 2018)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>	<u>Net Asset Value (NAV) Included In Level 2</u>
<u>Description</u>							
Short-term bonds	\$ 336,050,181	\$ 336,050,437	\$ 48,675,200	\$ 287,374,981	\$ -	\$ -	\$ -
Long-term bonds	12,566,765,324	12,678,874,327	552,176,736	12,005,820,558	8,768,030	-	-
Preferred stock	1,850,400	1,195,000	1,850,400	-	-	-	-
Common stock	94,855,808	94,855,808	92,722,956	-	2,132,852	-	-

(At December 31, 2017)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>	<u>Net Asset Value (NAV) Included In Level 2</u>
<u>Description</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 November 9, 2018.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$55,964,000, 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 funding of asbestos and environmental reserves, primarily in the other liability - occurrence and products liability - occurrence lines and by unfavorable development in the commercial auto liability line. 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. The improvement in special

NOTES TO FINANCIAL STATEMENTS

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. Unfavorable development in the other liability - occurrence and products liability - occurrence lines was driven primarily by asbestos and environmental funding in "Prior" accident years. 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.

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: \$ 18,718,531
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	2,023,539,692
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	51,355,256	59,401,898
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,946,611,886	\$ 2,082,941,590
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: \$ 127,703,157

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 127,703,157

16.3 Total payable for securities lending reported on the liability page: \$ 127,703,157

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 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:

- Documentation necessary to permit a full credit analysis of the security does not exist.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

- 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	36,106,387	36,106,387	0	0	219,639	219,639
Total	XXX	XXX	0	0	36,106,387	36,106,387	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 []

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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All Other Insurers

00000.....	AA-1120152.....	LLOYDS SYNDICATE 2357.....	GBR.....	AUTHORIZED..0.....
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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.....		275,118	253,154	495,009	1,201,725	26,878,270	32,482,646
2. Alaska.....AK.....L.....		112,649	261,306	132,378	41,339	5,080,805	6,057,770
3. Arizona.....AZ.....L.....		107,007	182,799	448,476	9,990,068	21,241,925	23,959,325
4. Arkansas.....AR.....L.....		1,043,610	828,913	138,728	15,637,202	10,205,489	11,041,504
5. California.....CA.....L.....		16,421,541	14,433,320	22,757,588	11,184,672	131,237,651	160,627,960
6. Colorado.....CO.....L.....		12,189,866	11,084,823	5,046,116	6,761,537	43,048,293	41,288,788
7. Connecticut.....CT.....L.....		110,494	122,843	531,749	478,686	17,064,956	18,345,108
8. Delaware.....DE.....L.....		14,778	41,831	396,233	582,542	4,149,710	4,645,895
9. District of Columbia.....DC.....L.....		16,149	20,159	514,585	2,124,170	5,285,315	5,466,704
10. Florida.....FL.....L.....		1,895,502	10,016,628	14,532,593	23,463,391	50,974,954	64,193,265
11. Georgia.....GA.....L.....		155,713	202,905	470,164	1,008,019	31,313,363	33,204,740
12. Hawaii.....HI.....L.....		8,339	27,115	38,625	44,361	3,161,223	3,023,367
13. Idaho.....ID.....L.....		37,447	27,346	99,635	111,677	1,357,103	1,473,682
14. Illinois.....IL.....L.....		889,447	1,061,372	4,848,500	2,209,801	58,752,483	90,142,227
15. Indiana.....IN.....L.....		172,018	136,676	2,940,162	607,137	11,058,277	14,451,580
16. Iowa.....IA.....L.....		56,202	69,476	855,659	230,428	17,667,202	17,317,443
17. Kansas.....KS.....L.....		7,834,382	7,169,797	1,959,166	2,001,749	21,058,713	20,958,623
18. Kentucky.....KY.....L.....		1,858,961	1,113,771	1,238,643	2,242,214	9,842,176	10,796,962
19. Louisiana.....LA.....L.....		13,258,935	12,294,197	14,217,865	19,841,014	60,467,660	57,860,903
20. Maine.....ME.....L.....		39,169	25,231	4,515	576,538	1,795,550	1,974,793
21. Maryland.....MD.....L.....		211,762	300,458	700,107	873,366	30,810,364	35,823,463
22. Massachusetts.....MA.....L.....		221,121	296,086	901,064	1,264,158	31,768,065	43,849,269
23. Michigan.....MI.....L.....		1,817,525	1,199,488	2,187,833	1,681,486	38,217,997	39,653,854
24. Minnesota.....MN.....L.....		99,435	163,594	2,568,221	2,223,887	61,816,003	61,121,708
25. Mississippi.....MS.....L.....		2,695,418	2,364,339	1,921,685	1,205,508	15,059,143	14,510,745
26. Missouri.....MO.....L.....		233,842	289,878	268,015	504,598	25,586,634	31,175,727
27. Montana.....MT.....L.....		2,384,811	2,569,100	138,817	1,497,817	4,869,433	5,056,080
28. Nebraska.....NE.....L.....		318,922	289,723	5,082,616	581,006	11,701,496	13,966,546
29. Nevada.....NV.....L.....		25,091	67,542	966,942	27,323,959	18,739,608	25,473,840
30. New Hampshire.....NH.....L.....		14,186	175,256	180,636	200,148	12,893,555	8,661,025
31. New Jersey.....NJ.....L.....		151,908	589,187	2,583,850	4,901,649	41,558,405	41,194,003
32. New Mexico.....NM.....L.....		13,282,731	11,379,469	4,426,713	13,456,069	35,890,466	29,819,487
33. New York.....NY.....L.....		1,634,458	7,076,321	16,212,000	49,555,364	172,396,515	189,835,366
34. North Carolina.....NC.....L.....		198,482	193,446	246,695	832,949	16,358,316	22,619,634
35. North Dakota.....ND.....L.....		13,353,839	9,283,396	7,585,568	3,297,439	20,399,253	17,800,389
36. Ohio.....OH.....L.....		5,436,535	4,538,501	3,044,734	2,493,937	25,753,136	25,723,640
37. Oklahoma.....OK.....L.....		12,080,096	10,572,736	15,017,609	10,698,854	33,591,015	35,619,365
38. Oregon.....OR.....L.....		130,993	121,756	76,602	225,449	6,497,129	6,749,585
39. Pennsylvania.....PA.....L.....		14,362,127	12,748,043	21,374,697	11,750,854	69,870,702	76,167,905
40. Rhode Island.....RI.....L.....		1,391	4,934	74,876	31,082	3,809,966	3,648,868
41. South Carolina.....SC.....L.....		54,547	59,820	1,463,510	667,531	8,659,421	10,061,390
42. South Dakota.....SD.....L.....		289,700	223,600	187,806	(34,802)	8,083,565	8,308,026
43. Tennessee.....TN.....L.....		112,704	202,696	2,259,643	2,398,323	27,364,300	29,306,703
44. Texas.....TX.....L.....		110,452,685	95,383,685	56,798,115	58,432,638	295,344,024	267,788,821
45. Utah.....UT.....L.....		2,220,268	1,261,765	517,929	180,157	8,365,587	8,718,184
46. Vermont.....VT.....L.....		1,357	3,130	22,396	73,443	2,435,653	2,792,936
47. Virginia.....VA.....L.....		480,600	1,343,559	842,023	691,693	22,702,345	25,844,197
48. Washington.....WA.....L.....		227,731	207,479	11,967,899	6,130,138	19,617,142	37,241,450
49. West Virginia.....WV.....L.....		12,442,527	9,782,170	13,043,098	11,138,655	15,440,217	15,186,213
50. Wisconsin.....WI.....L.....		177,678	228,251	7,708,965	3,438,032	46,409,067	52,030,904
51. Wyoming.....WY.....L.....		10,405,973	9,335,087	3,594,098	2,734,694	20,590,816	23,523,524
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		0	1,507	0	0	4,253	4,832
54. Puerto Rico.....PR.....L.....		2,566	50,305	0	0	1,179,318	1,218,183
55. US Virgin Islands.....VI.....L.....		0	0	0	130,000	92,404	98,364
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		67,131,612	71,906,564	44,101,048	89,691,070	222,073,945	239,466,646
58. Aggregate Other Alien.....OT.....XXX.....		2,013,858	840,334	1,253,288	298,049	8,286,931	8,723,546
59. Totals.....XXX.....		331,165,806	314,426,866	300,985,485	410,907,468	1,915,877,305	2,078,097,703

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		1,194,768	402,451	0	0	0	0
58002. SGP Singapore.....XXX.....		456,592	31,585	10,900	20,897	96,525	158,812
58003. CYM Cayman Islands.....XXX.....		308,389	223,779	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		54,110	182,519	1,242,388	277,153	8,190,407	8,564,734
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		2,013,858	840,334	1,253,288	298,049	8,286,931	8,723,546

(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	... .. XYZ Risk Designated Activity Company	Ireland	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Simply Business Group Ltd	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Xbridge Limited	United Kingdom	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... 10762962 Canada Inc.	Canada	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Zensurance Inc. (61.2%)	Canada	
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Zensurance Brokers Inc.	Canada	
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Capital III	Delaware	52-2044075	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Windamere II, LLC (99%)	Minnesota	41-1963936 Travelers Insurance Company of Canada *	Canada	AA-1560039

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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 Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	TINDY Foreign, Inc	Delaware	20-4403403
Travelers Global, Inc.	Delaware	47-2215437	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
Travelers Brazil Holding, LLC	Delaware	47-2215437	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
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	AA-2230021	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	AA-2230002	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	AA-2230002	Travelers Marine, LLC	Delaware	06-0566050
J. Malucelli Latam S.A. (49.5%)	Colombia	AA-2330036			
JMalucelli Travelers Seguros S.A. (51%) *	Brazil	AA-2230022			
Travelers Participações em Seguros Brasil S.A.	Connecticut	06-0876835			
Travelers Seguros Brasil S.A. *	Connecticut	06-1286266			
Travelers Casualty Insurance Company of America (19046) *	Delaware	06-6033504			
Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286268			
Travelers Casualty UK Investments LLC	Connecticut	06-1203698			
Travelers Commercial Insurance Company (36137) *	Texas	75-1732040			
Travelers Excess and Surplus Lines Company (29696) *	Delaware	06-6033504			
Travelers Lloyds of Texas Insurance Company (41564) *	Delaware	82-0925474			
The Family Business Institute LLC	Connecticut	06-0566050			
IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	06-0566050			
The Travelers Indemnity Company (25658) *	Connecticut	06-0291290			
Arch Street North LLC	Delaware	06-0566050			
The Charter Oak Fire Insurance Company (25615) *	Delaware	06-0566050			
Travelers Real Estate, LLC	Florida	59-3372141			
First Floridian Auto and Home Insurance Company (10647) *	Connecticut	56-1371361			
Gulf Underwriters Insurance Company (42811) *	Texas	75-6013697			
Select Insurance Company (22233) *	United Kingdom	AA-1120023			
Travelers Casualty and Surety Company of Europe, Limited *	Delaware	06-0566050			
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			

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Notes:

* Denotes affiliated insurer

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
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	

Q12

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000	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					XYZ Risk Designated Activity Company.....	IRL.....	NIA.....	Travelers Insurance Company Limited.....	O/B/M.....	...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.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	...N.....	
3548	The Travelers Companies, Inc...	00000					Xbridge Holdings Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	...N.....	
3548	The Travelers Companies, Inc...	00000					Xbridge Acquisitions Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	...N.....	
3548	The Travelers Companies, Inc...	00000					Simply Business Holdings, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	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.....	

Q12.1

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000					Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	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					Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	61.200	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000					Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	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

Q12.2

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	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.
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, L.P.....	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	

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...	24031....	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25623....	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
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.....	23,883,992	12,475,549	52.234	159,543
2. Allied lines.....	5,909,625	812,944	13.756	(3,686)
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	.0	.0	0.000	0.000
5. Commercial multiple peril.....	(2,407)	(1,135,079)	47,157.427	(42,230)
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	5,532,509	(6,659,000)	(120.361)	48,619
9. Inland marine.....	16,221,847	9,384,511	57.851	22,080
10. Financial guaranty.....	.0	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	165,964	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	(169,447)	0.000	0.000
12. Earthquake.....	274,921	(153,573)	(55.861)	(6,063)
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	(167,880)	0.000	0.000
16. Workers' compensation.....	(46,515)	(21,765,475)	46,792.358	312,028
17.1. Other liability-occurrence.....	134,497,335	141,397,598	105.130	55,250
17.2. Other liability-claims made.....	7,702,578	(25,287,152)	(328.295)	(11,910)
17.3. Excess workers' compensation.....	.0	(227,587)	0.000	0.000
18.1. Products liability-occurrence.....	33,083,389	56,455,556	170.646	(33,439)
18.2. Products liability-claims made.....	216,371	(95,649)	(44.206)	695,786
19.1, 19.2. Private passenger auto liability.....	.0	.1	0.000	0.000
19.3, 19.4. Commercial auto liability.....	70,765,582	50,840,546	71.844	41,001
21. Auto physical damage.....	20,023,673	12,642,741	63.139	68,410
22. Aircraft (all perils).....	.0	(39,370)	0.000	0.000
23. Fidelity.....	1,705,318	(329,972)	(19.350)	932,744
24. Surety.....	917,218	(769,291)	(83.872)	(171,868)
26. Burglary and theft.....	180,155	(226,868)	(125.930)	(145,988)
27. Boiler and machinery.....	1,111,886	(268,686)	(24.165)	(5,389)
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	533,775	0.000	0.000
35. Totals.....	321,977,476	227,412,983	70.630	53,760
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	.0	533,775	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	533,775	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.....	7,685,282	25,672,630	26,603,332
2. Allied lines.....	1,793,560	6,003,473	6,749,271
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	.0	.0	.0
5. Commercial multiple peril.....	.0	.0	(48,693)
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	1,518,899	5,688,080	5,603,773
9. Inland marine.....	5,253,748	15,976,692	15,064,560
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.....	96,672	273,883	296,075
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.....	153,427	(40,515)	638,083
17.1. Other liability-occurrence.....	45,254,696	136,574,257	132,569,521
17.2. Other liability-claims made.....	2,647,563	7,415,403	7,681,751
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	12,100,613	32,919,857	27,919,534
18.2. Products liability-claims made.....	42,362	223,867	190,236
19.1 19.2. Private passenger auto liability.....	.0	.0	.0
19.3 19.4. Commercial auto liability.....	25,879,183	75,750,170	68,435,784
21. Auto physical damage.....	6,659,961	21,020,146	19,200,846
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	558,469	1,394,921	1,221,289
24. Surety.....	479,408	979,833	1,083,184
26. Burglary and theft.....	67,103	213,084	91,161
27. Boiler and machinery.....	337,975	1,100,025	1,127,157
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.....	110,528,921	331,165,806	314,426,866
DETAILS OF WRITE-INS			
3401. ....	.0	.0	.0
3402. ....	.0	.0	.0
3403. ....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	2,703,964	3,102,413	5,806,377	583,370	60,635	644,005	2,348,578	60,322	2,710,778	5,119,677	227,984	(270,678)	(42,694)
2. 2016.....	557,659	831,423	1,389,082	258,472	20,644	279,116	439,123	23,837	624,668	1,087,628	139,937	(162,274)	(22,338)
3. Subtotals 2016 + Prior.....	3,261,622	3,933,836	7,195,458	841,842	81,279	923,121	2,787,701	84,159	3,335,446	6,207,305	367,921	(432,952)	(65,032)
4. 2017.....	799,984	1,569,128	2,369,111	598,506	114,816	713,323	581,115	66,286	1,017,454	1,664,856	379,638	(370,571)	9,067
5. Subtotals 2017 + Prior.....	4,061,606	5,502,964	9,564,570	1,440,349	196,095	1,636,444	3,368,816	150,445	4,352,900	7,872,162	747,559	(803,523)	(55,964)
6. 2018.....	XXX	XXX	XXX	XXX	1,165,655	1,165,655	XXX	586,930	1,346,011	1,932,941	XXX	XXX	XXX
7. Totals.....	4,061,606	5,502,964	9,564,570	1,440,349	1,361,751	2,802,099	3,368,816	737,375	5,698,912	9,805,103	747,559	(803,523)	(55,964)
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. ....18.4 %	2. ....(14.6)%	3. ....(0.6)%
													Col. 13, Line 7 Line 8
													4. ....(1.0)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



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. Equities and deposits in pools and associations.....	11,170,988	0	11,170,988	25,802,207
2505. Amounts receivable under high deductible policies.....	9,973,172	1,003,672	8,969,500	12,072,037
2506. Suspense, undistributed payments.....	1,365,228	0	1,365,228	3,680,931
2507. Other assets.....	1,117,944	0	1,117,944	1,380,843
2508. Assumed reinsurance receivable and payable.....	984,339	0	984,339	(39,604)
2509. Other assets tri-party/tax credit bonds.....	270,602	0	270,602	341,568
2510. Ceded deposit asset.....	270,362	0	270,362	295,260
2597. Summary of remaining write-ins for Line 25.....	25,152,634	1,003,672	24,148,962	43,533,241

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.....	(13,979,025)	(14,536,627)
2597. Summary of remaining write-ins for Line 25.....	(13,856,380)	(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.....	(132,556)	(3,657)	(46,003)
1405. Change in COLI cash values.....	(438,603)	945,026	1,213,003
1406. Retroactive reinsurance gain/loss.....	(635,617)	(518,319)	(1,574,310)
1497. Summary of remaining write-ins for Line 14.....	(1,206,776)	423,051	(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)	1,048,988	69,540	6,322,438	6,668,036
58006. MEX Mexico.....	...XXX...	8,450	1	0	0	0	0
58007. NLD Netherlands.....	...XXX...	4,461	5,811	0	0	0	0
58008. AUS Australia.....	...XXX...	2,206	2,029	0	0	0	0
58009. GBR United Kingdom.....	...XXX...	2,054	1,578	206,664	198,949	571,072	594,687
58010. CHN China.....	...XXX...	1,390	3,340	0	0	0	0
58011. CHE Switzerland.....	...XXX...	1,312	16,000	0	0	0	0
58012. DEU Germany.....	...XXX...	1,127	1,036	0	0	0	0
58013. HKG Hong Kong, Special Adminis.....	...XXX...	902	11,000	0	0	0	0
58014. UKR Ukraine.....	...XXX...	680	0	0	0	0	0
58015. CZE Czech Republic.....	...XXX...	679	71	0	0	0	0
58016. ZAF South Africa.....	...XXX...	350	350	0	0	0	0
58017. ARM Armenia.....	...XXX...	164	274	0	0	0	0
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	132,235	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. PAN Panama.....	...XXX...	0	420	0	0	0	0
58025. IND India.....	...XXX...	0	251	0	0	0	0
58026. VNM Viet Nam.....	...XXX...	0	7	0	0	0	0
58027. JPN Japan.....	...XXX...	0	1	0	0	0	0
58028. BRA Brazil.....	...XXX...	0	0	0	0	395,000	395,000
58029. BRB Barbados.....	...XXX...	0	0	0	0	52,255	52,255
58030. JAM Jamaica.....	...XXX...	0	0	0	0	38,641	38,641
58031. HUN Hungary.....	...XXX...	0	0	0	8,664	0	5,115
58032. NER Niger.....	...XXX...	0	0	(13,263)	0	0	0
58033. TWN Taiwan, Republic of China.....	...XXX...	(350)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	54,110	182,519	1,242,388	277,153	8,190,407	8,564,734

**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.....	29,839,760	56,249,943
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	2,710,878	10,348,582
5. Deduct amounts received on disposals.....	7,828,346	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.....	25,777,266	32,217,695
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	803,564,374	783,347,005
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	803,564,374	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.....	61,143,537	88,275,604
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	11,896,599	11,247,292
6. Total gain (loss) on disposals.....	(9,077)	(17,200)
7. Deduct amounts received on disposals.....	87,363,630	117,547,257
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(129,756)	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).....	752,439,272	771,055,066
12. Deduct total nonadmitted amounts.....	38,100,766	40,890,329
13. Statement value at end of current period (Line 11 minus Line 12).....	714,338,506	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.....	1,976,126,013	2,756,223,243
3. Accrual of discount.....	5,266,033	5,334,058
4. Unrealized valuation increase (decrease).....	117,302,446	(199,666,464)
5. Total gain (loss) on disposals.....	4,750,569	135,953,783
6. Deduct consideration for bonds and stocks disposed of.....	1,388,477,684	2,306,180,244
7. Deduct amortization of premium.....	45,154,564	64,601,253
8. Total foreign exchange change in book/adjusted carrying value.....	(56,981)	1,112,471
9. Deduct current year's other-than-temporary impairment recognized.....	7,921,075	8,626,236
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	2,555,445	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	14,798,464,828	14,134,074,625
12. Deduct total nonadmitted amounts.....	11,173,966	10,529,076
13. Statement value at end of current period (Line 11 minus Line 12).....	14,787,290,862	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
BONDS								
1. NAIC 1 (a).....	9,913,816,029	1,123,803,025	868,893,817	(9,167,511)	10,102,533,143	9,913,816,029	10,159,557,726	10,230,634,081
2. NAIC 2 (a).....	1,969,309,964	136,075,675	30,747,229	(3,859,198)	1,760,144,222	1,969,309,964	2,070,779,212	1,643,390,358
3. NAIC 3 (a).....	479,445,950	18,216,425	39,042,368	(6,842,441)	514,566,409	479,445,950	451,777,566	473,181,700
4. NAIC 4 (a).....	297,770,505	10,342,500	14,881,870	2,982,258	300,401,198	297,770,505	296,213,393	322,194,141
5. NAIC 5 (a).....	27,204,395	0	216,759	9,585,277	25,232,328	27,204,395	36,572,913	27,133,612
6. NAIC 6 (a).....	19,452	0	2,954	7,457	25,563	19,452	23,954	25,223
7. Total Bonds.....	12,687,566,294	1,288,437,625	953,784,997	(7,294,157)	12,702,902,863	12,687,566,294	13,014,924,765	12,696,559,114
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	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	1,195,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
15. Total Bonds and Preferred Stock.....	12,688,761,294	1,288,437,625	953,784,997	(7,294,157)	12,704,097,863	12,688,761,294	13,016,119,765	12,697,754,114

QS102

(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 \$.....332,039,381; NAIC 2 \$.....2,011,056; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....2,000,000; 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.....	336,050,437	XXX.....	336,105,711	781,460	76,644

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.....	1,981,744,568	3,069,173,468
3. Accrual of discount.....	1,889	.0
4. Unrealized valuation increase (decrease).....	(156)	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	2,199,182,260	3,169,784,561
7. Deduct amortization of premium.....	57,007	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).....	336,050,437	553,543,402
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	336,050,437	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.....	29,383	54,417
4. Unrealized valuation increase (decrease).....	(7,028)	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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						
Acquired by Purchase								
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.....	Hawthorne.....	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

QE01

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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	.....429,053
1901 West 14th Street.....	Tempe.....	AZ...	12/28/1995....	various.....	.....0	.....0	.....0	.....162,838
1401 West Kennedy.....	Tampa.....	FL...	03/31/1998....	various.....	.....0	.....0	.....0	.....19,836
19801 SW 72nd Street.....	Tualatin.....	OR..	10/01/1998....	various.....	.....0	.....0	.....0	.....22,245
Two Centerpoint Drive.....	Lake Oswego.....	OR..	10/01/1998....	various.....	.....0	.....0	.....0	.....63,529
3001 Butterfield Road.....	Oakbrook.....	IL....	05/12/1999....	various.....	.....0	.....0	.....0	.....(22,539)
2401 W. Peoria Ave.....	Phoenix.....	AZ...	11/29/2006....	various.....	.....0	.....0	.....0	.....538,780
9780 S. Meridian Blvd.....	Denver.....	CO..	12/21/2006....	various.....	.....0	.....0	.....0	.....469,990
9060 East Via Linda.....	Scottsdale.....	AZ...	02/01/2007....	various.....	.....0	.....0	.....0	.....94,365
10303 & 10333 E. Dry Creek Rd.....	Englewood.....	CO..	10/10/2013....	various.....	.....0	.....0	.....0	.....544,179
4440 El Camino Real.....	Los Altos.....	CA...	06/27/2012....	various.....	.....0	.....0	.....0	.....(3)
0199999. Totals.....					.....0	.....0	.....0	.....10,475,837
0399999. Totals.....					.....0	.....0	.....0	.....10,475,837

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 Book/Adjusted Carrying Value Less Encumbrances Prior Year	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 Current Year's 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.							
11500 & 11300 Dr. Martin Luther King Jr. Street.....	Saint Petersburg.....	FL...	09/06/2018	Mid-Atlantic at Gateway, LLC.....	.....7,102,999	.....44,297	.....0	.....71,625	.....0	.....0	.....(71,625)	.....0	.....5,117,468	.....7,828,346	.....0	.....2,710,878	.....2,710,878	.....1,271,304	.....658,350
.....	.....	.....	.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Various.....	Tampa.....	FL...	.....various	Written Off- Fully depreciated.....	.....602,753	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0199999. Totals.....					.....7,705,752	.....44,297	.....0	.....71,625	.....0	.....0	.....(71,625)	.....0	.....5,117,468	.....7,828,346	.....0	.....2,710,878	.....2,710,878	.....1,271,304	.....658,350
0399999. Totals.....					.....7,705,752	.....44,297	.....0	.....71,625	.....0	.....0	.....(71,625)	.....0	.....5,117,468	.....7,828,346	.....0	.....2,710,878	.....2,710,878	.....1,271,304	.....658,350

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 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									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....11,822	.....0	.....1,196,392	.....4.770
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Carlyle Partners V, L.P.....	Washington.....	DC...	The Carlyle Group.....		05/30/2007.....	.....3	.....0	.....761	.....0	.....3,615,835	.....0.130
	Carlyle Partners VI, L.P.....	Washington.....	DC...	The Carlyle Group.....		12/21/2012.....	.....3	.....0	.....(8,662)	.....0	.....1,624,912	.....0.140
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC...	The Carlyle Group.....		11/06/2012.....	.....3	.....0	.....81,491	.....0	.....826,280	.....1.210
	Eureka II, L.P.....	Philadelphia.....	PA...	Eureka Growth Capital.....		02/28/2007.....	.....3	.....0	.....363,846	.....0	.....438,308	.....8.460
	HCI Equity Partners III, L.P.....	Washington.....	DC...	HCI Equity Partners.....		02/22/2008.....	.....3	.....0	.....526,538	.....0	.....76,009	.....14.050
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA...	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....6,028	.....0	.....482,117	.....0.140
	JFL Equity Investors III, L.P.....	New York.....	NY...	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....84,858	.....0	.....825,001	.....4.770
	One Rock Capital Partners, LP.....	New York.....	NY...	One Rock Capital Partners.....		02/07/2014.....	.....3	.....0	.....26,726	.....0	.....5,002,453	.....2.820
	Trident IV, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		04/12/2007.....	.....3	.....0	.....6,455	.....0	.....1,901,599	.....0.790
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP.....	Wilmington.....	DE...	AEW Capital Managment, L.P.....		09/15/2017.....	.....0	.....0	.....1,463,772	.....0	.....14,958,120	.....2.550
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY...	Blackstone Group.....		12/22/2015.....	.....0	.....0	.....3,071,431	.....0	.....15,326,453	.....0.750
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE...	Brookfield Strategic Real Estate Partners.....		04/17/2015.....	.....0	.....0	.....1,227,660	.....0	.....7,911,896	.....0.270
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE...	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....35,524	.....0	.....12,692,214	.....0.550
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA..	Orion European Real Estate.....		05/14/2009.....	.....0	.....0	.....277,917	.....0	.....5,610,072	.....1.560
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners, LP.....	Greenwich.....	NY...	Alvarez & Marsal Capital.....		01/31/2014.....	.....0	.....0	.....551,010	.....0	.....4,469,572	.....1.710
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX...	EnCap Investments.....		12/19/2012.....	.....0	.....0	.....276,450	.....0	.....2,036,543	.....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 VIII, L.P.....	Houston.....	TX...	EnCap Investments.....		01/31/2011.....	.....0	.....0	.....227,257	.....0	.....711,089	.....0.280
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....967,015	.....0	.....6,546,432	.....0.360
	Encap Energy Capital Fund XI, L.P.....	Houston.....	TX...	EnCap Investments.....		05/31/2017.....	.....0	.....0	.....92,944	.....0	.....9,075,398	.....0.140
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX...	EnCap Investments.....		05/07/2012.....	.....0	.....0	.....212,800	.....0	.....8,414,489	.....0.920
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX...	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....5,608,867	.....0	.....5,919,589	.....0.580
	EnCap Flatrock Midstream Fund IV, L.P.....	San Antonio.....	TX...	EnCap Investments.....		01/16/2018.....	.....0	.....0	.....3,116,098	.....0	.....6,441,243	.....0.300
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Energy Spectrum Capital.....		09/30/2007.....	.....0	.....0	.....4,900	.....0	.....1,115,510	.....3.380
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Healthcare Royalty Partners.....		02/10/2010.....	.....2	.....0	.....30,632	.....0	.....116,839	.....3.060
	JLL Partners Fund VI, L.P.....	New York.....	NY...	JLL Partners Inc.....		06/02/2008.....	.....3	.....0	.....13,684	.....0	.....4,190,407	.....2.950
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....93,750	.....0	.....751,231	.....1.720
	SFC Energy Partners II, L.P.....	Denver.....	CO...	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	.....55,282	.....0	.....817,683	.....3.350
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX...	The Energy & Minerals Group.....		12/03/2012.....	.....0	.....0	.....77,353	.....0	.....373,259	.....0.810
	White Deer Energy L.P. II.....	Houston.....	TX...	White Deer Management.....		02/15/2013.....	.....0	.....0	.....617,784	.....0	.....6,200,070	.....2.260
	White Deer Energy LP.....	Houston.....	TX...	White Deer Management.....		02/25/2010.....	.....0	.....0	.....45,447	.....0	.....3,693,395	.....3.420
	Yorktown Energy Partners XI, L.P.....	New York.....	NY...	Yorktown Partners.....		06/10/2016.....	.....0	.....0	.....603,562	.....0	.....1,344,677	.....1.600
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											.....XXX.....
4499999	Subtotal - Unaffiliated.....											.....XXX.....
4699999	Totals.....											.....XXX.....

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Carlyle Europe Partners III, L.P.....	London.....	GBR	Distribution.....	02/01/2007	08/28/2018	13,945	0	0	0	0	0	0	13,945	13,945	0	0	0	0
	Carlyle Partners VI, L.P.....	Washington.....	DC..	Distribution.....	12/21/2012	09/28/2018	(15,207)	0	0	0	0	0	0	(15,207)	(15,207)	0	0	0	0
	Carlyle PES Coinvestment, L.P.....	Washington.....	DC..	Distribution.....	09/25/2012	09/07/2018	311,072	0	0	0	0	0	0	311,072	311,072	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	Distribution.....	11/06/2012	08/30/2018	529,774	0	0	0	0	0	0	529,774	529,774	0	0	0	0
	Element Partners II, L.P.....	Radnor.....	PA..	Distribution.....	04/25/2008	09/28/2018	1,414,042	0	0	0	0	0	0	1,414,042	1,414,042	0	0	0	0
	Eton Park Fund, L.P.....	New York.....	NY..	Distribution.....	11/01/2004	08/31/2018	26,585	0	0	0	0	0	0	26,585	26,585	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P....	San Francisco.....	CA..	Distribution.....	08/13/2007	09/28/2018	45,477	0	0	0	0	0	0	45,477	45,477	0	0	0	0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Distribution.....	04/30/2008	09/12/2018	165,600	0	0	0	0	0	0	165,600	165,600	0	0	0	0
	Onex Partners III LP.....	Toronto.....	CAN	Distribution.....	09/30/2009	09/28/2018	106,468	0	0	0	0	0	0	106,468	106,468	0	0	0	0
	Trident IV, L.P.....	Greenwich.....	CT..	Distribution.....	04/12/2007	09/11/2018	3,009,181	0	0	0	0	0	0	3,009,181	3,009,181	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							5,606,937	0	0	0	0	0	0	5,606,937	5,606,937	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC.....	New York.....	NY..	Distribution.....	02/08/1995	09/30/2018	(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	08/31/2018	49	0	0	0	0	0	0	49	49	0	0	0	0
	BPG Investment Partnership VIII.....	Philadelphia.....	PA..	Distribution.....	08/18/2007	07/26/2018	3,628,216	0	0	0	0	0	0	3,628,216	3,628,216	0	0	0	0
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Distribution.....	05/01/2015	09/28/2018	1,308,342	0	0	0	0	0	0	1,308,342	1,308,342	0	0	0	0
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH..	Distribution.....	03/31/2008	07/31/2018	183,579	0	0	0	0	0	0	183,579	183,579	0	0	0	0
	Secured Capital Japan Real Estate Partners Asia, LP.	Los Angeles.....	CA..	Distribution.....	03/30/2007	07/31/2018	61,949	0	0	0	0	0	0	61,949	61,949	0	0	0	0
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD..	Distribution.....	11/25/2009	09/28/2018	(167,305)	0	0	0	0	0	0	(167,305)	(167,305)	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY..	Distribution.....	05/03/2007	09/28/2018	244,969	0	0	0	0	0	0	244,969	244,969	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,259,796	0	0	0	0	0	0	5,259,796	5,259,796	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	A&M Capital Partners, LP.....	Greenwich.....	NY..	Distribution.....	01/31/2014	08/10/2018	1,218,949	0	0	0	0	0	0	1,218,949	1,218,949	0	0	0	0
	Arclight Energy Partners Fund V, L.P.....	Boston.....	MA..	Distribution.....	07/29/2011	07/19/2018	357,108	0	0	0	0	0	0	357,108	357,108	0	0	0	0
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Distribution.....	04/10/2014	09/27/2018	111,735	0	0	0	0	0	0	111,735	111,735	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	Distribution.....	12/19/2012	08/30/2018	1,420,321	0	0	0	0	0	0	1,420,321	1,420,321	0	0	0	0
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX..	Distribution.....	12/31/2009	08/01/2018	(17,699)	0	0	0	0	0	0	(17,699)	(17,699)	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	Distribution.....	05/07/2012	07/20/2018	847,009	0	0	0	0	0	0	847,009	847,009	0	0	0	0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT..	Distribution.....	09/27/2007	07/19/2018	120,482	0	0	0	0	0	0	120,482	120,482	0	0	0	0
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Distribution.....	05/08/2008	09/13/2018	71,926	0	0	0	0	0	0	71,926	71,926	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Distribution.....	03/03/2014	09/13/2018	238,392	0	0	0	0	0	0	238,392	238,392	0	0	0	0
	SFC Energy Partners II, L.P.....	Denver.....	CO..	Distribution.....	03/31/2011	08/08/2018	14,229	0	0	0	0	0	0	14,229	14,229	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	Distribution.....	12/03/2012	08/17/2018	(432)	0	0	0	0	0	0	(432)	(432)	0	0	0	0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN..	Distribution.....	11/02/2007	08/24/2018	346,867	0	0	0	0	0	0	346,867	346,867	0	0	0	0
	White Deer Energy L.P. II.....	Houston.....	TX..	Distribution.....	02/15/2013	09/28/2018	619,399	0	0	0	0	0	0	619,399	619,399	0	0	0	0
	White Deer Energy LP.....	Houston.....	TX..	Distribution.....	02/25/2010	08/30/2018	507,913	0	0	0	0	0	0	507,913	507,913	0	0	0	0
	Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Distribution.....	10/05/2010	08/28/2018	226,479	0	0	0	0	0	0	226,479	226,479	0	0	0	0
	Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	08/15/2018	19,524	0	0	0	0	0	0	19,524	19,524	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							6,102,201	0	0	0	0	0	0	6,102,201	6,102,201	0	0	0	0
4499999. Subtotal - Unaffiliated.....							16,968,934	0	0	0	0	0	0	16,968,934	16,968,934	0	0	0	0
4699999. Totals.....							16,968,934	0	0	0	0	0	0	16,968,934	16,968,934	0	0	0	0

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828	B5	8		09/26/2018	BARCLAYS CAPITAL INC		24,589,928	25,000,000	83,730	1
38375B	ZA	3		09/20/2018	PAR WRITE-UP		88,027	88,027	0	1
38375B	C9	1		09/20/2018	PAR WRITE-UP		46,183	46,183	0	1
38375B	G2	2		09/20/2018	PAR WRITE-UP		14,494	14,494	0	1
38375B	R5	3		09/20/2018	PAR WRITE-UP		29,542	29,542	0	1
38375U	JP	6		09/20/2018	PAR WRITE-UP		37,769	37,769	0	1
38376R	GY	6		09/20/2018	PAR WRITE-UP		104,142	104,142	0	1
38376R	ML	7		09/20/2018	PAR WRITE-UP		136,256	136,256	0	1
36230S	DW	1		09/20/2018	PAR WRITE-UP		370	370	0	1
83162C	ZT	3		09/06/2018	VARIOUS		3,094,000	3,094,000	0	1
83162C	ZR	7		09/19/2018	VARIOUS		11,662,246	11,667,000	6,465	1
83162C	ZU	0		09/20/2018	VARIOUS		18,181,164	18,218,000	8,041	1
0599999	Total - Bonds - U.S. Government						57,984,122	58,435,784	98,235	XXX
Bonds - All Other Government										
013051	EC	7		08/14/2018	VARIOUS		4,997,850	5,000,000	61,349	1FE
62620D	AF	8		09/12/2018	BMO CAPITAL MARKETS		997,050	1,000,000	12,451	1FE
13509P	GU	1		09/14/2018	VARIOUS		9,979,800	10,000,000	0	1FE
26682C	PX	5		08/29/2018	RBC CAPITAL MARKETS		626,693	627,000	0	1FE
40711P	EA	4		09/18/2018	CIBC WORLD MARKETS		2,784,766	2,788,000	0	1FE
66989Z	EN	4		09/05/2018	BMO CAPITAL MARKETS		1,936,880	2,000,000	8,592	1FE
68333Z	AB	3		09/11/2018	VARIOUS		3,983,100	4,000,000	21,797	1FE
98704C	QR	0		07/03/2018	SCOTIA CAPITAL		1,045,960	1,000,000	548	1FE
05591F	2A	7	D	09/13/2018	SCOTIA CAPITAL		4,977,900	5,000,000	0	1FE
G4527H	CZ	2	B	07/25/2018	BARCLAYS GLOBAL		1,954,658	1,907,765	518	1FE
1099999	Total - Bonds - All Other Government						33,284,657	33,322,765	105,255	XXX
Bonds - U.S. States, Territories and Possessions										
658256	3Y	6		07/18/2018	BAS-MERRILL LYNCH		19,540,800	20,000,000	0	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						19,540,800	20,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States										
082744	CN	1		07/19/2018	PIPER JAFFRAY		1,860,373	1,750,000	0	1FE
082744	DC	4		07/26/2018	PIPER JAFFRAY		5,871,950	5,000,000	0	1FE
134159	YR	7		08/16/2018	RBC CAPITAL MARKETS		5,774,175	5,500,000	0	1FE
145232	FG	4		09/20/2018	HILLTOP SECURITIES		1,815,374	1,900,000	0	1FE
236092	CS	9		09/07/2018	ROBERT W BAIRD & CO		271,508	275,000	0	1FE
25009X	NG	6		07/11/2018	MORGAN STANLEY		2,643,614	2,660,000	0	1FE
269408	PT	1		09/18/2018	J P MORGAN CHASE SECURITIES INC		1,407,192	1,420,000	0	1FE
276119	VZ	4		09/06/2018	FIDELITY CAPITAL MARKETS SERVICES		1,619,618	1,645,000	0	1FE
362668	KJ	3		07/25/2018	KEYBANC CAPITAL MARK		578,800	500,000	0	1FE
362668	KK	0		07/25/2018	KEYBANC CAPITAL MARK		288,943	250,000	0	1FE
395460	4Y	1		09/25/2018	WELLS FARGO SECURITIES		7,234,815	7,290,000	0	1FE
462668	KL	7		09/19/2018	CITIGROUP GLOBAL MARKETS		2,181,567	2,195,000	0	1FE
47844P	LA	1		07/25/2018	BAS-MERRILL LYNCH		16,540,610	16,650,000	0	1FE
494152	UY	5		08/03/2018	WELLS FARGO SECURITIES		10,198,283	8,870,000	0	1FE
494890	B8	8		09/11/2018	BAS-MERRILL LYNCH		4,516,376	4,300,000	36,311	1FE
494890	B9	6		09/18/2018	CITIGROUP GLOBAL MARKETS		9,885,510	9,500,000	87,611	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)
498062 QV 3	KITSAP CO SD#303 BAINBRI 5.000 2033 12.....		08/17/2018.....	DA DAVIDSON.....		1,285,262	1,100,000	0	1FE.....
517138 XW 8	LARIMER CO SD #R-1 POUDDR 5.000 2032 12.....		09/13/2018.....	RBC CAPITAL MARKETS.....		3,404,358	2,885,000	0	1FE.....
517624 NW 8	LAS LOMITAS ELEM SCH DIS 4.000 2035 07.....		09/13/2018.....	MORGAN STANLEY.....		699,095	655,000	0	1FE.....
584002 WN 5	MECKLENBURG CO GENERAL O 3.625 2038 03.....		09/12/2018.....	MORGAN STANLEY.....		7,463,550	7,500,000	0	1FE.....
590760 QG 2	MESQUITE ISD GO S2018 (P 5.000 2037 08.....		07/11/2018.....	CITIGROUP GLOBAL MARKETS.....		2,896,700	2,500,000	0	1FE.....
605792 SN 1	MISSOULA CO GENERAL OBLI 5.000 2034 07.....		08/29/2018.....	BAS-MERRILL LYNCH.....		1,686,441	1,435,000	0	1FE.....
615683 LP 2	MOORE CO GENERAL OBLIGAT 3.250 2033 12.....		08/21/2018.....	CITIGROUP GLOBAL MARKETS.....		1,548,094	1,550,000	0	1FE.....
624454 LT 9	MOUNTAIN VIEW LOS ALTOS 4.000 2034 08.....		08/30/2018.....	RAYMOND JAMES & ASSOC.....		1,080,650	1,000,000	0	1FE.....
624454 LV 4	MOUNTAIN VIEW LOS ALTOS 3.350 2036 08.....		08/30/2018.....	RAYMOND JAMES & ASSOC.....		4,150,000	4,150,000	0	1FE.....
727730 JU 8	PLATTE CO SCH DIST PARK 5.000 2037 03.....		09/26/2018.....	BAS-MERRILL LYNCH.....		927,315	815,000	0	1FE.....
732147 EX 7	POMPANO BEACH GENERAL OB 4.000 2038 07.....		09/11/2018.....	CITIGROUP GLOBAL MARKETS.....		1,816,583	1,755,000	0	1FE.....
833119 ZD 5	SNOHOMISH CO SD #2 GO S2 5.000 2035 12.....		09/11/2018.....	DA DAVIDSON.....		1,270,577	1,100,000	0	1FE.....
834664 5J 9	SOMERSET CO GENERAL OBLI 3.000 2031 07.....		08/08/2018.....	MORGAN STANLEY.....		1,677,084	1,695,000	0	1FE.....
943198 GS 4	WAUPACA CO GENERAL OBLIG 3.625 2036 03.....		09/18/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,150,349	1,160,000	0	1FE.....
962506 SM 4	WHATCOM CO SD#501 BELLIN 5.000 2035 12.....		08/15/2018.....	PIPER JAFFRAY.....		4,670,600	4,000,000	0	1FE.....
97217P PN 3	WILSON CO GENERAL OBLIGA 3.625 2037 04.....		09/19/2018.....	CITIGROUP GLOBAL MARKETS.....		7,049,360	7,130,000	0	1FE.....
97217P PQ 6	WILSON CO GENERAL OBLIGA 3.750 2039 04.....		09/19/2018.....	CITIGROUP GLOBAL MARKETS.....		7,621,539	7,665,000	0	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					123,086,260	117,800,000	123,922	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

455168 EY 6	INDIANA UNIV REV STUDENT 4.000 2036 08.....		09/13/2018.....	BAS-MERRILL LYNCH.....		2,060,935	1,970,000	0	1FE.....
561851 KH 8	MANATEE CO PUBLIC UTILIT 3.625 2038 10.....		09/07/2018.....	WELLS FARGO SECURITIES.....		2,962,865	2,965,000	0	1FE.....
575829 ER 3	MASSACHUSETTS CLEAN WATE 5.000 2038 08.....		08/28/2018.....	CITIGROUP GLOBAL MARKETS.....		8,266,554	7,060,000	0	1FE.....
682001 GG 1	OMAHA PUBLIC PWR DIST EL 3.250 2033 02.....		09/12/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,563,444	1,585,000	0	1FE.....
890680 PX 3	TOPEKA UTILITY REVENUE S 3.375 2033 08.....		08/15/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,417,519	1,425,000	0	1FE.....
89658H WC 0	TRINITY RIVER AUTH REG W 5.000 2032 08.....		08/15/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,178,400	1,000,000	0	1FE.....
89658H WD 8	TRINITY RIVER AUTH REG W 5.000 2033 08.....		08/15/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,175,580	1,000,000	0	1FE.....
89658H WE 6	TRINITY RIVER AUTH REG W 5.000 2034 08.....		08/15/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,754,955	1,500,000	0	1FE.....
89658H WH 9	TRINITY RIVER AUTH REG W 5.000 2037 08.....		08/15/2018.....	J P MORGAN CHASE SECURITIES INC.....		6,025,916	5,200,000	0	1FE.....
31335B T8 9	FHLMC GOLD PASSTHRU 3.500 2044 12.....		09/20/2018.....	NOMURA SECURITIES INTL.....		9,954,174	10,040,459	19,523	1.....
3140Q7 WS 2	FNMA PASS THRU #CA0656 3.500 2047 11.....		09/10/2018.....	MORGAN STANLEY.....		14,725,597	14,853,242	17,329	1.....
35563P BX 6	SCRT 2017-3 HT 2.500 2056 07.....		09/25/2018.....	PAR WRITE-UP.....		23,329	23,329	0	1.....
35563P GB 9	SCRT 2018-3 HA 3.000 2057 08.....		08/09/2018.....	J P MORGAN CHASE SECURITIES INC.....		4,862,141	5,000,000	18,333	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					55,971,409	53,622,030	55,185	XXX.....

Bonds - Industrial and Miscellaneous

012725 AC 1	ALBEMARLE CORP 4.150 2024 12.....		07/26/2018.....	GOLDMAN SACHS & CO.....		2,022,300	2,000,000	13,603	2FE.....
0258M0 EL 9	AMERICAN EXPRESS CREDIT 3.300 2027 05.....		08/02/2018.....	GOLDMAN SACHS & CO.....		1,935,400	2,000,000	17,050	1FE.....
02665W CJ 8	AMERICAN HONDA FINANCE 3.450 2023 07.....	C.....	07/11/2018.....	BARCLAYS CAPITAL INC.....		2,994,810	3,000,000	0	1FE.....
03040W AS 4	AMERICAN WATER CAPITAL C 3.750 2028 09.....		08/06/2018.....	MIZUHO INTERNATIONAL PLC.....		2,999,430	3,000,000	0	1FE.....
037735 CU 9	APPALACHIAN POWER CO 3.400 2025 06.....		08/29/2018.....	AMHERST PIERPONT SEC.....		805,970	820,000	6,970	2FE.....
037735 CW 5	APPALACHIAN POWER CO 3.300 2027 06.....		09/12/2018.....	CANTOR FITZGERALD.....		2,880,210	3,000,000	28,325	2FE.....
013817 AJ 0	ARCONIC INC 5.900 2027 02.....		09/10/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,032,500	2,000,000	13,439	3FE.....
058498 AV 8	BALL CORP 4.875 2026 03.....		09/14/2018.....	KEYBANC CAPITAL MARK.....		847,875	850,000	345	3FE.....
07274N AV 5	BAYER US FINANCE II LLC 2.200 2022 07.....	C.....	07/12/2018.....	EXCHANGED.....		934,010	1,000,000	0	2FE.....
07274N AW 3	BAYER US FINANCE II LLC 3.375 2024 07.....	C.....	07/12/2018.....	EXCHANGED.....		956,690	1,000,000	0	2FE.....
07274N AY 9	BAYER US FINANCE II LLC 5.500 2025 08.....	C.....	07/12/2018.....	EXCHANGED.....		1,067,160	1,000,000	22,458	2FE.....
10373Q AB 6	BP CAP MARKETS AMERICA 3.796 2025 09.....	C.....	09/19/2018.....	CITIGROUP GLOBAL MARKETS.....		2,003,160	2,000,000	0	1FE.....

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ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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)
16411Q AC 5	CHENIERE ENERGY PARTNERS 5.625 2026 10.....		09/06/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,003,750	1,000,000	0	3FE.....
186108 CK 0	CLEVELAND ELECTRIC ILLUM 3.500 2028 04.....		08/02/2018.....	SUNTRUST.....		2,222,526	2,338,000	28,413	2FE.....
12592B AJ 3	CNH INDUSTRIAL CAP LLC 4.200 2024 01.....		08/09/2018.....	BAS-MERRILL LYNCH.....		1,994,020	2,000,000	0	2FE.....
200340 AS 6	COMERICA BANK 3.700 2023 07.....		07/27/2018.....	RBC CAPITAL MARKETS.....		2,004,420	2,000,000	0	1FE.....
207597 EJ 0	CONNECTICUT LIGHT AND PO 3.200 2027 03.....		08/20/2018.....	KEYBANC CAPITAL MARK.....		1,367,100	1,400,000	19,538	1FE.....
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03.....		07/13/2018.....	HSBC.....		4,327,960	4,000,000	67,100	1FE.....
208251 AE 8	CONOCOPHILLIPS HLDG CO 6.950 2029 04.....		08/28/2018.....	DEUTSCHE BANC.....		6,330,845	5,040,000	131,355	1FE.....
209111 FJ 7	CONSOLIDATED EDISON CO O 2.900 2026 12.....		07/09/2018.....	BAS-MERRILL LYNCH.....		2,500,348	2,670,000	8,603	1FE.....
21036P AQ 1	CONSTELLATION BRANDS INC 3.700 2026 12.....		07/30/2018.....	MORGAN STANLEY.....		2,905,650	3,000,000	16,958	2FE.....
126408 HH 9	CSX CORP 3.250 2027 06.....		09/27/2018.....	U S BANCORP.....		1,716,163	1,812,000	0	2FE.....
26442L C* 3	DUKE ENERGY KENTUCKY 4.180 2028 10.....		09/20/2018.....	KEYBANC CAPITAL MARK.....		5,000,000	5,000,000	0	2Z.....
26442U AF 1	DUKE ENERGY PROGRESS 3.375 2023 09.....		08/07/2018.....	J P MORGAN CHASE SECURITIES INC.....		3,002,310	3,000,000	0	1FE.....
26441Y AY 3	DUKE REALTY LP 3.750 2024 12.....		07/09/2018.....	BARCLAYS CAPITAL INC.....		3,945,520	4,000,000	16,667	2FE.....
277432 AR 1	EASTMAN CHEMICAL 3.800 2025 03.....		08/03/2018.....	HSBC.....		2,978,460	3,000,000	44,967	2FE.....
278062 AG 9	EATON CORP 3.103 2027 09.....		08/20/2018.....	MORGAN STANLEY.....		4,723,000	5,000,000	67,663	2FE.....
28414H AB 9	ELANCO ANIMAL HEALTH INC 4.900 2028 08.....		08/14/2018.....	GOLDMAN SACHS & CO.....		2,000,000	2,000,000	0	3FE.....
29362U AB 0	ENTEGRIS INC (144A) 4.625 2026 02.....		09/24/2018.....	BARCLAYS CAPITAL INC.....		952,500	1,000,000	5,267	3FE.....
29364N AT 5	ENTERGY MISSISSIPPI 2.850 2028 06.....		07/25/2018.....	FTN FINANCIAL.....		917,980	1,000,000	4,433	1FE.....
29379V AZ 6	ENTERPRISE PRODUCTS 3.350 2023 03.....		07/02/2018.....	BARCLAYS CAPITAL INC.....		4,935,000	5,000,000	51,181	2FE.....
26884A BJ 1	ERP OPERATING LP 3.500 2028 03.....		06/28/2018.....	SUNTRUST.....		0	0	28,194	1FE.....
40573L AQ 9	HALFMOON PARENT INC (144 4.125 2025 11.....		09/07/2018.....	MORGAN STANLEY.....		2,995,680	3,000,000	0	2FE.....
428236 BF 9	HEWLETT-PACKARD CO 3.750 2020 12.....		09/07/2018.....	WELLS FARGO SECURITIES.....		4,038,640	4,000,000	41,667	2FE.....
428291 AN 8	HEXCEL CORP 3.950 2027 02.....		09/10/2018.....	VARIOUS.....		3,928,197	4,010,000	9,444	2FE.....
432833 AB 7	HILTON DOMESTIC OPERATIN 4.250 2024 09.....		07/03/2018.....	MORGAN STANLEY.....		1,902,500	2,000,000	29,514	3FE.....
44644A AE 7	HUNTINGTON NATIONAL BANK 3.550 2023 10.....		08/16/2018.....	CITIGROUP GLOBAL MARKETS.....		4,989,000	5,000,000	0	1FE.....
448579 AG 7	HYATT HOTELS 4.375 2028 09.....		08/07/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,995,980	3,000,000	0	2FE.....
452308 AX 7	ILLINOIS TOOL WORKS 2.650 2026 11.....		07/11/2018.....	CANTOR FITZGERALD.....		2,789,820	3,000,000	12,808	1FE.....
459506 AK 7	INTERNATIONAL FLAVOR & F 4.450 2028 09.....		09/24/2018.....	MORGAN STANLEY.....		2,997,360	3,000,000	0	2FE.....
461070 AM 6	INTERSTATE POWER & LIGHT 3.400 2025 08.....		08/30/2018.....	BAS-MERRILL LYNCH.....		2,921,730	3,000,000	5,383	2FE.....
46849L SR 3	JACKSON NATIONAL LIFE (1 2.100 2021 10.....	C.....	07/30/2018.....	NATWEST SECURITIES.....		3,831,040	4,000,000	22,400	1FE.....
494550 BV 7	KINDER MORGAN ENERGY PAR 4.250 2024 09.....		07/26/2018.....	SUNTRUST.....		4,029,480	4,000,000	70,361	2FE.....
559080 AH 9	MAGELLAN MIDSTREAM PARTN 3.200 2025 03.....		09/05/2018.....	CANTOR FITZGERALD.....		4,465,747	4,675,000	71,476	2FE.....
565849 AP 1	MARATHON OIL 4.400 2027 07.....		08/02/2018.....	VARIOUS.....		3,106,386	3,094,000	7,941	2FE.....
57636Q AJ 3	MASTERCARD INC 3.500 2028 02.....		08/28/2018.....	U S BANCORP.....		2,001,440	2,000,000	778	1FE.....
631005 BH 7	NARRAGANSETT ELECTRIC (1 3.919 2028 08.....	C.....	07/25/2018.....	BARCLAYS CAPITAL INC.....		3,010,980	3,000,000	0	1FE.....
641062 AF 1	NESTLE HOLDINGS INC (144 3.625 2028 09.....	C.....	09/17/2018.....	BAS-MERRILL LYNCH.....		4,975,900	5,000,000	0	1FE.....
655844 BZ 0	NORFOLK SOUTHERN CORP 3.800 2028 08.....		08/27/2018.....	U S BANCORP.....		3,012,330	3,000,000	8,550	2FE.....
655844 CA 4	NORFOLK SOUTHERN CORP 3.650 2025 08.....		07/30/2018.....	WELLS FARGO SECURITIES.....		2,993,580	3,000,000	0	2FE.....
665859 AT 1	NORTHERN TRUST CORP 3.650 2028 08.....		07/31/2018.....	MORGAN STANLEY.....		2,996,250	3,000,000	0	1FE.....
666807 BM 3	NORTHROP GRUMMAN CORP 2.930 2025 01.....		08/03/2018.....	HSBC.....		1,907,360	2,000,000	3,581	2FE.....
66775V AC 9	NORTHWEST PIPELINE LLC (4.000 2027 04.....		08/21/2018.....	U S BANCORP.....		2,956,740	3,000,000	47,667	2FE.....
67777L AC 7	OI EUROPEAN GROUP BV (14 4.000 2023 03.....		09/06/2018.....	VARIOUS.....		3,499,800	3,684,000	70,967	3FE.....
678858 BT 7	OKLAHOMA GAS & ELECTRIC 3.800 2028 08.....		08/14/2018.....	MIZUHO INTERNATIONAL PLC.....		4,990,550	5,000,000	0	1FE.....
68233J BE 3	ONCOR ELECTRIC DELIVERY 3.700 2028 11.....		08/10/2018.....	VARIOUS.....		10,736,467	10,700,000	2,343	1FE.....
717081 EP 4	PFIZER INC 3.600 2028 09.....		09/04/2018.....	CITIGROUP GLOBAL MARKETS.....		2,995,230	3,000,000	0	1FE.....
74368C AH 7	PROTECTIVE LIFE GLOBAL (2.615 2022 08.....	C.....	08/16/2018.....	BARCLAYS CAPITAL INC.....		5,130,259	5,280,000	68,269	1FE.....

QE04.2

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)
74460D AB 5	PUBLIC STORAGE 2.370 2022 09		07/24/2018	WELLS FARGO SECURITIES		1,923,120	2,000,000	17,248	1FE
755111 BX 8	RAYTHEON CO 2.500 2022 12		09/07/2018	J P MORGAN CHASE SECURITIES INC		3,891,040	4,000,000	23,889	1FE
7591EP AP 5	REGIONS FINANCIAL CORP 3.800 2023 08		08/08/2018	RBC CAPITAL MARKETS		4,997,050	5,000,000	0	2FE
758202 AK 1	RELX CAPITAL INC 3.125 2022 10	C	07/20/2018	U S BANCORP		2,538,543	2,588,000	22,241	2FE
771196 BP 6	ROCHE HOLDINGS INC (144A) 3.625 2028 09	C	09/12/2018	SANTANDER INVESTMENTS		2,995,500	3,000,000	0	1FE
776743 AF 3	ROPER TECHNOLOGIES INC 4.200 2028 09		08/14/2018	J P MORGAN CHASE SECURITIES INC		1,997,840	2,000,000	0	2FE
79466L AE 4	SALESFORCE.COM INC 3.250 2023 04		08/02/2018	BAS-MERRILL LYNCH		1,995,800	2,000,000	20,764	1FE
82845L AA 8	SILVERSEA CRUISE FINANCE 7.250 2025 02		08/13/2018	WELLS FARGO SECURITIES		2,185,000	2,000,000	5,639	4FE
845437 BR 2	SOUTHWESTERN ELECTRIC PO 4.100 2028 09		09/11/2018	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	2FE
86024T AA 5	STEVENS HOLDINGS CO INC 6.125 2026 10		09/27/2018	VARIOUS		4,052,500	4,000,000	0	4FE
86787E AY 3	SUNTRUST BANKS INC 3.689 2024 08		07/24/2018	SUNTRUST		3,000,000	3,000,000	0	1FE
87612B BH 4	TARGA RESOURCES PARTNERS 5.875 2026 04		09/24/2018	GOLDMAN SACHS & CO		2,067,500	2,000,000	53,528	3FE
883556 BM 3	THERMO FISHER SCIENTIFIC 3.650 2025 12		09/28/2018	CANTOR FITZGERALD		4,527,007	4,606,000	0	2FE
887389 AK 0	TIMKEN CO 4.500 2028 12		08/22/2018	BAS-MERRILL LYNCH		2,996,040	3,000,000	0	2FE
902494 BG 7	TYSON FOODS INC 3.900 2023 09		09/26/2018	MORGAN STANLEY		2,004,220	2,000,000	0	2FE
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09		08/27/2018	MIZUHO INTERNATIONAL PLC		3,033,060	3,000,000	26,663	2FE
913017 DB 2	UNITED TECHNOLOGIES CORP 3.650 2023 08		08/13/2018	MORGAN STANLEY		2,999,730	3,000,000	0	2FE
918204 AV 0	VF CORP 3.500 2021 09		07/20/2018	KEYBANC CAPITAL MARK		2,655,477	2,627,000	36,523	1FE
960386 AN 0	WABTEC 4.150 2024 03		09/13/2018	J P MORGAN CHASE SECURITIES INC		3,004,080	3,000,000	1,038	2FE
94106L AY 5	WASTE MANAGEMENT INC 2.900 2022 09		08/02/2018	VARIOUS		2,545,530	2,592,000	29,441	2FE
95040Q AE 4	WELLTOWER INC 3.950 2023 09		08/09/2018	BARCLAYS CAPITAL INC		4,998,350	5,000,000	0	2FE
72925P AC 9	WEYERHAEUSER CO 4.700 2021 03		09/27/2018	U S BANCORP		1,061,444	1,035,000	0	2FE
98978V AN 3	ZOETIS INC 3.900 2028 08		08/13/2018	CITIGROUP GLOBAL MARKETS		4,990,550	5,000,000	0	2FE
88579Y BB 6	3M COMPANY 3.250 2024 02		09/11/2018	CITIGROUP GLOBAL MARKETS		2,992,680	3,000,000	0	1FE
13596Z 4B 8	CANADIAN IMPERIAL BANK 2.970 2023 07		07/09/2018	CIBC WORLD MARKETS		2,999,460	3,000,000	0	1FE
136069 V3 2	CANADIAN IMPERIAL BANK 2.900 2021 09		09/12/2018	CIBC WORLD MARKETS		1,999,940	2,000,000	0	1FE
39191Z AZ 2	GREATERTORONTO AIRPORT 3.040 2022 09		07/03/2018	RBC DOMINION GLOBAL MARKETS		2,037,080	2,000,000	17,657	1FE
59162N AE 9	METRO INC 2.680 2022 12		07/03/2018	SCOTIA CAPITAL		1,970,620	2,000,000	4,405	2FE
633067 C2 7	NATIONAL BANK OF CANADA 2.105 2022 03		06/29/2018	BMO CAPITAL MARKETS		0	0	6,229	1FE
775109 BF 7	ROGERS COMMUNICATIONS 2.900 2026 11	A	09/13/2018	VARIOUS		1,989,892	2,150,000	21,130	2FE
92660F AK 0	VIDEOTRON LTD (144A) 5.125 2027 04	A	07/05/2018	WELLS FARGO SECURITIES		1,940,000	2,000,000	23,917	3FE
03969A AM 2	ARDAGH PACKAGING (144A) 4.250 2022 09	D	09/24/2018	BAS-MERRILL LYNCH		1,970,000	2,000,000	2,597	3FE
046353 AR 9	ASTRAZENECA PLC 3.500 2023 08	D	08/15/2018	CITIGROUP GLOBAL MARKETS		2,998,350	3,000,000	0	1FE
20271A AG 2	COMMONWEALTH BANK OF AUS 3.250 2023 07	D	07/09/2018	RBC CAPITAL MARKETS		3,991,200	4,000,000	0	1FE
74977R DE 1	COOPERATIEVE RABOBANK UA 3.875 2023 09	D	09/19/2018	BARCLAYS CAPITAL INC		4,986,500	5,000,000	0	1FE
44962L AF 4	IHS MARKIT LTD 4.750 2028 08	D	07/19/2018	J P MORGAN CHASE SECURITIES INC		2,988,840	3,000,000	0	2FE
456837 AK 9	ING GROEP NV 4.000 2023 10	D	09/25/2018	GOLDMAN SACHS & CO		2,999,340	3,000,000	0	1FE
65557C AY 9	NORDEA BANK AB (144A) 3.750 2023 08	D	08/22/2018	GOLDMAN SACHS & CO		4,993,250	5,000,000	0	1FE
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	07/09/2018	SOCIETY GENERALE AMERICAS		2,952,330	3,000,000	16,250	1FE
822582 BT 8	SHELL INTERNATIONAL FIN 2.875 2026 05	D	07/24/2018	GOLDMAN SACHS & CO		2,862,360	3,000,000	18,208	1FE
89153V AG 4	TOTAL CAPITAL INTERNATIO 3.700 2024 01	D	07/02/2018	SOCIETY GENERALE AMERICAS		3,026,280	3,000,000	52,417	1FE
89365D AA 1	TRANSDIGM UK HOLDINGS (1) 6.875 2026 05	D	08/22/2018	BAS-MERRILL LYNCH		4,105,000	4,000,000	80,972	4FE
12591U AE 3	COMM 2014-UBS2 A4 3.691 2047 03		07/26/2018	DEUTSCHE BANC		10,066,016	10,000,000	29,733	1FE
12650Y AA 1	CSMC 2015-GLPB A (144A) 3.639 2034 11		09/20/2018	BAS-MERRILL LYNCH		10,001,827	9,890,000	18,052	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					317,835,858	318,861,000	1,594,217	.XXX

QE04.3

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)
8399997	Total - Bonds - Part 3					607,703,105	602,041,579	1,976,815	XXX
8399999	Total - Bonds					607,703,105	602,041,579	1,976,815	XXX
Common Stocks - Industrial and Miscellaneous									
015271	10 9 ALEXANDRIA REAL ESTATE EQUITY		09/17/2018	VARIOUS	807,000	100,910	XXX	0	L
024835	10 0 AMERICAN CAMPUS COMMUNITIES		08/07/2018	VARIOUS	6,425,000	265,391	XXX	0	L
053484	10 1 AVALONBAY COMMUNITIES INC		09/28/2018	VARIOUS	9,420,000	1,716,935	XXX	0	L
11120U	10 5 BRIXMOR PROPERTY GROUP INC		09/28/2018	VARIOUS	19,683,000	344,581	XXX	0	L
198287	20 3 COLUMBIA PROPERTY TRUST INC		09/28/2018	VARIOUS	13,379,000	316,124	XXX	0	L
229663	10 9 CUBESMART		09/28/2018	VARIOUS	14,081,000	417,300	XXX	0	L
23283R	10 0 CYRUSONE INC		09/28/2018	OPPENHEIMER & CO. INC NORTH AMERICA CASH	4,269,000	270,309	XXX	0	L
252784	30 1 DIAMONDROCK HOSPITALITY CO		08/07/2018	VARIOUS	8,700,000	102,421	XXX	0	L
25960P	10 9 DOUGLAS EMMETT INC		08/13/2018	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	704,000	27,274	XXX	0	L
264411	50 5 DUKE REALTY CORPORATION		08/27/2018	VARIOUS	8,800,000	247,870	XXX	0	L
29444U	70 0 EQUINIX INC		08/13/2018	VARIOUS	755,000	325,610	XXX	0	L
29476L	10 7 EQUITY RESIDENTIAL PROPERTIES TRUST		08/07/2018	VARIOUS	12,733,000	825,651	XXX	0	L
30225T	10 2 EXTRA SPACE STORAGE INC		09/17/2018	VARIOUS	1,231,000	114,655	XXX	0	L
345605	10 9 FOREST CITY REALTY TRUST A		07/30/2018	VARIOUS	23,099,000	531,508	XXX	0	L
40609P	10 5 HALLADOR ENERGY CO		08/15/2018	DIST FROM PARTNERSHIP	3,065,000	19,524	XXX	0	L
42225P	50 1 HEALTHCARE TRUST OF AMERICA INC REIT		09/20/2018	VARIOUS	8,026,000	218,025	XXX	0	L
44107P	10 4 HOST HOTELS & RESORTS INC		09/10/2018	JP MORGAN - TI START NORTH AMERICA 352	2,602,000	55,718	XXX	0	L
444097	10 9 HUDSON PACIFIC PROPERTIES IN		09/28/2018	VARIOUS	13,228,000	433,111	XXX	0	L
46187W	10 7 INVITATION HOMES INC		09/28/2018	BARCLAYS CAPITAL INC. NORTH AMERICA CASH	3,108,000	71,293	XXX	0	L
46590V	10 0 JBG SMITH PROPERTIES		09/21/2018	VARIOUS	14,541,000	540,436	XXX	0	L
55303A	10 5 MGM GROWTH PROPERTIES LLC CLASS A		09/28/2018	VARIOUS	5,157,000	153,829	XXX	0	L
554382	10 1 MACERICH CO		09/10/2018	JP MORGAN - TI START NORTH AMERICA 352	866,000	48,502	XXX	0	L
700517	10 5 PARK HOTELS & RESORTS INC		07/31/2018	VARIOUS	4,300,000	134,400	XXX	0	L
720190	20 6 PIEDMONT OFFICE REALTY TRUST CLASS A		09/17/2018	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	2,039,000	39,612	XXX	0	L
74340W	10 3 PROLOGIS INC		08/13/2018	VARIOUS	6,410,000	407,157	XXX	0	L
74736A	10 3 QTS REALTY TRUST INC CL A		09/28/2018	VARIOUS	16,327,000	704,998	XXX	0	L
74965L	10 1 RLJ LODGING TRUST		09/28/2018	VARIOUS	46,188,000	1,024,252	XXX	0	L
75134P	30 3 RAMACO RESOURCES INC		08/28/2018	DIST FROM PARTNERSHIP	28,302,000	226,479	XXX	0	L
758849	10 3 REGENCY CENTERS CORP		07/18/2018	VARIOUS	996,000	60,836	XXX	0	L
81721M	10 9 SENIOR HOUSING PROP TRUST		08/22/2018	VARIOUS	63,257,000	1,180,733	XXX	0	L
828806	10 9 SIMON PROPERTY GROUP INC		08/13/2018	VARIOUS	1,037,000	177,950	XXX	0	L
862121	10 0 STORE CAPITAL CORPORATION		08/07/2018	VARIOUS	17,814,000	502,037	XXX	0	L
866674	10 4 SUN COMMUNITIES INC		09/17/2018	VARIOUS	6,470,000	640,324	XXX	0	L
87266J	10 4 TPI COMPOSITES INC		08/13/2018	DIST FROM PARTNERSHIP	22,431,000	667,547	XXX	0	L
876664	10 3 TAUBMAN CENTERS INC		09/28/2018	VARIOUS	3,607,000	216,519	XXX	0	L
88650V	20 8 TIER REIT INC		09/20/2018	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	2,084,000	50,267	XXX	0	L
92276F	10 0 VENTAS INC		09/28/2018	VARIOUS	49,047,000	2,787,011	XXX	0	L
92339V	10 0 VEREIT INC		08/20/2018	VARIOUS	104,761,000	821,225	XXX	0	L
925652	10 9 VICI PROPERTIES INC		07/30/2018	VARIOUS	3,581,000	73,601	XXX	0	L
929042	10 9 VORNADO REALTY TRUST		09/28/2018	VARIOUS	5,700,000	410,919	XXX	0	L
95040Q	10 4 WELLTOWER INC		09/06/2018	VARIOUS	23,590,000	1,539,857	XXX	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					18,812,701	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					18,812,701	XXX	0	XXX

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)
9799999	Total - Common Stocks.....					18,812,701	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					18,812,701	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					626,515,806	XXX	1,976,815	XXX

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

QE04.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
217194	AA 7 COP I LLC 3.613		09/05/2018	REDEEMED		68,302	68,302	68,302	68,302	0	0	0	0	0	68,302	0	0	0	1,851	12/05/2021	1
576863	BB 9 MATSON NAVIGATION CO 5.337		09/04/2018	REDEEMED		41,000	41,000	41,000	40,994	0	6	0	6	0	41,000	0	0	0	2,188	09/04/2028	1
576863	BC 7 MATSON NAVIGATION CO 5.273		07/29/2018	REDEEMED		38,000	38,000	38,000	37,997	0	3	0	3	0	38,000	0	0	0	2,004	07/29/2029	1
912828	QT 0 U S TREASURY NOTES 2.375		06/30/2018	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	593,750	06/30/2018	1
912828	VQ 0 U S TREASURY NOTES 1.375		07/31/2018	MATURED		20,000,000	20,000,000	20,090,620	20,020,375	0	(20,375)	0	(20,375)	0	20,000,000	0	0	0	275,000	07/31/2018	1
912828	2C 3 U S TREASURY NOTES .750		08/31/2018	MATURED		10,000,000	10,000,000	9,926,987	9,970,873	0	29,127	0	29,127	0	10,000,000	0	0	0	75,000	08/31/2018	1
36179S	NT 0 GNMA II PASS #MA4002 2.500		09/20/2018	PAID ON PRINCIPAL		1,454,612	1,454,612	1,431,985	1,432,027	0	22,585	0	22,585	0	1,454,612	0	0	0	24,332	10/20/2046	1
36179S	SN 8 GNMA II PASS #MA4125 2.500		09/20/2018	PAID ON PRINCIPAL		910,727	910,727	896,212	896,253	0	14,474	0	14,474	0	910,727	0	0	0	15,248	12/20/2046	1
36179T	G3 3 GNMA II PASS #MA4718 3.000		09/20/2018	PAID ON PRINCIPAL		222,722	222,722	226,324	226,219	0	(3,497)	0	(3,497)	0	222,722	0	0	0	4,477	09/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		09/20/2018	PAID ON PRINCIPAL		358,270	358,270	373,104	372,554	0	(14,285)	0	(14,285)	0	358,270	0	0	0	8,329	01/20/2042	1
36202C	HM 8 GNMA II PASS #2036 8.000		09/20/2018	PAID ON PRINCIPAL		212	212	216	214	0	(2)	0	(2)	0	212	0	0	0	11	07/20/2025	1
36202C	K7 7 GNMA II PASS #2118 7.500		09/20/2018	PAID ON PRINCIPAL		3,832	3,832	3,896	3,867	0	(35)	0	(35)	0	3,832	0	0	0	190	11/20/2025	1
36202C	PS 6 GNMA II PASS #2233 7.500		09/20/2018	PAID ON PRINCIPAL		3,587	3,587	3,531	3,542	0	45	0	45	0	3,587	0	0	0	190	06/20/2026	1
36202C	QY 2 GNMA II PASS #2271 8.500		09/20/2018	PAID ON PRINCIPAL		946	946	969	970	0	(24)	0	(24)	0	946	0	0	0	55	08/20/2026	1
36202C	RF 2 GNMA II PASS #2286 8.500		09/20/2018	PAID ON PRINCIPAL		2,323	2,323	2,363	2,366	0	(43)	0	(43)	0	2,323	0	0	0	133	09/20/2026	1
36202D	HK 0 GNMA II PASS #2934 7.500		09/20/2018	PAID ON PRINCIPAL		1,453	1,453	1,428	1,417	0	36	0	36	0	1,453	0	0	0	78	06/20/2030	1
36202D	SP 7 GNMA II PASS #3226 5.500		09/20/2018	PAID ON PRINCIPAL		2,340	2,340	2,242	2,239	0	101	0	101	0	2,340	0	0	0	86	04/20/2032	1
36202D	TD 3 GNMA II PASS #3248 5.500		09/20/2018	PAID ON PRINCIPAL		2,736	2,736	2,610	2,625	0	111	0	111	0	2,736	0	0	0	100	06/20/2032	1
36202D	UU 3 GNMA II PASS #3295 5.500		09/20/2018	PAID ON PRINCIPAL		3,090	3,090	3,084	3,084	0	6	0	6	0	3,090	0	0	0	114	10/20/2032	1
36202D	U7 4 GNMA II PASS #3306 5.500		09/20/2018	PAID ON PRINCIPAL		37,600	37,600	37,530	37,532	0	69	0	69	0	37,600	0	0	0	1,359	11/20/2032	1
36202D	VM 0 GNMA II PASS #3320 5.500		09/20/2018	PAID ON PRINCIPAL		36,255	36,255	36,487	36,516	0	(261)	0	(261)	0	36,255	0	0	0	1,341	12/20/2032	1
36202D	YY 1 GNMA II PASS #3427 4.500		09/20/2018	PAID ON PRINCIPAL		208,930	208,930	195,308	199,198	0	9,732	0	9,732	0	208,930	0	0	0	6,369	08/20/2033	1
36202D	2B 6 GNMA II PASS #3470 4.500		09/20/2018	PAID ON PRINCIPAL		15,295	15,295	14,162	14,409	0	885	0	885	0	15,295	0	0	0	425	11/20/2033	1
36202D	4N 8 GNMA II PASS #3529 5.000		09/20/2018	PAID ON PRINCIPAL		92,285	92,285	88,204	88,887	0	3,399	0	3,399	0	92,285	0	0	0	3,070	03/20/2034	1
36202D	5P 2 GNMA II PASS #3554 4.500		09/20/2018	PAID ON PRINCIPAL		54,515	54,515	50,477	51,719	0	2,796	0	2,796	0	54,515	0	0	0	1,573	05/20/2034	1
36202E	F2 0 GNMA II PASS #3785 5.000		09/20/2018	PAID ON PRINCIPAL		250,446	250,446	244,028	245,333	0	5,113	0	5,113	0	250,446	0	0	0	8,453	11/20/2035	1
36202E	XT 1 GNMA II PASS #4290 5.500		09/20/2018	PAID ON PRINCIPAL		55,146	55,146	54,916	54,891	0	254	0	254	0	55,146	0	0	0	2,008	11/20/2038	1
36176S	SV 3 GNMA PASS TH #0074832 3.500		09/15/2018	PAID ON PRINCIPAL		9,670	9,670	10,107	10,171	0	(501)	0	(501)	0	9,670	0	0	0	226	04/15/2042	1
36176J	GJ 3 GNMA PASS TH #00767301 3.500		09/15/2018	PAID ON PRINCIPAL		221,774	221,774	231,788	234,303	0	(12,529)	0	(12,529)	0	221,774	0	0	0	4,937	04/15/2042	1
36176X	FR 5 GNMA PASS TH #00778976 3.500		09/15/2018	PAID ON PRINCIPAL		126,355	126,355	132,653	136,268	0	(9,912)	0	(9,912)	0	126,355	0	0	0	2,844	03/15/2042	1
36206Y	CH 2 GNMA PASS TH #424972 4.000		09/15/2018	PAID ON PRINCIPAL		13,334	13,334	13,013	13,294	0	40	0	40	0	13,334	0	0	0	347	10/15/2018	1
36208F	JZ 4 GNMA PASS TH #449480 7.500		09/15/2018	PAID ON PRINCIPAL		3,305	3,305	3,390	3,379	0	(74)	0	(74)	0	3,305	0	0	0	165	10/15/2027	1
36209G	RV 1 GNMA PASS TH #471300 6.000		09/15/2018	PAID ON PRINCIPAL		26,504	26,504	25,891	25,981	0	523	0	523	0	26,504	0	0	0	950	01/15/2032	1
36209Y	TV 0 GNMA PASS TH #485764 6.000		09/15/2018	PAID ON PRINCIPAL		7,501	7,501	7,478	7,478	0	23	0	23	0	7,501	0	0	0	300	09/15/2031	1
36210N	RP 6 GNMA PASS TH #497394 6.000		09/15/2018	PAID ON PRINCIPAL		1,907	1,907	1,867	1,865	0	42	0	42	0	1,907	0	0	0	76	01/15/2029	1
36212N	AM 9 GNMA PASS TH #538312 6.000		09/15/2018	PAID ON PRINCIPAL		8,342	8,342	8,238	8,230	0	111	0	111	0	8,342	0	0	0	335	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269 6.000		09/15/2018	PAID ON PRINCIPAL		1,637	1,637	1,621	1,621	0	16	0	16	0	1,637	0	0	0	65	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603 5.000		09/15/2018	PAID ON PRINCIPAL		16,161	16,161	15,974	15,987	0	174	0	174	0	16,161	0	0	0	492	08/15/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		09/15/2018	PAID ON PRINCIPAL		156,305	156,305	153,831	154,290	0	2,015	0	2,015	0	156,305	0	0	0	5,375	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663 6.000		09/15/2018	PAID ON PRINCIPAL		3,638	3,638	3,626	3,626	0	11	0	11	0	3,638	0	0	0	146	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864 6.000		09/15/2018	PAID ON PRINCIPAL		1,012	1,012	993	993	0	19	0	19	0	1,012	0	0	0	41	11/15/2031	1

QE05

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 PU 4	GNMA PASS TH #552235 6.000		09/15/2018	PAID ON PRINCIPAL		1,363	1,363	1,331	1,330	0	33	0	33	0	1,363	0	0	0	54	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		09/15/2018	PAID ON PRINCIPAL		2,641	2,641	2,587	2,583	0	58	0	58	0	2,641	0	0	0	106	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		09/15/2018	PAID ON PRINCIPAL		347	347	337	334	0	14	0	14	0	347	0	0	0	14	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		09/15/2018	PAID ON PRINCIPAL		5,217	5,217	5,514	5,534	0	(317)	0	(317)	0	5,217	0	0	0	226	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		09/15/2018	PAID ON PRINCIPAL		3,976	3,976	4,203	4,240	0	(263)	0	(263)	0	3,976	0	0	0	175	04/15/2032	1
36213F QS 5	GNMA PASS TH #553165 6.000		09/15/2018	PAID ON PRINCIPAL		11,045	11,045	11,601	11,478	0	(432)	0	(432)	0	11,045	0	0	0	445	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2018	PAID ON PRINCIPAL		52,267	52,267	51,867	51,955	0	313	0	313	0	52,267	0	0	0	1,756	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2018	PAID ON PRINCIPAL		409	409	401	400	0	8	0	8	0	409	0	0	0	16	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2018	PAID ON PRINCIPAL		2,906	2,906	2,877	2,874	0	32	0	32	0	2,906	0	0	0	117	01/15/2032	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2018	PAID ON PRINCIPAL		51,530	51,530	52,528	52,281	0	(751)	0	(751)	0	51,530	0	0	0	2,188	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2018	PAID ON PRINCIPAL		1,476	1,476	1,497	1,499	0	(23)	0	(23)	0	1,476	0	0	0	59	10/15/2032	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2018	PAID ON PRINCIPAL		2,978	2,978	3,036	3,062	0	(83)	0	(83)	0	2,978	0	0	0	119	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2018	PAID ON PRINCIPAL		9,522	9,522	9,512	9,513	0	9	0	9	0	9,522	0	0	0	408	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2018	PAID ON PRINCIPAL		13,621	13,621	13,247	13,237	0	385	0	385	0	13,621	0	0	0	542	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2018	PAID ON PRINCIPAL		3,559	3,559	3,572	3,572	0	(13)	0	(13)	0	3,559	0	0	0	142	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2018	PAID ON PRINCIPAL		752	752	741	742	0	10	0	10	0	752	0	0	0	30	12/15/2031	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2018	PAID ON PRINCIPAL		2,954	2,954	2,899	2,906	0	48	0	48	0	2,954	0	0	0	118	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2018	PAID ON PRINCIPAL		844	844	824	823	0	21	0	21	0	844	0	0	0	34	12/15/2031	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2018	PAID ON PRINCIPAL		2,285	2,285	2,255	2,256	0	29	0	29	0	2,285	0	0	0	91	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2018	PAID ON PRINCIPAL		12,590	12,590	12,414	12,415	0	174	0	174	0	12,590	0	0	0	459	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2018	PAID ON PRINCIPAL		13,916	13,916	13,846	13,842	0	74	0	74	0	13,916	0	0	0	568	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2018	PAID ON PRINCIPAL		1,383	1,383	1,342	1,328	0	55	0	55	0	1,383	0	0	0	55	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2018	PAID ON PRINCIPAL		6,519	6,519	6,424	6,426	0	93	0	93	0	6,519	0	0	0	261	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2018	PAID ON PRINCIPAL		1,609	1,609	1,588	1,584	0	25	0	25	0	1,609	0	0	0	64	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2018	PAID ON PRINCIPAL		9,636	9,636	9,507	9,510	0	125	0	125	0	9,636	0	0	0	386	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2018	PAID ON PRINCIPAL		6,818	6,818	6,791	6,791	0	27	0	27	0	6,818	0	0	0	273	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2018	PAID ON PRINCIPAL		33,332	33,332	32,891	32,800	0	531	0	531	0	33,332	0	0	0	1,181	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2018	PAID ON PRINCIPAL		2,554	2,554	2,603	2,622	0	(68)	0	(68)	0	2,554	0	0	0	102	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2018	PAID ON PRINCIPAL		3,548	3,548	3,483	3,483	0	66	0	66	0	3,548	0	0	0	142	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2018	PAID ON PRINCIPAL		2,341	2,341	2,373	2,390	0	(49)	0	(49)	0	2,341	0	0	0	94	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2018	PAID ON PRINCIPAL		2,975	2,975	3,033	3,057	0	(82)	0	(82)	0	2,975	0	0	0	119	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2018	PAID ON PRINCIPAL		25,064	25,064	24,696	24,679	0	386	0	386	0	25,064	0	0	0	1,025	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2018	PAID ON PRINCIPAL		19,834	19,834	19,543	19,517	0	317	0	317	0	19,834	0	0	0	706	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2018	PAID ON PRINCIPAL		9,609	9,609	9,475	9,476	0	132	0	132	0	9,609	0	0	0	385	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		09/15/2018	PAID ON PRINCIPAL		579	579	563	559	0	20	0	20	0	579	0	0	0	23	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		09/15/2018	PAID ON PRINCIPAL		82,715	82,715	80,221	80,069	0	2,646	0	2,646	0	82,715	0	0	0	3,304	02/15/2032	1
36201E M7 2	GNMA PASS TH #580982 6.000		09/15/2018	PAID ON PRINCIPAL		3,279	3,279	3,231	3,234	0	45	0	45	0	3,279	0	0	0	131	02/15/2032	1
36201F XP 7	GNMA PASS TH #582186 6.000		09/15/2018	PAID ON PRINCIPAL		1,729	1,729	1,710	1,710	0	19	0	19	0	1,729	0	0	0	69	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		09/15/2018	PAID ON PRINCIPAL		9,098	9,098	9,225	9,274	0	(176)	0	(176)	0	9,098	0	0	0	364	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		09/15/2018	PAID ON PRINCIPAL		11,144	11,144	11,300	11,321	0	(177)	0	(177)	0	11,144	0	0	0	448	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		09/15/2018	PAID ON PRINCIPAL		66,256	66,256	65,919	65,902	0	354	0	354	0	66,256	0	0	0	2,345	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		09/15/2018	PAID ON PRINCIPAL		1,649	1,649	1,681	1,694	0	(45)	0	(45)	0	1,649	0	0	0	66	10/15/2032	1

QE05 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)
36201H 2W 2	GNMA PASS TH #584089 6.000		09/15/2018	PAID ON PRINCIPAL		1,041	1,041	1,061	1,063	.0	(22)	.0	(22)	.0	1,041	.0	.0	.0	.42	10/15/2032	1
36201M FN 7	GNMA PASS TH #587073 6.000		09/15/2018	PAID ON PRINCIPAL		4,034	4,034	4,006	4,005	.0	.29	.0	.29	.0	4,034	.0	.0	.0	.162	05/15/2032	1
36201N M4 9	GNMA PASS TH #588179 6.000		09/15/2018	PAID ON PRINCIPAL		9,477	9,477	9,860	9,820	.0	(343)	.0	(343)	.0	9,477	.0	.0	.0	.379	01/15/2033	1
36201S XE 4	GNMA PASS TH #592077 5.000		09/15/2018	PAID ON PRINCIPAL		9,463	9,463	9,455	9,453	.0	.9	.0	.9	.0	9,463	.0	.0	.0	.346	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		09/15/2018	PAID ON PRINCIPAL		153,149	153,149	145,022	147,663	.0	5,486	.0	5,486	.0	153,149	.0	.0	.0	4,554	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		09/15/2018	PAID ON PRINCIPAL		16,855	16,855	15,975	16,178	.0	.677	.0	.677	.0	16,855	.0	.0	.0	.557	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		09/15/2018	PAID ON PRINCIPAL		9,451	9,451	9,224	9,425	.0	.27	.0	.27	.0	9,451	.0	.0	.0	.239	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		09/15/2018	PAID ON PRINCIPAL		13,079	13,079	12,764	13,038	.0	.40	.0	.40	.0	13,079	.0	.0	.0	.340	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		09/15/2018	PAID ON PRINCIPAL		6,408	6,408	6,458	6,437	.0	(29)	.0	(29)	.0	6,408	.0	.0	.0	.192	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		09/15/2018	PAID ON PRINCIPAL		2,610	2,610	2,661	2,689	.0	(78)	.0	(78)	.0	2,610	.0	.0	.0	.105	10/15/2032	1
36200E BQ 3	GNMA PASS TH #598647 5.500		09/15/2018	PAID ON PRINCIPAL		10,038	10,038	10,264	10,285	.0	(247)	.0	(247)	.0	10,038	.0	.0	.0	.368	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		09/15/2018	PAID ON PRINCIPAL		15,393	15,393	15,659	15,556	.0	(163)	.0	(163)	.0	15,393	.0	.0	.0	.513	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		09/15/2018	PAID ON PRINCIPAL		3,052	3,052	3,126	3,118	.0	(66)	.0	(66)	.0	3,052	.0	.0	.0	.112	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		09/15/2018	PAID ON PRINCIPAL		27,924	27,924	27,947	27,926	.0	(2)	.0	(2)	.0	27,924	.0	.0	.0	.928	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		07/15/2018	MATURED		1,783	1,783	1,887	1,790	.0	(6)	.0	(6)	.0	1,783	.0	.0	.0	.47	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2018	PAID ON PRINCIPAL		12,851	12,851	12,949	12,911	.0	(60)	.0	(60)	.0	12,851	.0	.0	.0	.386	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2018	PAID ON PRINCIPAL		32,372	32,372	29,873	30,527	.0	1,845	.0	1,845	.0	32,372	.0	.0	.0	.976	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		09/15/2018	PAID ON PRINCIPAL		23,408	23,408	23,507	23,470	.0	(62)	.0	(62)	.0	23,408	.0	.0	.0	.722	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		07/15/2018	PAID ON PRINCIPAL		1,168	1,168	1,144	1,164	.0	.3	.0	.3	.0	1,168	.0	.0	.0	.31	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		07/15/2018	PAID ON PRINCIPAL		4,198	4,198	4,095	4,185	.0	.13	.0	.13	.0	4,198	.0	.0	.0	.98	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		08/15/2018	VARIOUS		24,808	24,808	24,828	24,769	.0	.39	.0	.39	.0	24,808	.0	.0	.0	.679	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		09/15/2018	PAID ON PRINCIPAL		37,472	37,472	37,261	37,300	.0	.173	.0	.173	.0	37,472	.0	.0	.0	1,169	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		09/15/2018	PAID ON PRINCIPAL		56,122	56,122	53,077	53,832	.0	2,290	.0	2,290	.0	56,122	.0	.0	.0	1,668	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		09/15/2018	PAID ON PRINCIPAL		9,247	9,247	8,707	8,830	.0	.416	.0	.416	.0	9,247	.0	.0	.0	2,663	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		09/15/2018	PAID ON PRINCIPAL		66,205	66,205	62,698	63,600	.0	2,605	.0	2,605	.0	66,205	.0	.0	.0	2,202	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		09/15/2018	PAID ON PRINCIPAL		44,529	44,529	43,993	44,052	.0	.476	.0	.476	.0	44,529	.0	.0	.0	1,420	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		09/15/2018	PAID ON PRINCIPAL		13,956	13,956	14,021	13,938	.0	.18	.0	.18	.0	13,956	.0	.0	.0	.394	10/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		09/15/2018	PAID ON PRINCIPAL		1,132	1,132	1,139	1,136	.0	(4)	.0	(4)	.0	1,132	.0	.0	.0	.34	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		07/15/2018	PAID ON PRINCIPAL		1,864	1,864	1,873	1,862	.0	.2	.0	.2	.0	1,864	.0	.0	.0	.49	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		07/15/2018	MATURED		6,560	6,560	6,523	6,546	.0	.13	.0	.13	.0	6,560	.0	.0	.0	.172	07/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2018	PAID ON PRINCIPAL		29,003	29,003	29,220	29,125	.0	(123)	.0	(123)	.0	29,003	.0	.0	.0	.930	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2018	PAID ON PRINCIPAL		69,047	69,047	69,565	69,404	.0	(356)	.0	(356)	.0	69,047	.0	.0	.0	1,843	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		07/15/2018	MATURED		1,007	1,007	.994	1,004	.0	.2	.0	.2	.0	1,007	.0	.0	.0	.27	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2018	PAID ON PRINCIPAL		27,578	27,578	27,737	27,677	.0	(99)	.0	(99)	.0	27,578	.0	.0	.0	.856	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2018	PAID ON PRINCIPAL		115,309	115,309	106,571	108,924	.0	6,385	.0	6,385	.0	115,309	.0	.0	.0	3,422	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2018	PAID ON PRINCIPAL		5,893	5,893	5,580	5,668	.0	.225	.0	.225	.0	5,893	.0	.0	.0	.177	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2018	PAID ON PRINCIPAL		27,675	27,675	25,880	26,230	.0	1,445	.0	1,445	.0	27,675	.0	.0	.0	.799	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2018	PAID ON PRINCIPAL		26,598	26,598	25,146	25,496	.0	1,103	.0	1,103	.0	26,598	.0	.0	.0	.886	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2018	PAID ON PRINCIPAL		4,705	4,705	4,351	4,450	.0	.255	.0	.255	.0	4,705	.0	.0	.0	.141	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		07/15/2018	PAID ON PRINCIPAL		3,445	3,445	3,376	3,436	.0	.9	.0	.9	.0	3,445	.0	.0	.0	.90	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2018	PAID ON PRINCIPAL		24,255	24,255	23,028	23,390	.0	.865	.0	.865	.0	24,255	.0	.0	.0	.727	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2018	PAID ON PRINCIPAL		8,923	8,923	8,472	8,618	.0	.306	.0	.306	.0	8,923	.0	.0	.0	.268	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)
36290X	QX 1		09/15/2018	PAID ON PRINCIPAL		4,862	4,862	4,604	4,672	0	190	0	190	0	4,862	0	0	0	146	09/15/2033	1
36290X	4B 3		09/15/2018	PAID ON PRINCIPAL		19,644	19,644	19,791	19,622	0	22	0	22	0	19,644	0	0	0	570	10/15/2018	1
36291A	D6 3		09/15/2018	PAID ON PRINCIPAL		17,415	17,415	17,541	17,396	0	19	0	19	0	17,415	0	0	0	517	10/15/2018	1
36291Q	BW 3		09/15/2018	PAID ON PRINCIPAL		13,973	13,973	14,201	14,140	0	(167)	0	(167)	0	13,973	0	0	0	466	12/15/2034	1
36291R	RF 1		09/15/2018	PAID ON PRINCIPAL		3,669	3,669	3,729	3,709	0	(40)	0	(40)	0	3,669	0	0	0	123	12/15/2034	1
36291R	2G 6		09/15/2018	PAID ON PRINCIPAL		32,285	32,285	31,896	32,019	0	266	0	266	0	32,285	0	0	0	1,076	03/15/2035	1
36291S	VW 7		09/15/2018	PAID ON PRINCIPAL		12,662	12,662	12,868	12,821	0	(159)	0	(159)	0	12,662	0	0	0	421	12/15/2034	1
36292F	S2 4		09/15/2018	PAID ON PRINCIPAL		1,810	1,810	1,789	1,791	0	19	0	19	0	1,810	0	0	0	60	08/15/2035	1
36292H	S6 1		09/15/2018	PAID ON PRINCIPAL		324,117	324,117	320,369	321,136	0	2,981	0	2,981	0	324,117	0	0	0	10,799	11/15/2035	1
36176E	5W 7		09/15/2018	PAID ON PRINCIPAL		5,464	5,464	5,704	5,860	0	(396)	0	(396)	0	5,464	0	0	0	127	01/15/2042	1
36176E	6E 6		09/15/2018	PAID ON PRINCIPAL		6,665	6,665	6,957	7,146	0	(481)	0	(481)	0	6,665	0	0	0	157	01/15/2042	1
36176Q	NH 3		09/15/2018	PAID ON PRINCIPAL		5,803	5,803	6,058	6,242	0	(439)	0	(439)	0	5,803	0	0	0	135	01/15/2042	1
36176Q	NT 7		09/15/2018	PAID ON PRINCIPAL		949	949	991	1,040	0	(91)	0	(91)	0	949	0	0	0	22	01/15/2042	1
36176Q	NX 8		09/15/2018	PAID ON PRINCIPAL		212,356	212,356	221,680	225,266	0	(12,910)	0	(12,910)	0	212,356	0	0	0	5,546	01/15/2042	1
36225A	TG 5		09/15/2018	PAID ON PRINCIPAL		883	883	905	908	0	(26)	0	(26)	0	883	0	0	0	45	04/15/2027	1
36225A	YM 6		09/15/2018	PAID ON PRINCIPAL		2,422	2,422	2,482	2,498	0	(76)	0	(76)	0	2,422	0	0	0	120	02/15/2028	1
36225B	2L 1		09/15/2018	PAID ON PRINCIPAL		11,994	11,994	11,705	11,954	0	39	0	39	0	11,994	0	0	0	311	12/15/2018	1
36241K	BF 4		09/15/2018	PAID ON PRINCIPAL		30,690	30,690	33,485	32,695	0	(2,005)	0	(2,005)	0	30,690	0	0	0	1,625	12/15/2029	1
36241K	BG 2		09/15/2018	PAID ON PRINCIPAL		40,379	40,379	43,709	42,049	0	(1,671)	0	(1,671)	0	40,379	0	0	0	2,166	06/15/2025	1
36241K	BL 1		09/15/2018	PAID ON PRINCIPAL		26,201	26,201	27,635	27,112	0	(911)	0	(911)	0	26,201	0	0	0	1,119	11/15/2028	1
36241K	BM 9		09/15/2018	PAID ON PRINCIPAL		155,515	155,515	163,740	162,693	0	(7,178)	0	(7,178)	0	155,515	0	0	0	6,524	03/15/2032	1
36241K	CT 3		09/15/2018	PAID ON PRINCIPAL		26,140	26,140	28,002	27,466	0	(1,326)	0	(1,326)	0	26,140	0	0	0	1,334	03/15/2030	1
36241K	CV 0		09/15/2018	PAID ON PRINCIPAL		43,263	43,263	46,338	45,496	0	(2,233)	0	(2,233)	0	43,263	0	0	0	2,111	03/15/2030	1
36241K	CU 8		09/15/2018	PAID ON PRINCIPAL		23,666	23,666	25,354	24,939	0	(1,273)	0	(1,273)	0	23,666	0	0	0	1,202	04/15/2030	1
36241K	DH 8		09/15/2018	PAID ON PRINCIPAL		258,246	258,246	254,158	254,852	0	3,394	0	3,394	0	258,246	0	0	0	7,933	04/15/2035	1
38375B	ZA 3		09/20/2018	PAID ON PRINCIPAL		1,574,551	1,574,551	1,614,038	1,583,202	0	(8,651)	0	(8,651)	0	1,574,551	0	0	0	22,715	11/20/2062	1
38375B	C9 1		09/20/2018	PAID ON PRINCIPAL		923,816	923,816	934,318	925,429	0	(1,612)	0	(1,612)	0	923,816	0	0	0	9,641	10/20/2062	1
38375B	G2 2		09/20/2018	PAID ON PRINCIPAL		469,137	469,137	468,991	468,789	0	348	0	348	0	469,137	0	0	0	5,569	12/20/2062	1
38375B	R5 3		09/20/2018	PAID ON PRINCIPAL		732,738	732,738	727,014	730,638	0	2,100	0	2,100	0	732,738	0	0	0	8,346	03/20/2063	1
38375U	JY 6		09/20/2018	PAID ON PRINCIPAL		198,607	198,607	199,522	199,204	0	(597)	0	(597)	0	198,607	0	0	0	3,658	05/20/2064	1
38376R	GP 6		09/20/2018	PAID ON PRINCIPAL		762,842	762,842	735,606	735,460	0	27,382	0	27,382	0	762,842	0	0	0	11,203	09/20/2065	1
38376R	ML 7		09/20/2018	PAID ON PRINCIPAL		625,606	625,606	621,573	623,010	0	2,595	0	2,595	0	625,606	0	0	0	11,229	12/20/2065	1
36225C	PC 4		09/20/2018	PAID ON PRINCIPAL		7,591	7,591	7,609	7,529	0	62	0	62	0	7,591	0	0	0	140	06/20/2030	1
36202K	GZ 3		09/20/2018	PAID ON PRINCIPAL		2,800	2,800	2,806	2,791	0	9	0	9	0	2,800	0	0	0	56	10/20/2026	1
36230S	DW 1		09/20/2018	PAID ON PRINCIPAL		5,104	5,104	5,251	5,100	0	4	0	4	0	5,104	0	0	0	156	02/20/2061	1
38378N	EW 9		09/16/2018	PAID ON PRINCIPAL		125,296	125,296	123,769	124,165	0	1,131	0	1,131	0	125,296	0	0	0	2,297	09/16/2046	1
38378X	P6 2		09/16/2018	PAID ON PRINCIPAL		158,501	158,501	158,550	158,510	0	(9)	0	(9)	0	158,501	0	0	0	2,642	05/16/2055	1
38378Y	S8 3		09/16/2018	PAID ON PRINCIPAL		57,207	57,207	57,437	57,383	0	(176)	0	(176)	0	57,207	0	0	0	943	09/16/2053	1
38379K	H5 0		09/16/2018	PAID ON PRINCIPAL		330,095	330,095	337,935	335,534	0	(5,439)	0	(5,439)	0	330,095	0	0	0	6,892	08/16/2047	1
38379K	PV 4		09/16/2018	PAID ON PRINCIPAL		63,625	63,625	63,029	63,157	0	468	0	468	0	63,625	0	0	0	976	11/16/2048	1
38379K	RM 2		09/16/2018	PAID ON PRINCIPAL		226,466	226,466	227,864	227,593	0	(1,127)	0	(1,127)	0	226,466	0	0	0	4,002	03/16/2050	1
38379R	5R 0		09/16/2018	PAID ON PRINCIPAL		62,125	62,125	62,105	62,103	0	22	0	22	0	62,125	0	0	0	1,119	10/16/2051	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)
83379R ZM 8	GNR 2017-90 AB (PROJEC 2.600.....		09/16/2018	PAID ON PRINCIPAL.....		48,203	48,203	47,857	47,868	0	336	0	336	0	48,203	0	0	0	836	07/16/2057	1.....
83162C TV 5	SBAP 2011-20B 1 4.220.....		08/01/2018	PAID ON PRINCIPAL.....		395,974	395,974	395,974	395,590	0	384	0	384	0	395,974	0	0	0	17,428	02/01/2031	1.....
83162C UR 2	SBAP 2012-20C 1 2.510.....		09/01/2018	PAID ON PRINCIPAL.....		714,717	714,717	714,958	714,951	0	(234)	0	(234)	0	714,717	0	0	0	18,789	03/01/2032	1.....
83162C WK 5	SBAP 2014-20G 1 2.870.....		07/01/2018	PAID ON PRINCIPAL.....		462,329	462,329	466,864	466,252	0	(3,923)	0	(3,923)	0	462,329	0	0	0	14,434	07/01/2034	1.....
83162C XE 8	SBAP 2015-20H 1 2.820.....		08/01/2018	PAID ON PRINCIPAL.....		530,755	530,755	531,106	531,450	0	(695)	0	(695)	0	530,755	0	0	0	15,545	08/01/2035	1.....
83162C XG 3	SBAP 2015-20I 1 2.820.....		09/01/2018	PAID ON PRINCIPAL.....		986,476	986,476	986,476	987,296	0	(819)	0	(819)	0	986,476	0	0	0	28,692	09/01/2035	1.....
83162C XN 8	SBAP 2016-20A 1 2.780.....		07/01/2018	PAID ON PRINCIPAL.....		717,362	717,362	717,362	717,751	0	(389)	0	(389)	0	717,362	0	0	0	21,198	01/01/2036	1.....
83162C YH 0	SBAP 2017-20B 1 2.820.....		08/01/2018	PAID ON PRINCIPAL.....		446,926	446,926	448,906	448,995	0	(2,069)	0	(2,069)	0	446,926	0	0	0	12,643	02/01/2037	1.....
83162C YU 1	SBAP 2017-20H 1 2.750.....		08/01/2018	PAID ON PRINCIPAL.....		405,804	405,804	405,804	405,906	0	(102)	0	(102)	0	405,804	0	0	0	10,865	08/01/2037	1.....
831641 FB 6	SBIC 2014-10B 1 3.015.....		09/10/2018	PAID ON PRINCIPAL.....		2,594,408	2,594,408	2,594,408	2,593,843	0	566	0	566	0	2,594,408	0	0	0	78,221	09/10/2024	1.....
831641 FE 0	SBIC 2015-10B 1 2.829.....		09/10/2018	PAID ON PRINCIPAL.....		1,146,691	1,146,691	1,146,691	1,146,549	0	141	0	141	0	1,146,691	0	0	0	32,440	09/10/2025	1.....
0599999	Total - Bonds - U.S. Government.....					51,979,850	51,979,850	51,979,639	51,937,750	0	42,100	0	42,100	0	51,979,850	0	0	0	1,479,888	XXX	XXX
Bonds - All Other Government																					
13509P EA 7	CANADA HOUSING TRUST 2.350.....		09/18/2018	TD SECURITIES.....		10,015,200	10,000,000	10,124,500	10,024,813	0	(18,943)	0	(18,943)	0	10,005,869	0	9,331	9,331	179,952	12/15/2018	1FE.....
26682C MV 2	DURHAM REGIONAL MUNICI 1.950.....		07/02/2018	MATURED.....		750,000	750,000	748,650	749,823	0	177	0	177	0	750,000	0	0	0	14,625	07/02/2018	1FE.....
563469 TY 1	MANITOBA (PROVINCE OF) 1.850.....		09/05/2018	MATURED.....		1,000,000	1,000,000	998,600	999,809	0	191	0	191	0	1,000,000	0	0	0	18,500	09/05/2018	1FE.....
65355D A5 4	NIAGARA REGIONAL MUNIC 2.650.....		07/17/2018	MATURED.....		1,000,000	1,000,000	998,600	999,831	0	169	0	169	0	1,000,000	0	0	0	26,500	07/17/2018	1.....
68323A BR 4	ONTARIO (PROVINCE OF) 2.100.....		09/08/2018	MATURED.....		3,000,000	3,000,000	3,000,680	3,000,056	0	(56)	0	(56)	0	3,000,000	0	0	0	63,000	09/08/2018	1FE.....
62935Z MX 7	CANADA NHA PASS THRU P 1.750.....		09/15/2018	PAID ON PRINCIPAL.....		127,236	127,236	125,187	126,843	0	393	0	393	0	127,236	0	0	0	1,388	10/01/2018	1FE.....
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800.....		09/15/2018	PAID ON PRINCIPAL.....		336,913	336,913	338,211	336,767	0	146	0	146	0	336,913	0	0	0	4,082	12/01/2018	1FE.....
1099999	Total - Bonds - All Other Government.....					16,229,350	16,214,150	16,334,427	16,237,943	0	(17,924)	0	(17,924)	0	16,220,019	0	9,331	9,331	308,047	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192 L8 1	MARYLAND GENERAL OBLIG 5.000.....		07/15/2018	REDEEMED.....		10,000,000	10,000,000	10,606,100	10,207,118	0	(207,118)	0	(207,118)	0	10,000,000	0	0	0	500,000	07/15/2023	1FE.....
57582N UR 4	MASSACHUSETTS GENERAL 5.250.....		08/01/2018	MATURED.....		10,000,000	10,000,000	10,659,700	10,237,403	0	(237,403)	0	(237,403)	0	10,000,000	0	0	0	525,000	08/01/2018	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					20,000,000	20,000,000	21,265,800	20,444,522	0	(444,522)	0	(444,522)	0	20,000,000	0	0	0	1,025,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
041431 LD 7	ARLINGTON CO GENERAL O 5.000.....		09/27/2018	JEFFERIES & CO INC.....		5,979,120	5,600,000	6,057,408	6,148,036	0	(128,015)	5,332	(133,347)	0	6,014,689	0	(35,569)	(35,569)	280,000	08/15/2031	1FE.....
041431 LE 5	ARLINGTON CO GENERAL O 5.000.....		09/27/2018	VARIOUS.....		5,980,623	5,600,000	6,057,408	6,148,036	0	(127,751)	5,332	(133,083)	0	6,014,953	0	(34,330)	(34,330)	280,194	08/15/2032	1FE.....
041431 MM 6	ARLINGTON CO PUB IMPT 4.000.....		09/27/2018	JEFFERIES & CO INC.....		1,052,110	1,000,000	1,077,860	1,045,528	0	(9,156)	0	(9,156)	0	1,036,372	0	15,738	15,738	40,000	08/01/2030	1FE.....
041826 DS 4	ARLINGTON ISD GEN OBLI 5.000.....		07/11/2018	MUNI CENTER.....		246,911	225,000	260,838	247,158	0	(2,741)	0	(2,741)	0	244,417	0	2,494	2,494	10,250	02/15/2032	1FE.....
052396 SQ 2	AUSTIN GENERAL OBLIG L 5.000.....		09/01/2018	REDEEMED.....		4,000,000	4,000,000	4,516,640	4,101,783	0	(101,783)	0	(101,783)	0	4,000,000	0	0	0	200,000	09/01/2022	1FE.....
088023 HG 4	BEVERLY HILLS USD GO E 4.000.....		08/01/2018	MATURED.....		425,000	425,000	458,001	427,308	0	(2,308)	0	(2,308)	0	425,000	0	0	0	17,000	08/01/2018	1FE.....
088023 HM 1	BEVERLY HILLS USD GO E 5.000.....		08/01/2018	MATURED.....		250,000	250,000	289,850	252,791	0	(2,791)	0	(2,791)	0	250,000	0	0	0	12,500	08/01/2018	1FE.....
088023 HN 9	BEVERLY HILLS USD GO E 5.000.....		08/01/2018	REDEEMED.....		800,000	800,000	909,880	807,771	0	(7,771)	0	(7,771)	0	800,000	0	0	0	40,000	08/01/2019	1FE.....
132285 DY 6	CAMBRIDGE GO LTD REF S 5.000.....		08/01/2018	MATURED.....		1,000,000	1,000,000	1,049,240	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,000	08/01/2018	1FE.....
165573 X4 8	CHESTER CO GENERAL OBL 5.000.....		09/27/2018	CITIGROUP GLOBAL MARKETS.....		6,071,560	5,465,000	6,508,276	6,050,430	0	(85,024)	0	(85,024)	0	5,965,406	0	106,154	106,154	136,625	11/15/2033	1FE.....
208418 TM 5	CONROE ISD GO REF S201 4.000.....		07/12/2018	MUNI CENTER.....		313,074	300,000	326,766	310,866	0	(1,818)	0	(1,818)	0	309,048	0	4,026	4,026	11,033	02/15/2031	1FE.....
283461 ZX 2	EL PASO CO SCH DIST #0 4.000.....		07/19/2018	ROBERT W BAIRD & CO.....		1,226,268	1,150,000	1,306,009	1,217,244	0	(9,164)	0	(9,164)	0	1,208,080	0	18,188	18,188	27,856	12/15/2025	1FE.....
303820 6V 1	FAIRFAX CO GEN OBLIG S 3.000.....		07/13/2018	MUNI CENTER.....		101,433	100,000	100,880	101,304	0	(305)	142	(447)	0	100,858	0	575	575	2,383	04/01/2028	1FE.....
410774 PK 3	HANOVER CO GEN OBLIGAT 5.000.....		07/15/2018	MATURED.....		1,125,000	1,125,000	1,338,683	1,138,737	0	(13,737)	0	(13,737)	0	1,125,000	0	0	0	56,250	07/15/2018	1FE.....
494152 TJ 0	KILLEEN ISD GEN OBLIG 5.000.....		09/27/2018	WELLS FARGO SECURITIES.....		5,573,717	5,225,000	6,219,788	5,600,198	0	(87,107)	0	(87,107)	0	5,513,090	0	60,626	60,626	261,250	02/15/2027	1FE.....

QE05.4

SCHEDULE D - PART 4

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

QE055

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)
494152 UC 3	KILLEEN ISD GEN OBLIG 5.000		08/15/2018	MORGAN STANLEY		2,042,886	1,895,000	2,270,760	2,036,387	0	(27,514)	0	(27,514)	0	2,008,873	0	34,012	34,012	95,276	02/15/2026	1FE
494152 UD 1	KILLEEN ISD GEN OBLIG 5.000		08/15/2018	VARIOUS		1,153,801	1,070,000	1,282,170	1,149,833	0	(14,784)	0	(14,784)	0	1,135,049	0	18,752	18,752	52,172	02/15/2026	1FE
505786 GE 7	LADUE SCH DIST GENERAL 2.750		08/28/2018	MUNI CENTER		204,656	200,000	202,156	203,314	0	(473)	778	(1,251)	0	202,063	0	2,593	2,593	5,485	03/01/2026	1FE
545896 6N 7	LOUDOUN CO GENERAL OBL 4.000		07/11/2018	GEORGE K BAUM & CO		2,937,978	2,765,000	3,135,842	2,930,457	0	(21,654)	0	(21,654)	0	2,908,803	0	29,175	29,175	68,203	12/01/2027	1FE
545896 6P 2	LOUDOUN CO GENERAL OBL 4.000		09/27/2018	VARIOUS		2,899,498	2,760,000	3,110,465	2,916,678	0	(28,700)	0	(28,700)	0	2,887,978	0	11,520	11,520	56,300	12/01/2028	1FE
545896 6Q 0	LOUDOUN CO GENERAL OBL 4.000		08/17/2018	MUNI CENTER		159,177	150,000	168,116	158,113	0	(1,272)	0	(1,272)	0	156,841	0	2,336	2,336	4,333	12/01/2029	1FE
545896 6R 8	LOUDOUN CO GENERAL OBL 4.000		08/06/2018	MUNI CENTER		264,749	250,000	278,650	262,854	0	(1,831)	0	(1,831)	0	261,023	0	3,726	3,726	6,628	12/01/2030	1FE
545896 6R 8	LOUDOUN CO GENERAL OBL 4.000		06/28/2018	MUNI CENTER		0	0	0	0	0	0	0	0	0	0	0	0	0	2,344	12/01/2030	1FE
567389 TP 6	MARICOPA CO USD #80 LT 4.000		09/27/2018	VARIOUS		1,066,082	1,000,000	1,129,770	1,060,840	0	(9,332)	0	(9,332)	0	1,051,508	0	14,574	14,574	40,978	07/01/2023	1FE
587843 HL 0	MERCER CO IMPT AUTH CO 5.000		08/01/2018	MATURED		1,845,000	1,845,000	2,024,629	1,845,000	0	0	0	0	0	1,845,000	0	0	0	92,250	08/01/2018	1FE
596566 QR 3	MIDDLESEX CO IMPT AUTH 5.000		09/15/2018	MATURED		115,000	115,000	130,226	118,137	0	(3,137)	0	(3,137)	0	115,000	0	0	0	5,750	09/15/2018	1FE
613664 7A 3	MONTGOMERY CO GEN OBLI 3.000		07/26/2018	MUNI CENTER		104,712	100,000	102,511	101,555	0	(161)	0	(161)	0	101,394	0	3,318	3,318	2,492	04/01/2025	1FE
64327T BT 4	NEW CASTLE CO GEN OBLI 4.000		07/06/2018	MUNI CENTER		539,850	500,000	563,390	531,105	0	(3,416)	0	(3,416)	0	527,689	0	12,161	12,161	19,722	07/15/2026	1FE
720373 HF 9	PIERCE CO SD#1 STEILAC 5.000		07/10/2018	PIPER JAFFRAY		3,670,830	3,305,000	4,080,452	3,663,001	0	(41,064)	0	(41,064)	0	3,621,936	0	48,894	48,894	101,445	12/01/2023	1FE
779240 EL 0	ROUND ROCK ISD GO S200 5.250		08/01/2018	REDEEMED		1,870,000	1,870,000	2,088,266	1,885,757	0	(15,757)	0	(15,757)	0	1,870,000	0	0	0	98,175	08/01/2020	1FE
779240 EN 6	ROUND ROCK ISD GO S200 5.250		08/01/2018	REDEEMED		1,350,000	1,350,000	1,456,313	1,357,801	0	(7,801)	0	(7,801)	0	1,350,000	0	0	0	70,875	08/01/2022	1FE
779240 GK 0	ROUND ROCK ISD GO S201 5.000		08/01/2018	MATURED		2,025,000	2,025,000	2,333,610	2,048,783	0	(23,783)	0	(23,783)	0	2,025,000	0	0	0	101,250	08/01/2018	1FE
802088 JQ 8	SANTA FE PUB SCH DIST 4.000		08/01/2018	MATURED		9,500,000	9,500,000	10,200,910	9,551,590	0	(51,590)	0	(51,590)	0	9,500,000	0	0	0	380,000	08/01/2018	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					65,894,036	62,965,000	71,035,762	66,418,396	0	(831,741)	11,584	(843,324)	0	65,575,072	0	318,964	318,964	2,629,021	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

107191 BQ 0	BRENT UTIL BD WAT & SE 8.350		09/01/2018	MATURED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	3,758	09/01/2018	1
14739H BE 0	CASCADE WTR ALLIANCE W 4.448		09/01/2018	MATURED		730,000	730,000	730,000	730,000	0	0	0	0	0	730,000	0	0	0	32,470	09/01/2018	1FE
155048 CP 4	CENTRAL PUGET SOUND RE 5.000		07/11/2018	BARCLAYS CAPITAL INC		274,673	250,000	304,383	275,032	0	(3,131)	0	(3,131)	0	271,901	0	2,772	2,772	11,875	02/01/2027	1FE
155048 CQ 2	CENTRAL PUGET SOUND RE 5.000		07/11/2018	BARCLAYS CAPITAL INC		373,089	340,000	411,723	373,140	0	(4,140)	0	(4,140)	0	369,000	0	4,089	4,089	16,150	02/01/2028	1FE
161045 HP 7	CHARLOTTE WATER & SEWE 5.000		07/01/2018	REDEEMED		3,000,000	3,000,000	3,122,520	3,007,629	0	(7,629)	0	(7,629)	0	3,000,000	0	0	0	150,000	07/01/2027	1FE
161045 HQ 5	CHARLOTTE WATER & SEWE 5.000		07/01/2018	REDEEMED		12,115,000	12,115,000	12,570,766	12,143,433	0	(28,433)	0	(28,433)	0	12,115,000	0	0	0	605,750	07/01/2028	1FE
67109P AA 1	COOK & DUPAGE COS (OAK) 8.000		08/01/2018	REDEEMED		68,500	68,500	0	0	0	68,500	0	68,500	0	68,500	0	0	0	5,496	02/01/2023	5*GI
45200F EG 0	ILLINOIS FIN AUTH (JUNI) 1.450		07/02/2018	REDEEMED		302,000	302,000	302,000	302,000	0	0	0	0	0	302,000	0	0	0	2,322	07/01/2038	1FE
575579 FB 8	MASSACHUSETTS BAY TRAN 5.250		07/01/2018	MATURED		18,190,000	18,190,000	19,332,150	18,561,317	0	(371,317)	0	(371,317)	0	18,190,000	0	0	0	954,975	07/01/2018	1FE
57586E CK 5	MASSACHUSETTS H/E INST 5.750		07/01/2018	REDEEMED		9,260,000	9,260,000	10,941,801	9,370,211	0	(110,211)	0	(110,211)	0	9,260,000	0	0	0	532,450	07/01/2026	1FE
659079 BK 2	NORTH DAVIS CO SWR DIS 3.500		07/23/2018	MUNI CENTER		790,320	750,000	808,268	777,676	0	(3,498)	0	(3,498)	0	774,179	0	16,141	16,141	23,236	03/01/2026	1FE
659079 BN 6	NORTH DAVIS CO SWR DIS 3.500		08/28/2018	MUNI CENTER		415,824	400,000	424,576	411,724	0	(1,771)	0	(1,771)	0	409,953	0	5,871	5,871	13,961	03/01/2029	1FE
684421 DG 2	ORANGE CO WATER DIST C 4.000		08/15/2018	MATURED		4,000,000	4,000,000	3,974,480	3,998,148	0	1,852	0	1,852	0	4,000,000	0	0	0	160,000	08/15/2018	1
89658H TT 7	TRINITY RIVER AUTH REG 4.000		07/09/2018	MUNI CENTER		829,945	770,000	858,658	828,995	0	(5,228)	0	(5,228)	0	823,768	0	6,177	6,177	29,089	08/01/2027	1FE
31349G SZ 8	FH (ARM) #755364 3.750		09/15/2018	PAID ON PRINCIPAL		3,325	3,325	3,352	3,316	0	9	0	9	0	3,325	0	0	0	74	01/15/2029	1
31349S KR 3	FH (3/1 ARM) #781204 3.842		09/15/2018	PAID ON PRINCIPAL		2,995	2,995	2,991	2,985	0	10	0	10	0	2,995	0	0	0	70	02/15/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 3.730		09/15/2018	PAID ON PRINCIPAL		638	638	640	636	0	2	0	2	0	638	0	0	0	15	02/15/2032	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		09/15/2018	PAID ON PRINCIPAL		1,119	1,119	1,044	1,077	0	41	0	41	0	1,119	0	0	0	49	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		09/15/2018	PAID ON PRINCIPAL		94,008	94,008	94,464	94,450	0	(441)	0	(441)	0	94,008	0	0	0	2,138	05/15/2026	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		09/15/2018	PAID ON PRINCIPAL		107,856	107,856	112,473	111,040	0	(3,184)	0	(3,184)	0	107,856	0	0	0	1,791	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2018	PAID ON PRINCIPAL		25,515	25,515	26,506	26,179	0	(664)	0	(664)	0	25,515	0	0	0	1,115	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		09/15/2018	PAID ON PRINCIPAL		56,575	56,575	57,998	58,116	0	(1,541)	0	(1,541)	0	56,575	0	0	0	1,335	02/15/2042	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)
3132GS	LQ 0 FHLMC GOLD PASSTHRU 3.500		09/15/2018	PAID ON PRINCIPAL		148,760	148,760	152,549	152,050	0	(3,290)	0	(3,290)	0	148,760	0	0	0	3,732	03/15/2042	1
3128MJ	TB 6 FHLMC GOLD PASSTHRU 3.500		09/15/2018	PAID ON PRINCIPAL		103,186	103,186	101,816	101,916	0	1,271	0	1,271	0	103,186	0	0	0	2,377	09/15/2043	1
3133T5	LL 5 FHR 1727 I CMO 6.500		09/15/2018	PAID ON PRINCIPAL		56,144	56,144	56,012	56,001	0	142	0	142	0	56,144	0	0	0	2,461	05/15/2024	1
3133TB	JR 2 FHR 1998 PE CMO 7.500		09/17/2018	PAID ON PRINCIPAL		5,722	5,722	5,936	5,704	0	17	0	17	0	5,722	0	0	0	304	10/17/2027	1
3137BA	HX 3 FHR 4345 AB 3.000		09/15/2018	PAID ON PRINCIPAL		314,969	314,969	320,924	319,372	0	(4,403)	0	(4,403)	0	314,969	0	0	0	6,225	02/15/2040	1
3137BD	GH 3 FHR 4388 TP 3.000		09/15/2018	PAID ON PRINCIPAL		855,430	855,430	877,484	881,976	0	(26,546)	0	(26,546)	0	855,430	0	0	0	17,553	09/15/2044	1
3137BS	NF 6 FHR 4624 G CMO 2.500		09/15/2018	PAID ON PRINCIPAL		1,425,537	1,425,537	1,434,948	1,434,622	0	(9,084)	0	(9,084)	0	1,425,537	0	0	0	23,977	05/15/2034	1
3137FA	3G 1 FHR 4710 CA 3.000		09/15/2018	PAID ON PRINCIPAL		1,580,869	1,580,869	1,619,156	1,618,758	0	(37,888)	0	(37,888)	0	1,580,869	0	0	0	31,597	12/15/2043	1
3137FC	H9 8 FHR 4736 AB 2.500		09/15/2018	PAID ON PRINCIPAL		1,056,251	1,056,251	1,056,457	1,056,462	0	(211)	0	(211)	0	1,056,251	0	0	0	17,227	12/15/2047	1
3137FC	HH 0 FHR 4736 CT 3.000		09/15/2018	PAID ON PRINCIPAL		820,972	820,972	832,902	832,876	0	(11,904)	0	(11,904)	0	820,972	0	0	0	16,345	12/15/2047	1
31385S	B4 9 FN (ARM) #550959 4.387		09/25/2018	PAID ON PRINCIPAL		4,640	4,640	4,713	4,639	0	1	0	1	0	4,640	0	0	0	124	08/25/2029	1
31379X	VF 9 FN (10/1 ARM #432714 4.082		09/25/2018	PAID ON PRINCIPAL		4,090	4,090	4,153	4,064	0	26	0	26	0	4,090	0	0	0	93	12/25/2027	1
31405T	ZC 9 FN (10/1 ARM #799139 3.663		09/25/2018	PAID ON PRINCIPAL		1,799	1,799	1,807	1,795	0	3	0	3	0	1,799	0	0	0	39	04/25/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 4.485		09/25/2018	PAID ON PRINCIPAL		2,099	2,099	2,108	2,091	0	8	0	8	0	2,099	0	0	0	52	08/25/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 3.611		09/25/2018	PAID ON PRINCIPAL		24,403	24,403	24,418	24,356	0	47	0	47	0	24,403	0	0	0	556	03/25/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 3.332		09/25/2018	PAID ON PRINCIPAL		151,376	151,376	150,141	150,986	0	391	0	391	0	151,376	0	0	0	3,451	10/25/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 3.668		09/25/2018	PAID ON PRINCIPAL		377	377	380	377	0	0	0	0	0	377	0	0	0	9	01/25/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 3.324		09/25/2018	PAID ON PRINCIPAL		2,945	2,945	2,959	2,942	0	4	0	4	0	2,945	0	0	0	65	12/25/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		09/25/2018	PAID ON PRINCIPAL		7,479	7,479	7,722	7,450	0	28	0	28	0	7,479	0	0	0	337	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		09/19/2018	PAID ON PRINCIPAL		4,517	4,517	4,701	4,628	0	(112)	0	(112)	0	4,517	0	0	0	231	01/19/2039	1
31417G	F2 7 FNMA PASS TH #AB9184 3.000		09/25/2018	PAID ON PRINCIPAL		544,833	544,833	553,133	553,054	0	(8,221)	0	(8,221)	0	544,833	0	0	0	10,690	04/25/2043	1
3138EP	KU 7 FNMA PASS TH #AL6606 3.000		09/25/2018	PAID ON PRINCIPAL		193,293	193,293	193,807	193,803	0	(510)	0	(510)	0	193,293	0	0	0	3,836	08/25/2043	1
3138WG	X7 4 FNMA PASS TH #AS7001 3.000		09/25/2018	PAID ON PRINCIPAL		85,942	85,942	86,244	86,240	0	(297)	0	(297)	0	85,942	0	0	0	1,756	04/25/2041	1
3140FQ	T3 1 FNMA PASS TH #BE5069 3.000		09/25/2018	PAID ON PRINCIPAL		145,075	145,075	145,256	145,247	0	(172)	0	(172)	0	145,075	0	0	0	2,929	11/25/2046	1
3140J6	DF 1 FNMA PASS TH #FN BM190 3.000		09/25/2018	PAID ON PRINCIPAL		637,971	637,971	640,363	640,339	0	(2,369)	0	(2,369)	0	637,971	0	0	0	12,700	06/25/2045	1
31418A	VF 2 FNMA PASS TH #FN MA151 2.500		09/25/2018	PAID ON PRINCIPAL		26,295	26,295	26,163	26,185	0	109	0	109	0	26,295	0	0	0	415	07/25/2028	1
31371F	E9 9 FNMA PASS TH #250460 7.000		09/25/2018	PAID ON PRINCIPAL		2,409	2,409	2,311	2,340	0	69	0	69	0	2,409	0	0	0	119	02/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		09/25/2018	PAID ON PRINCIPAL		3,687	3,687	3,686	3,684	0	3	0	3	0	3,687	0	0	0	134	08/25/2035	1
31373D	EF 8 FNMA PASS TH #290034 7.500		09/25/2018	PAID ON PRINCIPAL		3,606	3,606	3,548	3,569	0	37	0	37	0	3,606	0	0	0	185	08/25/2024	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		09/25/2018	PAID ON PRINCIPAL		1,964	1,964	1,988	1,983	0	(19)	0	(19)	0	1,964	0	0	0	92	03/25/2029	1
31391T	UL 0 FNMA PASS TH #676587 5.500		09/25/2018	PAID ON PRINCIPAL		5,806	5,806	5,829	5,827	0	(22)	0	(22)	0	5,806	0	0	0	213	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		09/25/2018	PAID ON PRINCIPAL		112,874	112,874	107,882	108,717	0	4,157	0	4,157	0	112,874	0	0	0	3,729	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		09/25/2018	PAID ON PRINCIPAL		6,190	6,190	6,166	6,166	0	23	0	23	0	6,190	0	0	0	248	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		09/25/2018	PAID ON PRINCIPAL		2,857	2,857	2,930	2,966	0	(109)	0	(109)	0	2,857	0	0	0	114	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		09/25/2018	PAID ON PRINCIPAL		14,072	14,072	14,215	14,182	0	(110)	0	(110)	0	14,072	0	0	0	516	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		09/25/2018	PAID ON PRINCIPAL		70,141	70,141	73,036	73,942	0	(3,801)	0	(3,801)	0	70,141	0	0	0	2,334	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		09/25/2018	PAID ON PRINCIPAL		499	499	505	506	0	(6)	0	(6)	0	499	0	0	0	20	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		09/25/2018	PAID ON PRINCIPAL		861	861	856	856	0	5	0	5	0	861	0	0	0	35	02/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		09/25/2018	PAID ON PRINCIPAL		797	797	783	785	0	12	0	12	0	797	0	0	0	29	03/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		09/25/2018	PAID ON PRINCIPAL		4,063	4,063	4,083	4,086	0	(23)	0	(23)	0	4,063	0	0	0	153	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		09/25/2018	PAID ON PRINCIPAL		6,281	6,281	6,200	6,196	0	85	0	85	0	6,281	0	0	0	256	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		09/25/2018	PAID ON PRINCIPAL		2,231	2,231	2,183	2,176	0	56	0	56	0	2,231	0	0	0	82	06/25/2037	1

QE056

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)
313921	DF 2 FNR 2001-55 PC CMO 6.500		09/25/2018	PAID ON PRINCIPAL		8,434	8,434	8,513	8,515	0	(81)	0	(81)	0	8,434	0	0	0	393	10/25/2031	1
3136A8	SU 5 FNR 2012-102 BC 1.750		09/25/2018	PAID ON PRINCIPAL		219,029	219,029	214,580	214,620	0	4,409	0	4,409	0	219,029	0	0	0	2,487	09/25/2027	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		09/25/2018	PAID ON PRINCIPAL		206,594	206,594	206,271	206,246	0	348	0	348	0	206,594	0	0	0	4,110	05/25/2032	1
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		09/25/2018	PAID ON PRINCIPAL		201,548	201,548	200,020	200,324	0	1,224	0	1,224	0	201,548	0	0	0	3,819	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		09/25/2018	PAID ON PRINCIPAL		163,123	163,123	156,598	157,145	0	5,977	0	5,977	0	163,123	0	0	0	1,927	02/25/2043	1
3136AR	C2 2 FNR 2016-19 CD 2.500		09/25/2018	PAID ON PRINCIPAL		644,989	644,989	645,493	645,476	0	(487)	0	(487)	0	644,989	0	0	0	10,703	04/25/2046	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		09/25/2018	PAID ON PRINCIPAL		181,946	181,946	175,387	171,786	0	10,160	0	10,160	0	181,946	0	0	0	6,605	02/25/2042	1
3133TL	4S 4 FSPC T-17 A5 7.160		09/25/2018	PAID ON PRINCIPAL		58,795	58,795	58,786	58,516	0	279	0	279	0	58,795	0	0	0	2,836	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		09/25/2018	PAID ON PRINCIPAL		31,048	31,048	30,860	30,697	0	351	0	351	0	31,048	0	0	0	1,324	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		09/25/2018	PAID ON PRINCIPAL		27,998	27,998	27,958	27,879	0	118	0	118	0	27,998	0	0	0	1,217	02/25/2042	1
31393N	TB 5 FSPC T-55 1A1 CMO 6.500		09/25/2018	PAID ON PRINCIPAL		9,234	9,234	9,774	9,473	0	(239)	0	(239)	0	9,234	0	0	0	394	03/25/2043	1
3137G1	BC 0 FWLS 2016-SC02 1A 3.000		09/25/2018	PAID ON PRINCIPAL		125,207	125,207	124,551	124,564	0	643	0	643	0	125,207	0	0	0	2,467	10/25/2046	1
3137G1	BD 8 FWLS 2016-SC02 2A 3.500		09/25/2018	PAID ON PRINCIPAL		174,374	174,374	177,494	177,731	0	(3,357)	0	(3,357)	0	174,374	0	0	0	4,298	10/25/2046	1
3137G1	BS 5 FWLS 2017-SC02 1A 3.000		09/25/2018	PAID ON PRINCIPAL		190,177	190,177	188,156	188,185	0	1,992	0	1,992	0	190,177	0	0	0	3,741	05/25/2047	1
3137G1	BT 3 FWLS 2017-SC02 1A1 3.000		09/25/2018	PAID ON PRINCIPAL		152,142	152,142	153,199	153,150	0	(1,008)	0	(1,008)	0	152,142	0	0	0	2,992	05/25/2047	1
3137G1	BV 8 FWLS 2017-SC02 2A 3.500		09/25/2018	PAID ON PRINCIPAL		82,932	82,932	84,172	84,211	0	(1,279)	0	(1,279)	0	82,932	0	0	0	1,890	05/25/2047	1
3137G1	BW 6 FWLS 2017-SC02 2A1 3.500		09/25/2018	PAID ON PRINCIPAL		34,970	34,970	35,720	35,709	0	(739)	0	(739)	0	34,970	0	0	0	797	05/25/2047	1
35563P	GB 6 SCRT 2017-3 HT 2.500		09/25/2018	PAID ON PRINCIPAL		95,509	95,509	95,203	95,431	0	78	0	78	0	95,509	0	0	0	1,586	07/25/2056	1
35563P	BX 9 SCRT 2018-3 HA 3.000		09/25/2018	PAID ON PRINCIPAL		97,666	97,666	94,973	94,973	0	2,693	0	2,693	0	97,666	0	0	0	369	08/25/2057	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					61,835,405	61,661,555	65,355,959	62,352,651	0	(552,295)	0	(552,295)	0	61,800,355	0	35,050	35,050	2,769,413	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002824	BJ 8 ABBOTT LABORATORIES 2.000		09/15/2018	MATURED		1,000,000	1,000,000	999,300	999,653	0	347	0	347	0	1,000,000	0	0	0	20,000	09/15/2018	2FE
048312	AG 7 ACETF 2003-1 A3 5.050		07/20/2018	REDEEMED		297,520	297,520	297,509	297,517	0	3	0	3	0	297,520	0	0	0	11,269	10/20/2020	1FE
00507V	AE 9 ACTIVISION BLIZZARD (1 6.125		08/16/2018	MAKE WHOLE CALL		1,807,981	1,750,000	1,768,750	1,759,623	0	(1,434)	0	(1,434)	0	1,758,189	0	(8,189)	(8,189)	156,534	09/15/2023	2FE
00508X	AF 1 ACTUANT CORPORATION 5.625		08/29/2018	KEYBANC CAPITAL MARK		102,000	100,000	100,875	100,358	0	(99)	0	(99)	0	100,258	0	1,742	1,742	4,000	06/15/2022	3FE
02665W	AW 1 AMERICAN HONDA FINANCE 1.600	C	07/13/2018	MATURED		1,000,000	1,000,000	998,637	999,712	0	288	0	288	0	1,000,000	0	0	0	16,000	07/13/2018	1FE
032177	AF 4 AMSTED INDUSTRIES (144 5.375		08/15/2018	WELLS FARGO SECURITIES		3,990,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(10,000)	(10,000)	198,278	09/15/2024	3FE
035240	AB 6 ANHEUSER-BUSCH INBEV W 2.200	C	08/01/2018	MATURED		1,000,000	1,000,000	1,001,640	1,000,592	0	(592)	0	(592)	0	1,000,000	0	0	0	22,000	08/01/2018	1FE
037411	AX 3 APACHE CORP 3.625		08/24/2018	TENDERED		390,119	386,000	405,632	395,352	0	(2,071)	0	(2,071)	0	393,281	0	0	(3,162)	34,886	02/01/2021	2FE
037411	BD 6 APACHE CORP 2.625		08/24/2018	TENDERED		1,139,231	1,172,000	1,165,777	1,168,699	0	389	0	389	0	1,169,088	0	(29,857)	(29,857)	14,096	01/15/2023	2FE
013817	AQ 4 ARCONIC INC 5.870		09/10/2018	CITIGROUP GLOBAL MARKETS		624,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	24,000	24,000	37,079	02/23/2022	3FE
053332	AJ 1 AUTOZONE INC 7.125		08/01/2018	MATURED		972,000	972,000	1,095,434	999,979	0	(27,979)	0	(27,979)	0	972,000	0	0	0	69,255	08/01/2018	2FE
058498	AT 3 BALL CORP 5.250		09/14/2018	KEYBANC CAPITAL MARK		877,625	850,000	879,750	875,635	0	(2,133)	0	(2,133)	0	873,502	0	4,123	4,123	54,170	07/01/2025	3FE
07177M	AB 9 BAXALTA INC 4.000	C	09/11/2018	TENDERED		708,550	702,000	697,254	698,272	0	271	0	271	0	698,543	0	10,007	10,007	20,124	06/23/2025	2FE
07177M	AL 7 BAXALTA INC 3.600	C	09/11/2018	TENDERED		704,906	702,000	701,396	701,592	0	35	0	35	0	701,628	0	3,279	3,279	18,112	06/23/2022	2FE
12189T	AH 7 BNSF 1998-A TRUST 6.600		07/02/2018	MATURED		21,434	21,434	21,434	21,434	0	0	0	0	0	21,434	0	0	0	1,415	07/02/2018	1FE
12189T	AH 7 BNSF 1998-A TRUST 6.600		07/02/2018	PAID ON PRINCIPAL		5,653	5,653	5,653	5,653	0	0	0	0	0	5,653	0	0	0	373	01/02/2019	1FE
12200B	AA 6 BNSF 2004-1 TRUST 4.575		07/15/2018	REDEEMED		1,767	1,767	1,769	1,768	0	(1)	0	(1)	0	1,767	0	0	0	86	01/15/2021	1FE
05577@	AG 5 BNSF 2009-A SER A 6.550		08/26/2018	REDEEMED		46,454	46,454	46,454	46,452	0	2	0	2	0	46,454	0	0	0	3,043	02/26/2021	1
05577@	AH 3 BNSF 2009-A SER B 6.550		08/26/2018	REDEEMED		44,709	44,709	44,709	44,707	0	2	0	2	0	44,709	0	0	0	2,928	02/26/2021	1
05577@	AJ 9 BNSF 2009-A SER C 6.550		08/26/2018	REDEEMED		13,694	13,694	13,694	13,693	0	1	0	1	0	13,694	0	0	0	897	02/26/2021	1
05577@	AK 6 BNSF 2009-A SER D 6.550		08/26/2018	REDEEMED		13,964	13,964	13,964	13,963	0	1	0	1	0	13,964	0	0	0	915	02/26/2021	1

QE057

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)
05577@	AM 2 BNSF 2009-A SER E 6.550		08/26/2018	REDEEMED		6,683	6,683	6,683	6,682	0	0	0	0	0	6,683	0	0	0	438	02/26/2021	1
097014	AM 6 BOEING CAPITAL CORP 2.900		08/15/2018	MATURED		1,000,000	1,000,000	1,013,030	1,001,095	0	(1,095)	0	(1,095)	0	1,000,000	0	0	0	29,000	08/15/2018	1FE
150191	AJ 3 CEDAR FAIR LP/CA 5.375		07/23/2018	GOLDMAN SACHS & CO		1,005,625	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	5,625	5,625	34,938	06/01/2024	3FE	
156700	BA 3 CENTURYLINK INC 7.500		08/22/2018	VARIOUS		2,146,250	2,000,000	2,132,500	2,000,000	121,122	(10,652)	0	110,470	0	2,110,470	0	35,780	35,780	132,292	04/01/2024	4FE
228189	AB 2 CROWN AMERICAS 4.500		09/24/2018	BAS-MERRILL LYNCH		2,010,000	2,000,000	1,927,500	1,953,987	0	5,928	0	5,928	0	1,959,915	0	50,085	50,085	107,750	01/15/2023	4FE
12665V	AA 0 CVS LEASE PASS THRU CE 4.163		09/10/2018	REDEEMED		16,385	16,385	16,385	16,385	0	(0)	0	0	0	16,385	0	0	0	455	08/11/2036	2FE
126650	AW 0 CVS LEASE PASS THRU CE 5.298		09/10/2018	REDEEMED		41,172	41,172	41,623	41,537	0	(365)	0	(365)	0	41,172	0	0	0	1,455	01/11/2027	2FE
126659	AA 9 CVS LEASE PASS THRU CE 8.353		09/10/2018	REDEEMED		38,814	38,814	40,101	40,028	0	(1,214)	0	(1,214)	0	38,814	0	0	0	2,156	07/10/2031	2FE
26483E	AG 5 DUN & BRADSTREET CORP 4.625		08/10/2018	STIFEL NICOLAUS & CO INC		1,007,500	1,000,000	992,320	995,447	0	486	0	486	0	995,933	0	11,567	11,567	32,503	12/01/2022	3FE
29266R	AC 2 EDGEWELL PERSONAL CARE 4.700		07/24/2018	WILLIAM BLAIR & CO		1,965,000	2,000,000	2,082,500	2,060,000	5,642	(7,926)	0	(2,284)	0	2,057,716	0	(92,716)	(92,716)	63,189	05/24/2022	3FE
28932M	AA 3 ELM RD GENERATING STAT 5.209		08/11/2018	REDEEMED		112,745	112,745	112,745	112,744	0	1	0	1	0	112,745	0	0	0	5,873	02/11/2030	1FE
343412	AB 8 FLUOR CORP 3.375		09/24/2018	MAKE WHOLE CALL		1,006,570	1,000,000	991,190	996,344	0	706	0	706	0	997,050	0	2,950	2,950	41,164	09/15/2021	1FE
361841	AD 1 GLP CAP/FIN II 4.875		08/02/2018	GOLDMAN SACHS & CO		1,778,438	1,750,000	1,745,000	1,747,713	0	435	0	435	0	1,748,147	0	30,290	30,290	65,169	11/01/2020	3FE
38141E	A2 5 GOLDMAN SACHS GROUP 7.500		09/27/2018	TENDERED		1,019,750	1,000,000	1,166,670	1,056,337	0	(36,963)	0	(36,963)	0	1,019,374	0	376	376	83,750	02/15/2019	1FE
397624	AG 2 GREIF INC 7.750		08/16/2018	MUFG SECURITIES AMERICAS		135,038	130,000	146,900	135,186	0	(2,035)	0	(2,035)	0	133,152	0	1,886	1,886	10,607	08/01/2019	3FE
404119	BT 5 HCA INC 5.250		08/10/2018	J P MORGAN CHASE SECURITI		1,284,375	1,250,000	1,276,250	1,276,250	0	(880)	0	(880)	0	1,275,370	0	9,005	9,005	43,568	06/15/2026	3FE
432833	AC 5 HILTON DOMESTIC OPERAT 5.125		07/03/2018	J P MORGAN CHASE SECURITI		1,962,500	2,000,000	1,955,000	1,955,000	0	459	0	459	0	1,955,459	0	7,041	7,041	23,632	05/01/2026	3FE
454889	AN 6 INDIANA MICHIGAN POWER 7.000		09/07/2018	MAKE WHOLE CALL		1,021,770	1,000,000	993,260	998,807	0	703	0	703	0	999,510	0	490	490	90,214	03/15/2019	2FE
47215B	AD 9 JCPL 2006-A A4 5.610		09/05/2018	REDEEMED		73,262	73,262	73,197	73,237	0	25	0	25	0	73,262	0	0	0	3,083	06/05/2023	1FE
478160	AU 8 JOHNSON & JOHNSON 5.150		07/15/2018	MATURED		1,000,000	1,000,000	1,021,940	1,001,470	0	(1,470)	0	(1,470)	0	1,000,000	0	0	0	51,500	07/15/2018	1FE
489170	AD 2 KENNAMETAL INC 2.650		07/09/2018	MAKE WHOLE CALL		1,000,000	1,000,000	998,670	999,607	0	103	0	103	0	999,711	0	289	289	18,256	11/01/2019	2FE
502413	AY 3 L-3 TECHNOLOGIES INC 5.200		07/06/2018	MAKE WHOLE CALL		1,030,480	1,000,000	996,420	999,142	0	214	0	214	0	999,356	0	644	644	68,180	10/15/2019	2FE
513075	BL 4 LAMAR MEDIA CORP 5.750		07/24/2018	BAS-MERRILL LYNCH		255,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	5,000	5,000	14,175	02/01/2026	3FE
501797	AJ 3 LIMITED BRANDS 5.625		08/28/2018	VARIOUS		1,530,250	1,500,000	1,530,000	1,523,371	0	(2,368)	0	(2,368)	0	1,521,003	0	9,247	9,247	70,078	10/15/2023	3FE
501889	AB 5 LKQ CORP 4.750		07/31/2018	BAS-MERRILL LYNCH		2,010,000	2,000,000	1,940,000	1,961,975	0	3,605	0	3,605	0	1,965,580	0	44,420	44,420	67,819	05/15/2023	3FE
590188	JF 6 MERRILL LYNCH 6.500		07/15/2018	MATURED		1,300,000	1,300,000	1,391,195	1,305,592	0	(5,592)	0	(5,592)	0	1,300,000	0	0	0	84,500	07/15/2018	1FE
552953	CC 3 MGM RESORTS INTL 6.000		07/24/2018	BAS-MERRILL LYNCH		1,293,750	1,250,000	1,250,938	1,250,626	0	(57)	0	(57)	0	1,250,568	0	43,182	43,182	64,792	03/15/2023	3FE
61166W	AE 1 MONSANTO CO 5.500		07/12/2018	EXCHANGED		1,067,160	1,000,000	1,162,900	1,113,010	0	(6,859)	0	(6,859)	0	1,106,151	0	(38,991)	(38,991)	50,958	08/15/2025	2FE
61166W	AH 4 MONSANTO CO 2.200		07/12/2018	EXCHANGED		934,010	1,000,000	996,310	998,193	0	205	0	205	0	998,397	0	(64,387)	(64,387)	22,817	07/15/2022	2FE
61166W	AM 3 MONSANTO CO 1.850		07/12/2018	EXCHANGED		996,990	1,000,000	998,610	999,742	0	141	0	141	0	999,883	0	(2,893)	(2,893)	13,179	11/15/2018	2FE
61166W	AU 5 MONSANTO CO 3.375		07/12/2018	EXCHANGED		956,690	1,000,000	999,400	999,582	0	38	0	38	0	999,620	0	(42,930)	(42,930)	34,469	07/15/2024	2FE
651229	AR 7 NEWELL BRANDS INC 2.150		09/27/2018	MAKE WHOLE CALL		1,000,000	1,000,000	999,970	999,978	0	11	0	11	0	999,989	0	11	11	20,425	10/15/2018	2FE
65473Q	AV 5 NISOURCE FINANCE CORP 6.125		07/15/2018	MAKE WHOLE CALL		1,102,270	1,000,000	1,113,620	1,051,310	0	(6,083)	0	(6,083)	0	1,045,227	0	(45,227)	(45,227)	155,694	03/01/2022	2FE
68557N	AC 7 ORBITAL ATK 5.500		07/19/2018	MAKE WHOLE CALL		6,277,055	6,000,000	6,290,000	6,209,912	0	(28,702)	0	(28,702)	0	6,181,210	0	(181,210)	(181,210)	541,055	10/01/2023	3FE
68557N	AA 1 ORBITAL ATK INC 5.250		07/19/2018	REDEEMED		2,499,945	2,436,000	2,476,290	2,451,079	0	(4,655)	0	(4,655)	0	2,446,424	0	53,521	53,521	102,312	10/01/2021	3FE
69073T	AR 4 OWENS-BROCKWAY (144A) 5.875		09/06/2018	VARIOUS		3,442,125	3,350,000	3,534,625	3,534,625	0	(17,715)	0	(17,715)	0	3,516,910	0	(74,785)	(74,785)	147,813	08/15/2023	4FE
74733V	AB 6 QEP RESOURCES 5.375		07/25/2018	GOLDMAN SACHS & CO		1,026,250	1,000,000	1,027,500	1,017,063	0	(1,961)	0	(1,961)	0	1,015,102	0	11,148	11,148	44,194	10/01/2022	3FE
751212	AA 9 RALPH LAUREN 2.125		09/26/2018	MATURED		2,000,000	2,000,000	2,002,950	2,000,401	0	(401)	0	(401)	0	2,000,000	0	0	0	42,500	09/26/2018	1FE
75281A	AY 5 RANGE RESOURCES 5.000		07/24/2018	KEYBANC CAPITAL MARK		652,531	665,000	696,588	665,000	11,728	(3,100)	0	8,628	0	673,628	0	(21,097)	(21,097)	31,495	08/15/2022	3FE
759187	BL 0 REGIONS BANK 2.250		08/14/2018	REDEEMED		1,000,000	1,000,000	998,810	999,707	0	242	0	242	0	999,949	0	51	51	20,625	09/14/2018	2FE
776696	AC 0 ROPER INDUSTRIES 6.250		09/13/2018	MAKE WHOLE CALL		1,030,950	1,000,000	999,780	999,846	0	96	0	96	0	999,942	0	58	58	95,533	09/01/2019	2FE
78390X	AA 9 SAIC INC 4.450		09/04/2018	PIPER JAFFRAY		883,311	870,000	878,613	872,772	0	(695)	0	(695)	0	872,077	0	11,234	11,234	29,574	12/01/2020	3FE

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)
80282K AC 0	SANTANDER HOLDINGS USA 3.450	C	07/27/2018	REDEEMED	1,000,000	1,000,000	998,180	999,711	999,711	0	214	0	214	0	999,925	0	75	75	31,625	08/27/2018	2FE
80282K AH 9	SANTANDER HOLDINGS USA 2.700	C	07/02/2018	TENDERED	541,195	541,000	540,892	540,940	540,940	0	18	0	18	0	540,959	0	236	236	8,845	05/24/2019	2FE
837004 BY 5	SOUTH CAROLINA ELECTRI 5.250	..	09/28/2018	MAKE WHOLE CALL	3,008,430	3,000,000	2,992,620	2,999,193	2,999,193	0	432	0	432	0	2,999,625	0	375	375	151,493	11/01/2018	2FE
893647 BB 2	TRANSDIGM INC 6.375	..	08/22/2018	BAS-MERRILL LYNCH	4,030,000	4,000,000	4,005,000	4,005,000	4,005,000	0	(563)	0	(563)	0	4,004,437	0	25,563	25,563	48,875	06/15/2026	4FE
87305N AV 0	TTX PASS THRU CERT S20 5.453	..	07/02/2018	REDEEMED	1,392	1,392	1,392	1,392	1,392	0	0	0	0	0	1,392	0	0	0	76	01/02/2022	1
90521A PJ 1	UNION BANK NA 2.625	C	09/26/2018	MATURED	1,000,000	1,000,000	999,770	999,942	999,942	0	58	0	58	0	1,000,000	0	0	0	26,250	09/26/2018	1FE
907818 EP 9	UNION PACIFIC CORP 3.000	..	08/27/2018	MIZUHO INTERNATIONAL PLC	2,858,430	3,000,000	2,848,800	2,848,800	2,848,800	0	4,694	0	4,694	0	2,853,494	0	4,936	4,936	33,500	04/15/2027	1FE
91913Y AS 9	VALERO ENERGY 3.650	..	07/23/2018	FTN FINANCIAL	982,250	1,000,000	976,720	997,762	997,762	0	352	21,176	(20,824)	0	976,938	0	5,312	5,312	31,431	03/15/2025	2FE
920253 AD 3	VALMONT INDUSTRIES 6.625	..	07/09/2018	MAKE WHOLE CALL	709,046	667,000	732,953	687,093	687,093	0	(4,367)	0	(4,367)	0	682,726	0	(15,726)	(15,726)	73,837	04/20/2020	2FE
92532W AA 1	VERSUM MATERIALS INC (5.500	..	09/24/2018	UBS AG	1,022,500	1,000,000	1,025,000	1,021,044	1,021,044	0	(2,312)	0	(2,312)	0	1,018,732	0	3,768	3,768	56,681	09/30/2024	3FE
928377 AB 6	VISTA OUTDOOR 5.875	..	07/25/2018	CANTOR FITZGERALD	985,000	1,000,000	1,052,500	965,000	965,000	74,153	(5,546)	0	68,608	0	1,033,608	0	(48,608)	(48,608)	48,306	10/01/2023	4FE
958254 AC 8	WESTERN GAS PARTNERS 2.600	..	08/15/2018	MATURED	1,000,000	1,000,000	1,008,570	1,001,114	1,001,114	0	(1,114)	0	(1,114)	0	1,000,000	0	0	0	26,000	08/15/2018	2FE
959802 AP 4	WESTERN UNION CO 3.650	..	08/22/2018	MATURED	1,000,000	1,000,000	999,080	999,872	999,872	0	128	0	128	0	1,000,000	0	0	0	36,500	08/22/2018	2FE
988498 AF 8	YUM! BRANDS INC 5.300	..	07/23/2018	GOLDMAN SACHS & CO	1,018,000	1,000,000	1,092,120	1,021,745	1,021,745	0	(7,074)	0	(7,074)	0	1,014,672	0	3,328	3,328	45,639	09/15/2019	4FE
06367V HF 5	BANK OF MONTREAL 3.210	..	09/13/2018	MATURED	1,000,000	1,000,000	1,041,800	1,011,788	1,011,788	0	(11,788)	0	(11,788)	0	1,000,000	0	0	0	32,100	09/13/2018	1FE
06849R AF 9	BARRICK NA FINANCE 4.400	A	07/17/2018	MAKE WHOLE CALL	1,356,588	1,301,000	1,300,167	1,300,630	1,300,630	0	32	0	32	0	1,300,662	0	338	338	91,684	05/30/2021	2FE
07813Z BB 9	BELL CANADA 3.350	..	09/21/2018	MAKE WHOLE CALL	1,007,193	1,000,000	998,390	999,622	999,622	0	154	0	154	0	999,776	0	224	224	32,662	06/18/2019	2FE
136375 BT 8	CANADIAN NATIONAL RAIL 5.550	A	08/30/2018	MAKE WHOLE CALL	1,013,905	1,000,000	1,210,000	1,038,427	1,038,427	0	(21,733)	0	(21,733)	0	1,016,694	0	(16,694)	(16,694)	69,251	03/01/2019	1FE
146900 AM 7	CASCADES INC (144A) 5.500	A	08/08/2018	NATIONAL BANK OF CANADA F.	487,000	487,000	487,000	487,000	487,000	0	0	0	0	0	487,000	0	0	0	28,645	07/15/2022	3FE
878742 AV 7	TECK RESOURCES 4.750	A	08/14/2018	TENDERED	2,060,000	2,000,000	1,380,000	1,550,432	1,550,432	0	55,967	0	55,967	0	1,606,399	0	453,601	453,601	102,653	01/15/2022	3FE
87971M AK 9	TELUS CORP 5.050	..	08/01/2018	MAKE WHOLE CALL	2,313,505	2,237,000	2,503,896	2,338,052	2,338,052	0	(30,171)	0	(30,171)	0	2,307,881	0	(70,881)	(70,881)	150,941	12/04/2019	2FE
92658T AQ 1	VIDEOTRON LTD 5.000	A	07/24/2018	CREDIT SUISSE FIRST BOSTO	710,500	700,000	693,000	694,861	694,861	0	583	0	583	0	695,444	0	15,056	15,056	36,069	07/15/2022	3FE
92660F AG 9	VIDEOTRON LTD (144A) 5.375	A	07/31/2018	WELLS FARGO SECURITIES	4,115,000	4,000,000	4,100,000	4,070,363	4,070,363	0	(5,518)	0	(5,518)	0	4,064,845	0	50,155	50,155	128,701	06/15/2024	3FE
05574L PT 9	BNP PARIBAS 2.700	D	08/20/2018	MATURED	1,000,000	1,000,000	998,140	999,731	999,731	0	269	0	269	0	1,000,000	0	0	0	27,000	08/20/2018	1FE
75625Q AA 7	RECKITT BENCKISER TSY 2.125	D	09/21/2018	MATURED	1,000,000	1,000,000	993,420	998,988	998,988	0	1,012	0	1,012	0	1,000,000	0	0	0	21,250	09/21/2018	1FE
80283L AM 5	SANTANDER UK PLC 3.050	D	08/23/2018	MATURED	1,000,000	1,000,000	997,790	999,672	999,672	0	328	0	328	0	1,000,000	0	0	0	30,500	08/23/2018	1FE
94707V AC 4	WEATHERFORD INTL LTD 4.500	D	07/27/2018	CITIGROUP GLOBAL MARKETS	925,000	1,000,000	1,011,280	910,000	910,000	96,119	(815)	0	95,304	0	1,005,304	0	(80,304)	(80,304)	35,625	04/15/2022	4FE
00841U AN 6	ABMT 2014-2 A13 3.500	..	09/25/2018	PAID ON PRINCIPAL	51,909	51,909	52,509	52,581	52,581	0	(672)	0	(672)	0	51,909	0	0	0	1,107	09/25/2044	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	..	09/25/2018	PAID ON PRINCIPAL	40,520	40,520	40,906	40,917	40,917	0	(397)	0	(397)	0	40,520	0	0	0	923	07/25/2045	1FM
00842B AE 7	ABMT 2015-5 A5 3.500	..	09/25/2018	PAID ON PRINCIPAL	126,062	126,062	128,268	128,008	128,008	0	(1,946)	0	(1,946)	0	126,062	0	0	0	2,871	07/25/2045	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	..	09/25/2018	PAID ON PRINCIPAL	260,987	260,987	262,373	262,400	262,400	0	(1,413)	0	(1,413)	0	260,987	0	0	0	5,857	09/25/2045	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500	..	09/25/2018	PAID ON PRINCIPAL	86,995	86,995	88,409	88,242	88,242	0	(1,246)	0	(1,246)	0	86,995	0	0	0	1,952	09/25/2045	1FM
00842C AC 9	ABMT 2015-7 A3 3.500	..	09/25/2018	PAID ON PRINCIPAL	403,679	403,679	397,529	397,599	397,599	0	6,080	0	6,080	0	403,679	0	0	0	3,714	10/25/2045	1FM
00842T AE 8	ABMT 2016-1 A5 3.500	..	09/25/2018	PAID ON PRINCIPAL	159,015	159,015	161,102	161,015	161,015	0	(2,000)	0	(2,000)	0	159,015	0	0	0	3,677	12/25/2045	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500	..	09/25/2018	PAID ON PRINCIPAL	169,027	169,027	171,034	171,305	171,305	0	(2,278)	0	(2,278)	0	169,027	0	0	0	3,997	03/25/2046	1FM
004375 CS 8	ACCR 2005-1 A2C 2.915	..	09/25/2018	PAID ON PRINCIPAL	687,090	687,090	577,156	677,318	677,318	0	9,772	0	9,772	0	687,090	0	0	0	11,522	04/25/2035	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.706	..	09/25/2018	PAID ON PRINCIPAL	126,478	126,478	85,372	62,669	62,669	0	63,808	0	63,808	0	126,478	0	0	0	3,064	10/25/2035	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.706	..	09/25/2018	WRITTEN OFF	0	4,201	2,836	2,082	2,082	0	(36)	0	(36)	0	2,046	0	(2,046)	(2,046)	89	10/25/2035	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.468	..	09/25/2018	PAID ON PRINCIPAL	55,061	55,061	30,737	20,434	20,434	0	34,627	0	34,627	0	55,061	0	0	0	1,160	12/25/2036	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500	..	09/25/2018	PAID ON PRINCIPAL	16,669	16,669	16,813	16,830	16,830	0	(161)	0	(161)	0	16,669	0	0	0	386	11/25/2044	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500	..	09/25/2018	PAID ON PRINCIPAL	32,845	32,845	24,388	27,251	27,251	0	5,595	0	5,595	0	32,845	0	0	0	1,115	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000	..	09/25/2018	PAID ON PRINCIPAL	4,666	4,666	4,444	3,173	3,173	0	1,493	0	1,493	0	4,666	0	0	0	163	02/25/2021	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)
22541S	CC 0 CSFB 2004-2R A1 CMO 3.468		09/28/2018	PAID ON PRINCIPAL		5,805	5,805	5,597	5,644	0	161	0	161	0	5,805	0	0	0	135	12/28/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		09/25/2018	PAID ON PRINCIPAL		17,696	17,696	17,635	17,226	0	470	0	470	0	17,696	0	0	0	590	02/25/2020	1FM
12647P	AJ 7 CSMC 2013-7 A10 CMO 3.500		09/25/2018	PAID ON PRINCIPAL		70,236	70,236	67,815	67,936	0	2,300	0	2,300	0	70,236	0	0	0	1,706	08/25/2043	1FM
12649K	AC 1 CSMC 2015-WIN1 A2 CMO 3.000		09/25/2018	PAID ON PRINCIPAL		2,903,218	2,903,218	2,937,066	2,932,538	0	(29,320)	0	(29,320)	0	2,903,218	0	0	0	60,793	12/25/2044	1FM
12652C	AA 7 CSMC 2017-HL2 A1 3.500		09/25/2018	PAID ON PRINCIPAL		432,517	432,517	437,214	437,175	0	(4,658)	0	(4,658)	0	432,517	0	0	0	9,718	10/25/2047	1FM
12652C	AC 3 CSMC 2017-HL2 A3 3.500		09/25/2018	PAID ON PRINCIPAL		288,345	288,345	292,670	292,580	0	(4,236)	0	(4,236)	0	288,345	0	0	0	6,478	10/25/2047	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		09/25/2018	PAID ON PRINCIPAL		8,677	8,677	7,519	1,190	0	7,487	0	7,487	0	8,677	0	0	0	370	08/25/2035	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		09/25/2018	WRITTEN OFF		0	1,185	1,027	162	0	(39)	0	(39)	0	123	0	(123)	(123)	44	08/25/2035	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		07/25/2018	RECOVERY OF PAR WRITE-OFF		0	(8)	(7)	(1)	0	0	0	0	0	(1)	0	1	1	0	08/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		09/25/2018	PAID ON PRINCIPAL		17,429	17,429	15,599	8,495	0	8,934	0	8,934	0	17,429	0	0	0	676	11/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		09/25/2018	WRITTEN OFF		0	436	390	212	0	(3)	0	(3)	0	209	0	(209)	(209)	14	11/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		08/25/2018	RECOVERY OF PAR WRITE-OFF		0	(7)	(7)	(4)	0	0	0	0	0	(3)	0	3	3	0	11/25/2035	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		09/25/2018	PAID ON PRINCIPAL		46,168	46,168	35,789	24,160	0	22,009	0	22,009	0	46,168	0	0	0	1,874	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		08/25/2018	WRITTEN OFF		0	15,144	11,740	7,925	0	(45)	0	(45)	0	7,880	0	(7,880)	(7,880)	489	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		09/25/2018	RECOVERY OF PAR WRITE-OFF		0	(27)	(21)	(14)	0	0	0	0	0	(14)	0	14	14	0	07/25/2037	1FM
29977J	AB 2 EVER 2013-1 A2 CMO 2.500		09/25/2018	PAID ON PRINCIPAL		171,214	171,214	155,089	154,404	0	16,810	0	16,810	0	171,214	0	0	0	2,805	03/25/2043	1FM
29978C	AA 8 EVER 2018-1 A1(144A) 3.500		09/25/2018	PAID ON PRINCIPAL		148,777	148,777	147,103	147,103	0	1,674	0	1,674	0	148,777	0	0	0	2,600	02/25/2048	1FE
29978C	AD 2 EVER 2018-1 A4 (144A) 3.500		09/25/2018	PAID ON PRINCIPAL		116,688	116,688	116,815	116,815	0	(128)	0	(128)	0	116,688	0	0	0	2,039	02/25/2048	1FE
33766W	AH 7 FKMT 2014-1 A8 CMO 3.500		09/25/2018	PAID ON PRINCIPAL		99,171	99,171	100,038	100,046	0	(876)	0	(876)	0	99,171	0	0	0	2,395	11/25/2044	1FM
33850B	AC 1 FSMT 2017-1 A3 3.500		09/25/2018	PAID ON PRINCIPAL		245,992	245,992	249,605	249,625	0	(3,633)	0	(3,633)	0	245,992	0	0	0	5,828	03/25/2047	1FM
33850T	AC 2 FSMT 2018-1 A3 (144A) 3.500		09/25/2018	PAID ON PRINCIPAL		435,445	435,445	431,567	431,567	0	3,878	0	3,878	0	435,445	0	0	0	7,441	03/25/2048	1FE
33850T	AE 8 FSMT 2018-1 A5 (144A) 3.500		09/25/2018	PAID ON PRINCIPAL		272,153	272,153	272,961	272,961	0	(808)	0	(808)	0	272,153	0	0	0	4,650	03/25/2048	1FE
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		09/25/2018	PAID ON PRINCIPAL		17,413	17,413	16,340	17,348	0	65	0	65	0	17,413	0	0	0	553	01/25/2019	1FM
3622EB	AC 2 GSAA 2007-4 A3A CMO 2.515		09/25/2018	PAID ON PRINCIPAL		40,015	40,015	16,456	6,316	0	33,699	0	33,699	0	40,015	0	0	0	545	03/25/2037	1FM
36228F	AE 6 GSMPS 1998-2 A CMO 7.750		08/19/2018	VARIOUS		84,566	83,703	82,794	80,541	0	600	0	600	0	81,141	0	3,426	3,426	3,474	05/19/2027	1FM
36228F	CL 8 GSMPS 1999-3 A CMO (14 8.000		08/19/2018	VARIOUS		38,937	41,173	37,672	37,499	406	603	468	541	0	38,039	0	897	897	2,121	08/19/2029	3FM
36228F	CL 8 GSMPS 1999-3 A CMO (14 8.000		08/19/2018	WRITTEN OFF		0	225	206	205	2	2	3	1	0	206	0	(206)	(206)	84	08/19/2029	3FM
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		07/30/2018	VARIOUS		238,257	244,141	235,987	235,042	0	(673)	0	(673)	0	234,369	0	3,887	3,887	10,681	06/19/2032	4FM
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		08/20/2018	WRITTEN OFF		0	2,268	2,193	2,184	0	2	0	2	0	2,186	0	(2,186)	(2,186)	222	06/19/2032	4FM
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 3.029		08/25/2018	PAID ON PRINCIPAL		3,095	3,095	2,798	2,743	0	352	0	352	0	3,095	0	0	0	59	01/25/2035	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		08/27/2018	VARIOUS		8,417,067	10,070,785	8,340,020	7,910,105	0	77,868	0	77,868	0	7,987,973	0	429,094	429,094	414,224	07/25/2036	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		08/27/2018	WRITTEN OFF		0	32,877	27,227	25,823	0	(175)	0	(175)	0	25,648	0	(25,648)	(25,648)	3,816	07/25/2036	1FM
362290	AP 3 GSR 2007-AR1 6A1 CMO 3.954		09/25/2018	PAID ON PRINCIPAL		641,528	641,528	584,872	568,012	0	73,516	0	73,516	0	641,528	0	0	0	14,106	03/25/2037	1FM
466247	UP 6 JPMMT 2005-S2 1A3 CMO 5.000		09/25/2018	PAID ON PRINCIPAL		8,294	8,294	8,046	5,233	0	3,062	0	3,062	0	8,294	0	0	0	278	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 CMO 4.171		09/25/2018	PAID ON PRINCIPAL		25,658	25,658	22,643	20,793	0	4,865	0	4,865	0	25,658	0	0	0	691	07/25/2035	1FM
46641C	AU 5 JPMMT 2014-1 2A1 CMO 3.500		09/25/2018	PAID ON PRINCIPAL		204,648	204,648	201,682	201,491	(0)	3,157	0	3,157	0	204,648	0	0	0	5,008	01/25/2044	1FM
46643K	AC 5 JPMMT 2014-5 A2 CMO 2.500		09/25/2018	PAID ON PRINCIPAL		111,208	111,208	111,834	111,745	0	(537)	0	(537)	0	111,208	0	0	0	1,804	10/25/2029	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		07/25/2018	VARIOUS		6,260,393	6,334,590	5,528,070	4,606,364	0	(136,776)	0	(136,776)	0	4,469,589	0	1,790,804	1,790,804	237,750	06/25/2037	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		07/25/2018	WRITTEN OFF		0	5	5	4	0	(0)	0	(0)	0	4	0	(4)	(4)	0	06/25/2037	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		09/25/2018	PAID ON PRINCIPAL		22,992	22,992	22,994	22,924	0	68	0	68	0	22,992	0	0	0	678	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 CMO 5.250		09/25/2018	PAID ON PRINCIPAL		56,170	56,170	54,485	35,033	0	21,137	0	21,137	0	56,170	0	0	0	1,845	11/25/2035	1FM

QE05.10

SCHEDULE D - PART 4

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

QE05.11

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)
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		09/25/2018	PAID ON PRINCIPAL		15,268	15,268	15,626	15,853	0	(584)	0	(584)	0	15,268	0	0	0	638	02/25/2034	1FM
69371V	AA 5 PSMC 2018-1A A1 3.500		09/25/2018	PAID ON PRINCIPAL		155,121	155,121	153,157	153,157	0	1,963	0	1,963	0	155,121	0	0	0	2,207	02/25/2048	1FE
69371V	AC 1 PSMC 2018-1A A3 3.500		09/25/2018	PAID ON PRINCIPAL		213,722	213,722	213,455	213,455	0	267	0	267	0	213,722	0	0	0	3,041	02/25/2048	1FE
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		09/25/2018	PAID ON PRINCIPAL		14,332	14,332	14,177	14,277	0	55	0	55	0	14,332	0	0	0	413	10/25/2018	1FM
81745R	AB 6 SEMT 2013-3 A2 2.500		09/25/2018	PAID ON PRINCIPAL		171,016	171,016	151,904	151,745	0	19,272	0	19,272	0	171,016	0	0	0	2,867	03/25/2043	1FM
81744Y	AA 4 SEMT 2013-4 A1 CMO 2.325		09/25/2018	PAID ON PRINCIPAL		140,940	140,940	125,109	125,050	0	15,889	0	15,889	0	140,940	0	0	0	2,173	04/25/2043	1FM
81744Y	AB 2 SEMT 2013-4 A2 CMO 2.500		09/25/2018	PAID ON PRINCIPAL		205,638	205,638	185,947	185,938	(0)	19,699	0	19,699	0	205,638	0	0	0	3,410	04/25/2043	1FM
81745Q	AE 2 SEMT 2015-1 A5 CMO 3.000		09/25/2018	PAID ON PRINCIPAL		111,243	111,243	113,155	112,576	0	(1,334)	0	(1,334)	0	111,243	0	0	0	2,361	01/25/2045	1FM
81746G	AA 1 SEMT 2017-7 A1 (144A) 3.500		09/25/2018	PAID ON PRINCIPAL		90,677	90,677	92,476	92,428	0	(1,751)	0	(1,751)	0	90,677	0	0	0	2,129	10/25/2047	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		09/25/2018	PAID ON PRINCIPAL		129,115	129,115	124,531	115,299	0	13,816	0	13,816	0	129,115	0	0	0	5,042	08/25/2036	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		09/25/2018	WRITTEN OFF		0	14,282	13,775	12,754	0	(60)	0	(60)	0	12,694	0	(12,694)	(12,694)	564	08/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		09/25/2018	PAID ON PRINCIPAL		473,031	473,031	400,647	341,327	0	131,704	0	131,704	0	473,031	0	0	0	17,188	03/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		09/25/2018	WRITTEN OFF		0	10,228	8,663	7,380	0	(519)	0	(519)	0	6,862	0	(6,862)	(6,862)	375	03/25/2036	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		09/25/2018	PAID ON PRINCIPAL		84,583	84,583	71,050	48,885	0	35,698	0	35,698	0	84,583	0	0	0	3,222	09/25/2037	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		09/25/2018	WRITTEN OFF		0	9,851	8,275	5,694	0	(58)	0	(58)	0	5,636	0	(5,636)	(5,636)	346	09/25/2037	1FM
97652Q	AD 1 WIN 2014-2 A4 3.500		09/20/2018	PAID ON PRINCIPAL		31,252	31,252	31,789	31,899	0	(647)	0	(647)	0	31,252	0	0	0	732	09/20/2044	1FM
97652T	AH 6 WIN 2015-1 A8 CMO (144) 3.000		09/20/2018	PAID ON PRINCIPAL		142,835	142,835	145,469	144,607	0	(1,772)	0	(1,772)	0	142,835	0	0	0	2,866	01/20/2045	1FM
97655J	AE 2 WIN 2016-1 1A5 CMO 3.500		09/20/2018	PAID ON PRINCIPAL		110,242	110,242	111,826	111,594	0	(1,353)	0	(1,353)	0	110,242	0	0	0	2,630	01/20/2046	1FM
05604F	AA 3 BWAY 2013-1515 A1 (144) 2.809		09/10/2018	PAID ON PRINCIPAL		360,054	360,054	359,193	359,134	0	920	0	920	0	360,054	0	0	0	6,726	03/10/2033	1FM
12625K	AD 7 COMM 2013-CR8 A4 3.334		09/10/2018	PAID ON PRINCIPAL		1,379,362	1,379,362	1,314,669	1,340,431	0	38,931	0	38,931	0	1,379,362	0	0	0	47,116	06/10/2046	1FM
23305Y	AD 1 DBUBS 2011-LC3A A4 4.551		09/10/2018	PAID ON PRINCIPAL		44,572	44,572	45,015	44,695	0	(123)	0	(123)	0	44,572	0	0	0	1,529	08/10/2044	1FM
36191Y	BA 5 GSMS 2011-GC5 A3 3.817		09/10/2018	PAID ON PRINCIPAL		291,488	291,488	294,392	291,950	0	(462)	0	(462)	0	291,488	0	0	0	7,397	08/10/2044	1FM
45779B	BT 5 IMSCI 2013-4 A1 (144A) 2.837		09/12/2018	PAID ON PRINCIPAL		49,162	49,162	49,162	49,104	0	58	0	58	0	49,162	0	0	0	1,058	04/12/2023	1FE
00442Q	AD 0 ACE 2003-MH1 A4 (144A) 6.500		09/15/2018	PAID ON PRINCIPAL		100,593	100,593	95,376	99,245	0	1,348	0	1,348	0	100,593	0	0	0	4,346	08/15/2030	1FE
12634Z	DZ 4 AMHPT 1996-1 B1 8.000		07/16/2018	VARIOUS		637,834	637,834	660,074	637,956	0	121	0	121	0	638,077	0	(243)	(243)	29,766	03/15/2027	1FE
20846Q	HN 1 CNF 2001-3 A4 6.910		09/01/2018	PAID ON PRINCIPAL		97,887	97,887	97,881	97,886	0	1	0	1	0	97,887	0	0	0	4,606	05/01/2033	5FE
393505	BC 5 GT 1993-2 B 8.000		09/15/2018	WRITTEN OFF		0	133	124	87	0	(70)	0	(70)	0	17	0	(17)	(17)	794	03/15/2021	6FE
393505	RJ 3 GT 1996-10 M1 7.240		09/15/2018	PAID ON PRINCIPAL		216,572	216,572	222,765	216,599	0	(27)	0	(27)	0	216,572	0	0	0	10,352	11/15/2028	3FE
393505	Y2 2 GT 1999-3 M1 6.960		07/01/2018	WRITTEN OFF		0	2,938	974	0	0	2,938	0	2,938	0	2,938	0	(2,938)	(2,938)	119	02/01/2031	6FE
674135	DQ 8 OAK 1998-B M2 7.025		09/15/2018	RECOVERY OF PAR WRITE-OFF		0	(8,993)	(560)	0	0	0	0	0	0	0	0	0	0	0	0	6FE
67087T	DW 8 OAK 2002-C A1 5.410		09/15/2018	PAID ON PRINCIPAL		50,372	50,372	46,073	42,142	0	8,230	0	8,230	0	50,372	0	0	0	1,792	11/15/2032	5FE
92887G	AC 3 VFET 2015-1A A3 (144A) 1.510		07/15/2018	PAID ON PRINCIPAL		580,909	580,909	581,809	581,195	0	(286)	0	(286)	0	580,909	0	0	0	5,117	06/17/2019	1FE
92887G	AD 1 VFET 2015-1A A4 (144A) 1.910		09/15/2018	PAID ON PRINCIPAL		4,331,293	4,331,293	4,315,389	4,315,389	0	15,904	0	15,904	0	4,331,293	0	0	0	43,692	01/15/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					137,727,068	138,373,444	136,822,867	134,132,319	309,172	322,686	21,647	610,211	0	134,742,530	0	2,253,796	2,253,796	5,721,531	XXX	XXX
8399997	Total - Bonds - Part 4					353,665,709	351,193,999	362,794,454	351,523,580	309,172	(1,481,696)	33,230	(1,205,754)	0	350,317,826	0	2,617,140	2,617,140	13,932,899	XXX	XXX
8399999	Total - Bonds					353,665,709	351,193,999	362,794,454	351,523,580	309,172	(1,481,696)	33,230	(1,205,754)	0	350,317,826	0	2,617,140	2,617,140	13,932,899	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
015271	10 9 ALEXANDRIA REAL ESTATE EQUITY		08/22/2018	VARIOUS		6,526,000	828,229	XXX	843,265	857,387	(14,122)	0	42,957	(57,079)	800,309	0	27,920	27,920	17,816	XXX	L
11120U	10 5 BRIMOR PROPERTY GROUP INC		07/23/2018	WELLS FARGO NA ALGO 250		3,423,000	59,953	XXX	47,990	47,990	0	0	0	0	47,990	0	11,963	11,963	2,824	XXX	L
198287	20 3 COLUMBIA PROPERTY TRUST INC		08/07/2018	VARIOUS		15,914,000	361,672	XXX	363,498	365,018	(1,520)	0	41,356	(42,876)	322,142	0	39,530	39,530	8,835	XXX	L
222795	10 6 COUSINS PROPERTIES INC		09/28/2018	VARIOUS		137,812,000	1,259,843	XXX	1,204,175	0	0	0	0	0	1,204,175	0	55,668	55,668	8,958	XXX	L
229663	10 9 CUBESMART		08/21/2018	VARIOUS		10,796,000	332,002	XXX	304,447	306,128	(1,681)	0	0	(1,681)	304,447	0	27,555	27,555	9,716	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23283R 10 0	CYRUSONE INC.....		09/20/2018	VARIOUS.....	14,237,000	937,556	XXX	729,077	782,893	(53,816)	0	0	(53,816)	0	729,077	0	208,479	208,479	19,078	XXX	L.....
25960P 10 9	DOUGLAS EMMETT INC.....		08/27/2018	VARIOUS.....	16,180,000	627,785	XXX	614,442	662,001	(47,559)	0	19,665	(67,224)	0	594,777	0	33,008	33,008	12,135	XXX	L.....
264411 50 5	DUKE REALTY CORPORATION.....		07/30/2018	VARIOUS.....	6,386,000	178,151	XXX	181,709	0	0	0	0	0	0	181,709	0	(3,558)	(3,558)	1,277	XXX	L.....
29444U 70 0	EQUINIX INC.....		09/17/2018	VARIOUS.....	986,000	436,079	XXX	389,283	389,283	0	0	0	0	0	389,283	0	46,796	46,796	5,561	XXX	L.....
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST.....		09/04/2018	VARIOUS.....	3,178,000	212,638	XXX	197,568	202,494	(4,926)	0	1,740	(6,666)	0	195,828	0	16,810	16,810	5,606	XXX	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		09/28/2018	VARIOUS.....	6,108,000	1,495,216	XXX	1,473,767	1,473,767	0	0	17,742	(17,742)	0	1,456,025	0	39,191	39,191	33,411	XXX	L.....
30225T 10 2	EXTRA SPACE STORAGE INC.....		09/10/2018	VARIOUS.....	8,353,000	775,627	XXX	712,126	730,470	(18,344)	0	0	(18,344)	0	712,126	0	63,501	63,501	13,699	XXX	L.....
345605 10 9	FOREST CITY REALTY TRUST A.....		07/31/2018	JEFFERIES & CO NA ALGO 0.....	23,099,000	576,611	XXX	531,508	0	0	0	0	0	0	531,508	0	45,102	45,102	0	XXX	L.....
36162J 10 6	GEO GROUP INC.....		07/10/2018	VARIOUS.....	23,836,000	630,133	XXX	567,278	552,064	0	0	79,596	(79,596)	0	487,682	0	142,451	142,451	22,406	XXX	L.....
402629 40 6	GULFMARK OFFSHORE INC.....		07/16/2018	RBC CAPITAL MARKETS.....	11,501,000	391,355	XXX	239,566	327,663	(88,098)	0	0	(88,098)	0	239,566	0	151,789	151,789	0	XXX	L.....
40609P 10 5	HALLADOR ENERGY CO.....		09/17/2018	CITIGROUP GLOBAL MKTS.....	3,065,000	18,591	XXX	19,524	0	0	0	0	0	0	19,524	0	(933)	(933)	0	XXX	L.....
42225P 50 1	HEALTHCARE TRUST OF AMER INC.....		08/13/2018	VARIOUS.....	5,094,000	137,926	XXX	119,047	119,047	0	0	0	0	0	119,047	0	18,879	18,879	3,107	XXX	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		09/20/2018	VARIOUS.....	80,148,000	1,691,169	XXX	1,609,290	1,258,971	(8)	0	102,587	(102,595)	0	1,506,703	0	184,466	184,466	44,399	XXX	L.....
46187W 10 7	INVITATION HOMES INC.....		08/15/2018	VARIOUS.....	41,649,000	957,725	XXX	855,939	981,667	(125,728)	0	0	(125,728)	0	855,939	0	101,785	101,785	9,163	XXX	L.....
49427F 10 8	KILROY REALTY CORP.....		07/02/2018	VARIOUS.....	4,516,000	337,661	XXX	332,201	93,959	(372)	0	11,745	(12,117)	0	320,455	0	17,206	17,206	4,495	XXX	L.....
554382 10 1	MACERICH CO.....		08/20/2018	VARIOUS.....	6,712,000	391,968	XXX	328,536	340,468	(11,931)	0	0	(11,931)	0	328,536	0	63,432	63,432	12,322	XXX	L.....
59522J 10 3	MID-AMERICA APT COMMUNITIES INC.....		08/07/2018	VARIOUS.....	7,200,000	716,375	XXX	642,360	0	0	0	0	0	0	642,360	0	74,015	74,015	13,915	XXX	L.....
700517 10 5	PARK HOTELS & RESORTS INC.....		09/21/2018	VARIOUS.....	11,655,000	382,632	XXX	313,978	335,081	(21,104)	0	0	(21,104)	0	313,978	0	68,655	68,655	21,678	XXX	L.....
74340W 10 3	PROLOGIS INC.....		09/20/2018	VARIOUS.....	8,788,000	582,105	XXX	553,556	553,556	0	0	0	0	0	553,556	0	28,549	28,549	9,414	XXX	L.....
75134P 30 3	RAMACO RESOURCES INC.....		08/31/2018	CITIGROUP GLOBAL MKTS.....	12,579,000	98,122	XXX	92,833	0	0	0	0	0	0	92,833	0	5,289	5,289	0	XXX	L.....
758849 10 3	REGENCY CENTERS CORP.....		08/14/2018	VARIOUS.....	8,977,000	563,861	XXX	644,065	654,551	(10,486)	0	167,853	(178,339)	0	476,213	0	87,649	87,649	11,502	XXX	L.....
78377T 10 7	RYMAN HOSPITALITY PROPERTIES.....		09/05/2018	VARIOUS.....	5,740,000	495,675	XXX	471,008	0	0	0	0	0	0	471,008	0	24,667	24,667	4,879	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		09/28/2018	VARIOUS.....	3,410,000	597,919	XXX	603,954	633,817	(29,864)	0	77,620	(107,484)	0	526,334	0	71,586	71,586	18,779	XXX	L.....
862121 10 0	STORE CAPITAL CORPORATION.....		09/20/2018	JEFFERIES & CO NA ALGO 0.....	6,100,000	171,319	XXX	136,945	158,844	(21,899)	0	0	(21,899)	0	136,945	0	34,374	34,374	5,673	XXX	L.....
87266J 10 4	TPI COMPOSITES INC.....		09/13/2018	CITIGROUP GLOBAL MKTS.....	22,431,000	614,810	XXX	667,547	0	0	0	0	0	0	667,547	0	(52,737)	(52,737)	0	XXX	L.....
876664 10 3	TAUBMAN CENTERS INC.....		09/05/2018	VARIOUS.....	5,229,000	328,393	XXX	292,754	342,133	(49,379)	0	0	(49,379)	0	292,754	0	35,639	35,639	6,850	XXX	L.....
90539J 10 9	UNION BANKSHARES CORPORATION.....		08/02/2018	VARIOUS.....	125,231,000	5,165,655	XXX	5,089,388	0	0	0	220,407	(220,407)	0	4,868,981	0	296,674	296,674	2,330	XXX	L.....
92339V 10 0	VEREIT INC.....		09/28/2018	JEFFERIES & CO NA CASH 0.....	104,761,000	751,504	XXX	821,225	0	0	0	0	0	0	821,225	0	(69,721)	(69,721)	0	XXX	L.....
925652 10 9	VICI PROPERTIES INC.....		09/20/2018	VARIOUS.....	24,997,000	508,141	XXX	457,945	0	0	0	0	0	0	457,945	0	50,196	50,196	10,561	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				23,614,402	23,614,402	XXX	22,451,795	12,169,253	(500,834)	0	783,268	(1,284,102)	0	21,668,528	0	1,945,874	1,945,874	340,389	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				23,614,402	23,614,402	XXX	22,451,795	12,169,253	(500,834)	0	783,268	(1,284,102)	0	21,668,528	0	1,945,874	1,945,874	340,389	XXX	XXX
9799999	Total - Common Stocks.....				23,614,402	23,614,402	XXX	22,451,795	12,169,253	(500,834)	0	783,268	(1,284,102)	0	21,668,528	0	1,945,874	1,945,874	340,389	XXX	XXX
9899999	Total - Preferred and Common Stocks.....				23,614,402	23,614,402	XXX	22,451,795	12,169,253	(500,834)	0	783,268	(1,284,102)	0	21,668,528	0	1,945,874	1,945,874	340,389	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				377,280,111	377,280,111	XXX	385,246,249	363,692,833	(191,662)	(1,481,696)	816,498	(2,489,856)	0	371,986,354	0	4,563,014	4,563,014	14,273,288	XXX	XXX

QE05.12

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

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY.....		1.....	.....42,464,669	.....42,464,669	10/01/2018.....
	REPO - CITI A TREASURY.....		1.....	.....42,464,669	.....42,464,669	10/01/2018.....
	REPO - NATWEST A TREASURY.....		1.....	.....309,150	.....309,150	10/01/2018.....
	REPO - TD A TREASURY.....		1.....	.....42,464,669	.....42,464,669	10/01/2018.....
0199999	U.S. Government - Issuer Obligations.....			.....127,703,157	.....127,703,157	XXX
0599999	Total - U.S. Government.....			.....127,703,157	.....127,703,157	XXX
6199999	Total - Issuer Obligations.....			.....127,703,157	.....127,703,157	XXX
6699999	Subtotal - Bonds.....			.....127,703,157	.....127,703,157	XXX
9999999	Totals.....			.....127,703,157	.....127,703,157	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....2,589,836 Book/Adjusted Carrying Value \$.....2,589,836
- Average balance for the year: Fair Value \$.....135,573,240 Book/Adjusted Carrying Value \$.....135,573,240
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....127,703,157 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles, CA.....	.....0.000	.....0	.....0	.....420,866	.....561,148	.....784,928	XXX
Johnson Bank.....	Racine, WI.....	.....0.000	.....0	.....0	.....513,578	.....183,667	.....156,798	XXX
JP Morgan Chase.....	San Antonio, TX.....	.....0.000	.....0	.....0	.....1,294,267	.....1,150,548	.....1,023,526	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....477,818	.....638,228	.....282,102	XXX
Midfirst Bank.....	Denver, CO.....	.....0.000	.....0	.....0	.....659,584	.....856,276	.....890,225	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....987,527	.....1,290,041	.....1,791,123	XXX
US Bank.....	St Paul, MN.....	.....0.000	.....0	.....0	.....3,575,284	.....3,294,200	.....3,640,551	XXX
Wells Fargo.....	San Francisco, CA.....	.....0.000	.....0	.....0	.....2,623,824	.....2,739,968	.....2,717,034	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....161,008	.....213,813	.....127,421	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....578,079	.....571,806	.....586,943	XXX
CIBC Mellon.....	Toronto, ON.....	.....0.000	.....0	.....0	.....268,590	.....61,121	.....23,500	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....467,850	.....138,646	.....165,708	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	.....(925,357)	.....667,884	.....917,918	XXX
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....26,510,273	.....23,699,660	.....23,555,986	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....37,623,191	.....36,077,006	.....36,673,763	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....37,623,191	.....36,077,006	.....36,673,763	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....37,623,191	.....36,077,006	.....36,673,763	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	3.950	11/10/2009.....	.0	.0	7,421
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.0	.0	7,421
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					.0	.0	7,421
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					.0	.0	7,421
8399999	Subtotals - Bonds.....					.0	.0	7,421
8899999	Total - Cash Equivalents.....					.0	.0	7,421

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	(1,375)	0	0	25,310
2. Alaska.....AK	0	0	0	0	6	0	0	271
3. Arizona.....AZ	0	0	0	0	(7,253)	0	0	52,777
4. Arkansas.....AR	0	0	0	0	(2,928)	0	0	47,425
5. California.....CA	0	0	0	0	(1,612)	517,935	0	47,531
6. Colorado.....CO	0	0	0	0	(1,146)	0	0	33,259
7. Connecticut.....CT	0	0	0	0	(1,161)	0	0	18,740
8. Delaware.....DE	0	0	0	0	(345)	0	0	1,974
9. District of Columbia.....DC	0	0	0	0	(2,018)	0	0	68,684
10. Florida.....FL	0	0	0	0	1,002	0	0	76,043
11. Georgia.....GA	0	0	0	0	(2,421)	0	0	82,181
12. Hawaii.....HI	0	0	0	0	(210)	0	0	3,216
13. Idaho.....ID	0	0	0	0	(13)	0	0	109
14. Illinois.....IL	0	0	55,891	1	48,152	187,965	0	98,222
15. Indiana.....IN	0	0	0	0	(1,001)	0	0	(6,932)
16. Iowa.....IA	0	0	0	0	(3,094)	0	0	71,460
17. Kansas.....KS	0	0	0	0	(731)	0	0	5,654
18. Kentucky.....KY	0	0	0	0	(827)	0	0	19,633
19. Louisiana.....LA	0	0	151	0	(2,634)	0	0	56,304
20. Maine.....ME	0	0	0	0	(535)	0	0	13,697
21. Maryland.....MD	0	0	0	0	(308)	0	0	(1,349)
22. Massachusetts.....MA	0	0	0	0	(1,293)	0	0	46,683
23. Michigan.....MI	0	0	0	0	132	0	0	21,940
24. Minnesota.....MN	0	0	0	0	(3,734)	0	0	44,428
25. Mississippi.....MS	0	0	0	0	(5,840)	0	0	56,640
26. Missouri.....MO	0	0	0	0	(3,200)	0	0	32,795
27. Montana.....MT	0	0	0	0	(447)	50,000	1	18,053
28. Nebraska.....NE	0	0	0	0	(1,030)	0	0	22,280
29. Nevada.....NV	0	0	0	0	(346)	0	0	11,805
30. New Hampshire.....NH	0	0	0	0	(121)	0	0	3,640
31. New Jersey.....NJ	0	0	0	0	(385)	0	0	16,126
32. New Mexico.....NM	0	0	0	0	(25)	0	0	(1,249)
33. New York.....NY	0	0	1,241	0	(11,969)	6,753,278	0	13,290
34. North Carolina.....NC	0	0	0	0	(3,563)	0	0	65,142
35. North Dakota.....ND	0	0	0	0	(750)	0	0	15,742
36. Ohio.....OH	0	0	0	0	(1,337)	0	0	49,676
37. Oklahoma.....OK	0	0	0	0	(71)	0	0	2,046
38. Oregon.....OR	0	0	0	0	(73)	0	0	2,483
39. Pennsylvania.....PA	0	0	0	0	(52,648)	3	2	21,784
40. Rhode Island.....RI	0	0	0	0	(116)	0	0	3,146
41. South Carolina.....SC	0	0	0	0	(761)	0	0	20,257
42. South Dakota.....SD	0	0	0	0	(590)	0	0	13,359
43. Tennessee.....TN	0	0	0	0	96	0	0	44,632
44. Texas.....TX	0	0	0	0	(6,917)	0	0	68,054
45. Utah.....UT	0	0	0	0	(1,176)	0	0	54,492
46. Vermont.....VT	0	0	0	0	(26)	0	0	597
47. Virginia.....VA	0	0	0	0	(6,207)	0	0	78,330
48. Washington.....WA	0	0	0	0	(20)	0	0	13,655
49. West Virginia.....WV	0	0	0	0	(15,071)	0	0	119,760
50. Wisconsin.....WI	0	0	0	0	(5,469)	250,000	1	8,853
51. Wyoming.....WY	0	0	0	0	(89)	0	0	1,374
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	249,708	250,000	1	2,540
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	(6)	0	0	64
59. Totals.....	0	0	57,283	1	146,201	8,009,181	5	1,612,801

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	1	0	0	53
58002. Other Alien Combined.....	0	0	0	0	(7)	0	0	10
58003. AUS Australia.....	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	(6)	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	(2,045)	0	0	37,644
2. Alaska.....AK	0	0	0	0	18	0	0	850
3. Arizona.....AZ	0	0	(25,000)	0	(29,983)	0	0	36,255
4. Arkansas.....AR	0	0	0	0	(2,020)	0	0	32,717
5. California.....CA	0	0	0	0	(4,701)	0	0	138,652
6. Colorado.....CO	0	0	0	0	(2,231)	0	0	64,760
7. Connecticut.....CT	0	0	0	0	(6,032)	0	0	97,375
8. Delaware.....DE	0	0	0	0	(1,736)	0	0	9,937
9. District of Columbia.....DC	0	0	0	0	(1,709)	0	0	58,158
10. Florida.....FL	0	0	0	0	2,564	0	0	194,551
11. Georgia.....GA	0	0	0	0	(4,977)	0	0	168,913
12. Hawaii.....HI	0	0	0	0	(118)	0	0	1,810
13. Idaho.....ID	0	0	0	0	(0)	0	0	2
14. Illinois.....IL	0	0	(874)	0	(15,216)	150,000	1	182,035
15. Indiana.....IN	0	0	0	0	(557)	0	0	(3,856)
16. Iowa.....IA	0	0	0	0	(921)	0	0	21,268
17. Kansas.....KS	0	0	0	0	(1,099)	0	0	8,491
18. Kentucky.....KY	0	0	0	0	(625)	0	0	14,846
19. Louisiana.....LA	0	0	0	0	(1,801)	0	0	36,413
20. Maine.....ME	0	0	0	0	(750)	0	0	19,200
21. Maryland.....MD	0	0	0	0	(1,479)	0	0	(6,479)
22. Massachusetts.....MA	0	0	0	0	(453)	0	0	16,347
23. Michigan.....MI	0	0	0	0	191	0	0	31,850
24. Minnesota.....MN	0	0	0	0	(3,204)	0	0	38,126
25. Mississippi.....MS	0	0	0	0	(1,008)	0	0	9,778
26. Missouri.....MO	0	0	0	0	(916)	0	0	9,385
27. Montana.....MT	0	0	0	0	(446)	0	0	18,011
28. Nebraska.....NE	0	0	0	0	(1,151)	0	0	24,909
29. Nevada.....NV	0	0	0	0	(361)	0	0	12,319
30. New Hampshire.....NH	0	0	0	0	(379)	0	0	11,405
31. New Jersey.....NJ	0	0	0	0	(539)	0	0	22,544
32. New Mexico.....NM	0	0	0	0	(338)	0	0	(16,977)
33. New York.....NY	0	0	0	0	4,611	0	0	45,246
34. North Carolina.....NC	0	0	0	(1)	(7,115)	0	0	130,070
35. North Dakota.....ND	0	0	0	0	(572)	0	0	11,994
36. Ohio.....OH	0	0	0	0	(1,157)	0	0	42,983
37. Oklahoma.....OK	0	0	0	0	(410)	0	0	11,815
38. Oregon.....OR	0	0	0	0	(474)	0	0	16,039
39. Pennsylvania.....PA	0	0	0	0	(8,360)	0	0	68,743
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(1,644)	0	0	43,777
42. South Dakota.....SD	0	0	0	0	(454)	0	0	10,277
43. Tennessee.....TN	0	0	0	0	242	0	0	112,344
44. Texas.....TX	0	0	0	0	(7,090)	0	0	69,755
45. Utah.....UT	0	0	0	0	(515)	0	0	23,888
46. Vermont.....VT	0	0	0	0	(133)	0	0	3,091
47. Virginia.....VA	0	0	0	0	(1,543)	0	0	19,468
48. Washington.....WA	0	0	0	0	(89)	0	0	61,000
49. West Virginia.....WV	0	0	(10,000)	0	(15,226)	0	0	41,526
50. Wisconsin.....WI	0	0	0	0	(2,282)	0	0	3,693
51. Wyoming.....WY	0	0	0	0	(114)	0	0	1,756
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	(1,184)	0	0	10,296
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	(35,874)	(1)	(127,530)	150,000	1	2,110,391

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	(136)	0	0	2,495
2. Alaska.....AK	0	0	0	0	16	0	0	758
3. Arizona.....AZ	0	0	0	0	(324)	0	0	2,360
4. Arkansas.....AR	0	0	0	0	(489)	0	0	7,920
5. California.....CA	0	0	0	0	(476)	0	0	14,038
6. Colorado.....CO	0	0	0	0	(406)	0	0	11,797
7. Connecticut.....CT	0	0	0	0	(144)	0	0	2,327
8. Delaware.....DE	0	0	0	0	(52)	0	0	297
9. District of Columbia.....DC	0	0	0	0	(27)	0	0	921
10. Florida.....FL	0	0	0	0	395	0	0	29,956
11. Georgia.....GA	0	0	0	0	(166)	0	0	5,622
12. Hawaii.....HI	0	0	0	0	(46)	0	0	703
13. Idaho.....ID	0	0	0	0	(82)	0	0	671
14. Illinois.....IL	0	0	0	0	(324)	0	0	4,117
15. Indiana.....IN	0	0	0	0	(113)	0	0	(779)
16. Iowa.....IA	0	0	0	0	(350)	0	0	8,082
17. Kansas.....KS	0	0	0	0	(652)	0	0	5,038
18. Kentucky.....KY	0	0	0	0	(173)	0	0	4,097
19. Louisiana.....LA	0	0	0	0	(328)	0	0	6,630
20. Maine.....ME	0	0	0	0	(97)	0	0	2,490
21. Maryland.....MD	0	0	0	0	(318)	0	0	(1,394)
22. Massachusetts.....MA	0	0	0	0	(226)	0	0	8,174
23. Michigan.....MI	0	0	0	0	30	0	0	4,989
24. Minnesota.....MN	0	0	0	0	(538)	0	0	6,406
25. Mississippi.....MS	0	0	0	0	(186)	0	0	1,805
26. Missouri.....MO	0	0	0	0	(338)	0	0	3,468
27. Montana.....MT	0	0	0	0	(70)	0	0	2,822
28. Nebraska.....NE	0	0	0	0	(226)	0	0	4,882
29. Nevada.....NV	0	0	0	0	(54)	0	0	1,825
30. New Hampshire.....NH	0	0	0	0	(27)	0	0	818
31. New Jersey.....NJ	0	0	0	0	(195)	0	0	8,169
32. New Mexico.....NM	0	0	0	0	(26)	0	0	(1,309)
33. New York.....NY	0	0	0	0	3,406	1,550,000	4	33,421
34. North Carolina.....NC	0	0	0	0	(457)	0	0	8,357
35. North Dakota.....ND	0	0	0	0	(27)	0	0	577
36. Ohio.....OH	0	0	0	0	(110)	0	0	4,079
37. Oklahoma.....OK	0	0	0	0	(185)	0	0	5,346
38. Oregon.....OR	0	0	0	0	(22)	0	0	753
39. Pennsylvania.....PA	0	0	0	0	(837)	50,000	1	6,885
40. Rhode Island.....RI	0	0	0	0	(21)	0	0	565
41. South Carolina.....SC	0	0	0	0	(77)	0	0	2,039
42. South Dakota.....SD	0	0	0	0	(92)	0	0	2,083
43. Tennessee.....TN	0	0	0	0	9	0	0	4,073
44. Texas.....TX	0	0	0	0	(1,954)	0	0	19,225
45. Utah.....UT	0	0	0	0	(66)	0	0	3,060
46. Vermont.....VT	0	0	0	0	(25)	0	0	569
47. Virginia.....VA	0	0	0	0	(653)	0	0	8,245
48. Washington.....WA	0	0	0	0	(5)	0	0	3,189
49. West Virginia.....WV	0	0	0	0	(251)	0	0	1,993
50. Wisconsin.....WI	0	0	0	0	(273)	0	0	443
51. Wyoming.....WY	0	0	0	0	(38)	0	0	583
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	(3)	0	0	27
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	(7,831)	1,600,000	5	453,129

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	(318)	0	0	5,846
2. Alaska.....AK	0	0	0	0	3	0	0	131
3. Arizona.....AZ	0	0	0	0	(415)	0	0	3,021
4. Arkansas.....AR	0	0	0	0	(384)	0	0	6,223
5. California.....CA	0	0	0	0	(1,561)	0	0	46,053
6. Colorado.....CO	0	0	0	0	(540)	0	0	15,688
7. Connecticut.....CT	0	0	235,000	1	(250)	0	0	4,042
8. Delaware.....DE	0	0	0	0	(122)	0	0	697
9. District of Columbia.....DC	0	0	0	0	(112)	0	0	3,816
10. Florida.....FL	0	0	0	0	378	0	0	28,639
11. Georgia.....GA	0	0	0	0	(323)	0	0	10,975
12. Hawaii.....HI	0	0	0	0	(8)	0	0	129
13. Idaho.....ID	0	0	0	0	(127)	0	0	1,036
14. Illinois.....IL	0	0	0	0	(765)	0	0	9,705
15. Indiana.....IN	0	0	0	0	(304)	0	0	(2,106)
16. Iowa.....IA	0	0	0	0	(239)	0	0	5,530
17. Kansas.....KS	0	0	0	0	(364)	0	0	2,816
18. Kentucky.....KY	0	0	0	0	(84)	0	0	1,988
19. Louisiana.....LA	0	0	0	0	(291)	0	0	5,893
20. Maine.....ME	0	0	0	0	(187)	0	0	4,780
21. Maryland.....MD	0	0	0	0	(440)	0	0	(1,929)
22. Massachusetts.....MA	0	0	0	0	(362)	0	0	13,061
23. Michigan.....MI	0	0	0	0	57	0	0	9,569
24. Minnesota.....MN	0	0	0	0	(1,207)	0	0	14,362
25. Mississippi.....MS	0	0	0	0	(721)	0	0	6,995
26. Missouri.....MO	0	0	0	0	(522)	0	0	5,355
27. Montana.....MT	0	0	0	0	(65)	0	0	2,615
28. Nebraska.....NE	0	0	0	0	(486)	0	0	10,514
29. Nevada.....NV	0	0	0	0	(75)	0	0	2,566
30. New Hampshire.....NH	0	0	0	0	(28)	0	0	835
31. New Jersey.....NJ	0	0	0	0	(148)	1,000,000	1	6,206
32. New Mexico.....NM	0	0	0	0	(12)	0	0	(604)
33. New York.....NY	0	0	0	0	588	0	0	5,766
34. North Carolina.....NC	0	0	0	0	(586)	0	0	10,714
35. North Dakota.....ND	0	0	0	0	(25)	0	0	519
36. Ohio.....OH	0	0	0	0	(211)	0	0	7,844
37. Oklahoma.....OK	0	0	0	0	(97)	0	0	2,794
38. Oregon.....OR	0	0	0	0	(32)	0	0	1,079
39. Pennsylvania.....PA	0	0	0	0	(650)	0	0	5,343
40. Rhode Island.....RI	0	0	0	0	(58)	0	0	1,568
41. South Carolina.....SC	0	0	0	0	(72)	0	0	1,903
42. South Dakota.....SD	0	0	0	0	(91)	0	0	2,055
43. Tennessee.....TN	0	0	0	0	19	0	0	8,655
44. Texas.....TX	0	0	0	0	(1,332)	0	0	13,100
45. Utah.....UT	0	0	0	0	(77)	0	0	3,570
46. Vermont.....VT	0	0	0	0	(22)	0	0	521
47. Virginia.....VA	0	0	0	0	(671)	0	0	8,474
48. Washington.....WA	0	0	0	0	(6)	0	0	3,925
49. West Virginia.....WV	0	0	0	0	(355)	0	0	2,824
50. Wisconsin.....WI	0	0	0	0	(521)	0	0	844
51. Wyoming.....WY	0	0	0	0	(25)	0	0	390
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	(75)	500,000	2	649
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	(14,324)	1,500,000	3	435,641

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 September 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	2 Direct Earned Premiums	3 Direct Losses Incurred
.....747,646	.....912,371	.....0

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