



QUARTERLY STATEMENT
AS OF MARCH 31, 2019
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MARCH 25, 1903

COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Internet Website Address: www.travelers.com
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Nicholas Seminara, Jay Steven Benet, William Herbert Heyman, Avrohom YAAKOV KESS, Andy Francis Besette, Daniel Stephen Frey, Bruce Richard Jones, Christine Kucera Kalla, Mojgan Mehdian Lefebvre, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Julie Marie Joyce, and Wendy Constance Skjerven.

DIRECTORS

DANIEL STEPHEN FREY CHRISTINE KUCERA KALLA GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN NICHOLAS SEMINARA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Handwritten signature of Nicholas Seminara

Nicholas Seminara
President

Handwritten signature of Wendy C. Skjerven

Wendy C. Skjerven
Secretary

Handwritten signature of Douglas K. Russell

Douglas K. Russell
Controller

Subscribed and sworn to before me this

18th day of April, 2019

Handwritten signature of Sandra M. Bachman, Notary Public

My Commission Expires September 30, 2022



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

# THE TRAVELERS INDEMNITY COMPANY 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.....	13,688,462,222	0	13,688,462,222	13,363,627,135
2. Stocks:				
2.1 Preferred stocks.....	24,321,741	0	24,321,741	24,931,410
2.2 Common stocks.....	3,203,173,511	751,124	3,202,422,388	3,126,631,346
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).....	338,091,620	0	338,091,620	339,491,760
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(618,547,809)), cash equivalents (\$.....0) and short-term investments (\$.....870,893,827).....	252,346,018	0	252,346,018	(40,324,162)
6. Contract loans (including \$.....0 premium notes).....	2,042,150	2,042,150	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	970,985,296	156,794,841	814,190,454	841,795,023
9. Receivables for securities.....	9,567,553	0	9,567,553	102,150,257
10. Securities lending reinvested collateral assets.....	43,446,019	0	43,446,019	32,388,007
11. Aggregate write-ins for invested assets.....	(383,886)	0	(383,886)	(383,886)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	18,532,052,243	159,588,114	18,372,464,129	17,790,306,890
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	120,844,971	0	120,844,971	126,031,144
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	558,739,694	39,408,228	519,331,466	415,032,471
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,980,673 earned but unbilled premiums).....	1,286,236,234	6,405,969	1,279,830,264	1,174,521,037
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	19,565,002	2,196,424	17,368,578	19,409,750
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,265,953,315	0	1,265,953,315	1,308,649,879
16.2 Funds held by or deposited with reinsured companies.....	1,154,223	0	1,154,223	1,364,680
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.....	1,544,114	0	1,544,114	0
18.2 Net deferred tax asset.....	299,169,327	47,929,525	251,239,802	293,925,568
19. Guaranty funds receivable or on deposit.....	516,508	0	516,508	838,651
20. Electronic data processing equipment and software.....	71,407,543	0	71,407,543	74,448,404
21. Furniture and equipment, including health care delivery assets (\$.....0).....	179,781,163	179,781,163	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	41,504,365
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,228,924,401	834,010,153	394,914,248	371,272,461
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	23,565,888,738	1,269,319,576	22,296,569,163	21,617,305,300
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	23,565,888,738	1,269,319,576	22,296,569,163	21,617,305,300

### DETAILS OF WRITE-INS

1101. Deferred gain.....	(383,886)	0	(383,886)	(383,886)
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).....	(383,886)	0	(383,886)	(383,886)
2501. COLI supplemental benefits trust.....	135,260,353	0	135,260,353	128,354,442
2502. Suspense, undistributed payments.....	114,761,917	0	114,761,917	85,029,022
2503. Equities and deposits in pools and associations.....	50,900,313	0	50,900,313	52,299,191
2598. Summary of remaining write-ins for Line 25 from overflow page.....	928,001,818	834,010,153	93,991,665	105,589,805
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,228,924,401	834,010,153	394,914,248	371,272,461

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....615,468,572).....	7,357,011,955	7,314,349,190
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,311,593,074	1,368,019,296
3. Loss adjustment expenses.....	1,660,984,204	1,678,729,040
4. Commissions payable, contingent commissions and other similar charges.....	96,011,723	176,320,388
5. Other expenses (excluding taxes, licenses and fees).....	76,410,001	138,776,920
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	63,856,383	73,737,095
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	936,547
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 \$.....9,279,344,719 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).....	2,593,004,227	2,544,373,352
10. Advance premium.....	98,153,543	71,279,373
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	14,777,505	14,294,164
12. Ceded reinsurance premiums payable (net of ceding commissions).....	114,020,919	48,596,267
13. Funds held by company under reinsurance treaties.....	103,386,036	102,834,715
14. Amounts withheld or retained by company for account of others.....	1,073,137,319	1,042,215,603
15. Remittances and items not allocated.....	283,958,906	245,039,958
16. Provision for reinsurance (including \$.....0 certified).....	36,247,741	36,247,741
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	219,876,408	0
20. Derivatives.....	0	0
21. Payable for securities.....	226,836,176	1,313,465
22. Payable for securities lending.....	43,446,019	32,388,007
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.....	102,947,377	94,553,717
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	15,475,659,514	14,984,004,839
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	15,475,659,514	14,984,004,839
29. Aggregate write-ins for special surplus funds.....	12,102,415	12,015,769
30. Common capital stock.....	10,790,700	10,790,700
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.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,563,861,613	2,376,339,071
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,820,909,648	6,633,300,461
38. Totals (Page 2, Line 28, Col. 3).....	22,296,569,163	21,617,305,300

## DETAILS OF WRITE-INS

2501. Escheat liability.....	114,378,402	105,393,184
2502. Retroactive reinsurance reserve assumed.....	274,882	274,991
2503. Other statutory provisions.....	110,422	110,422
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(11,816,328)	(11,224,879)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	102,947,377	94,553,717
2901. Special surplus from retroactive reinsurance.....	12,102,415	12,015,769
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).....	12,102,415	12,015,769
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....505,918,777).....	472,886,060	462,204,121	1,905,017,997
1.2 Assumed..... (written \$.....6,329,535,564).....	5,860,219,758	5,523,331,113	22,875,536,129
1.3 Ceded..... (written \$.....5,392,669,707).....	4,940,819,440	4,662,077,561	19,297,415,835
1.4 Net..... (written \$.....1,442,784,634).....	1,392,286,378	1,323,457,673	5,483,138,291
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....775,418,383):			
2.1 Direct.....	244,537,665	210,539,974	1,059,173,379
2.2 Assumed.....	3,167,179,941	3,268,042,087	13,844,341,419
2.3 Ceded.....	2,639,217,442	2,707,685,305	11,680,451,424
2.4 Net.....	772,500,164	770,896,756	3,223,063,374
3. Loss adjustment expenses incurred.....	139,498,290	127,048,459	578,879,487
4. Other underwriting expenses incurred.....	411,559,718	399,568,205	1,609,597,416
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,323,558,171	1,297,513,420	5,411,540,277
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	68,728,207	25,944,253	71,598,014
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	158,659,848	115,011,424	814,697,666
10. Net realized capital gains (losses) less capital gains tax of \$.....1,644,174.....	(72,221)	(183,879)	57,613,364
11. Net investment gain (loss) (Lines 9 + 10).....	158,587,626	114,827,545	872,311,031
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....500,818 amount charged off \$.....3,266,616).....	(2,765,797)	(2,404,205)	(11,899,127)
13. Finance and service charges not included in premiums.....	5,310,428	4,535,522	18,844,751
14. Aggregate write-ins for miscellaneous income.....	8,536,095	7,393,081	4,425,885
15. Total other income (Lines 12 through 14).....	11,080,727	9,524,398	11,371,510
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	238,396,560	150,296,197	955,280,555
17. Dividends to policyholders.....	2,612,935	2,737,643	10,808,962
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).....	235,783,625	147,558,554	944,471,593
19. Federal and foreign income taxes incurred.....	(352,795)	44,259,427	141,394,071
20. Net income (Line 18 minus Line 19) (to Line 22).....	236,136,420	103,299,127	803,077,523
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,633,300,461	6,820,222,495	6,820,222,495
22. Net income (from Line 20).....	236,136,420	103,299,127	803,077,523
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 \$.....394,885.....	58,477,425	91,722,712	(34,723,325)
25. Change in net unrealized foreign exchange capital gain (loss).....	(248,932)	224,875	(1,862,315)
26. Change in net deferred income tax.....	(35,932,111)	17,878,332	46,046,271
27. Change in nonadmitted assets.....	(10,823,997)	11,495,001	(962,488)
28. Change in provision for reinsurance.....	0	0	1,500,771
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.....	(60,000,000)	(275,000,000)	(1,000,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	382	357	1,530
38. Change in surplus as regards policyholders (Lines 22 through 37).....	187,609,187	(50,379,597)	(186,922,034)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,820,909,648	6,769,842,898	6,633,300,461

**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. Change in COLI cash values.....	6,905,911	(265,610)	(7,899,684)
1402. Profit and loss, miscellaneous.....	1,594,946	7,847,657	14,031,259
1403. Retroactive reinsurance gain/loss.....	143,686	(73,456)	(1,532,218)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(108,447)	(115,510)	(173,472)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,536,095	7,393,081	4,425,885
3701. Unrealized Deferred Tri-Party Tax Credi Bonds.....	382	357	1,530
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).....	382	357	1,530

# THE TRAVELERS INDEMNITY COMPANY CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,325,671,068	1,205,063,928	5,478,027,017
2. Net investment income.....	178,020,864	134,732,083	871,100,706
3. Miscellaneous income.....	11,080,727	8,991,959	9,713,777
4. Total (Lines 1 through 3).....	1,514,772,659	1,348,787,970	6,358,841,500
5. Benefit and loss related payments.....	743,356,600	721,470,619	2,941,693,740
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.....	718,320,582	682,663,228	2,150,954,946
8. Dividends paid to policyholders.....	2,129,594	1,946,362	9,783,923
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	3,772,041	(58,543)	81,640,095
10. Total (Lines 5 through 9).....	1,467,578,817	1,406,021,666	5,184,072,704
11. Net cash from operations (Line 4 minus Line 10).....	47,193,842	(57,233,696)	1,174,768,797
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	353,337,727	699,489,741	2,363,789,479
12.2 Stocks.....	7,086,819	4,256,488	6,061,612
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	13,340,540	16,262,544	175,592,001
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(10)	(10)
12.7 Miscellaneous proceeds.....	318,105,414	78,413,333	17,222,871
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	691,870,500	798,422,096	2,562,665,953
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	676,682,443	909,531,844	3,044,707,340
13.2 Stocks.....	6,000,000	0	3,000,000
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	1,974,216	255,658	4,028,500
13.5 Other invested assets.....	12,511,535	9,012,917	52,637,809
13.6 Miscellaneous applications.....	11,058,012	9,894,873	81,681,750
13.7 Total investments acquired (Lines 13.1 to 13.6).....	708,226,206	928,695,292	3,186,055,398
14. Net increase or (decrease) in contract loans and premium notes.....	(462,502)	56,011	(218,047)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(15,893,204)	(130,329,208)	(623,171,398)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	60,000,000	275,000,000	1,000,000,000
16.6 Other cash provided (applied).....	321,369,542	186,213,001	(173,311,339)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	261,369,542	(88,786,999)	(1,173,311,339)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	292,670,180	(276,349,903)	(621,713,941)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(40,324,162)	581,389,779	581,389,779
19.2 End of period (Line 18 plus Line 19.1).....	252,346,018	305,039,876	(40,324,162)

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

20.0001	Exchange of bonds.....	24,898,165	4,552,875	47,987,382
20.0002	Stock distribution from limited partnerships.....	4,531,034	0	6,095,129
20.0003	Income payment received in securities.....	1,000,497	1,017,855	4,105,401
20.0004	Other assets tri-party/tax credit bonds.....	575,147	642,931	1,374,333
20.0005	Tax credits from certified capital company (CAPCO).....	1,432	1,935	28,784
20.0006	Income payment received in securities other assets tri-party/tax credit bonds.....	0	33,147	33,147

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

## A. Accounting Practices:

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

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	<u>March 31, 2019</u>	<u>December 31, 2018</u>
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 236,136,420	\$ 803,077,523
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>\$ 236,136,420</u>	<u>\$ 803,077,523</u>
<u>Surplus</u>					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 6,820,909,648	\$ 6,633,300,461
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,820,909,648</u>	<u>\$ 6,633,300,461</u>

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

No significant change.

## C. Accounting Policy:

No significant change.

(2) Not applicable.

(6) For a discussion of the valuation basis and adjustment methodology for loan-backed securities and structured securities, see Note 5D.

## D. Going Concern:

Not applicable.

**Note 2 – Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 – Business Combinations and Goodwill**

## A. Statutory Purchase Method:

Not applicable.

## B. Statutory Merger:

On January 1, 2019, Jupiter Holdings, Inc. (Jupiter), a subsidiary of the Company, was dissolved in accordance with Minnesota Statutes and its corporate existence was terminated. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the statutory merger method was utilized, cancelling the equity of Jupiter, without issuance of new equity, and incorporating the assets and liabilities of Jupiter directly within the Company's financial statements. Following this dissolution, American Equity Insurance Company and Northland Insurance Company became direct subsidiaries of the Company.

Details of the results of operations for the previously separate entities for the year ending December 31, 2018, were as follows:

	<u>The Company</u>	<u>Jupiter</u>
Net underwriting gain	\$ 71,598,014	\$ -
Net investment gain	854,688,315	56,422,716
Other income	11,371,510	-
Net income before dividends to policyholders, after capital gains tax and before federal and foreign income taxes	937,657,839	56,422,716
Dividends to policyholders	10,808,961	-
Federal and foreign income taxes incurred	141,347,100	46,971
Net income	<u>\$ 785,501,778</u>	<u>\$ 56,375,745</u>

No adjustments were made to the Company's policyholders' surplus as a result of this dissolution.

## C. Impairment Loss:

Not applicable.

**Note 4 – Discontinued Operations**

No significant change.

**Note 5 – Investments**

## A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**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.

Fair value amounts disclosed are generally provided by Securities Valuation Office (SVO) or, if not available from the SVO, by third party pricing services.

- (2) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2019.
- (3) Not applicable.
- (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	\$ 238,060
2. 12 Months or Longer	\$ 15,746,832

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 52,130,698
2. 12 Months or Longer	\$ 1,042,489,618

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

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

No significant change.

(3)b. Not applicable.

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:**

Not applicable.

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

Not applicable.

**H. Repurchase Agreements Transactions Accounted for as a Sale:**

Not applicable.

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

Not applicable.

**J. Real Estate:**

No significant change.

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

No significant change.

**L. Restricted Assets:**

No significant change.

**M. Working Capital Finance Investments:**

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

**N. Offsetting and Netting of Assets and Liabilities:**

Not applicable.

**O. Structured Notes:**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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P. 5GI 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**

See Note 3 regarding the dissolution of Jupiter and the incorporation of its assets and liabilities within the Company.

**Note 11 – Debt**

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 20, 2019, the Company paid ordinary dividends of \$60 million to its parent company, Travelers Insurance Group Holdings Inc.

**Note 14 – Liabilities, Contingencies and Assessments**

No significant change.

**Note 15 – Leases**

No significant change.



## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

### **Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2019:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Net Asset Value (NAV)</u>	<u>Total</u>
Bonds					
Industrial and miscellaneous	\$ -	\$ 88,312,425	\$ 9,896,820	\$ -	\$ 98,209,245
Preferred stock					
Non-redeemable	-	23,380,991	-	-	23,380,991
Common stock					
Industrial and miscellaneous	1,706,616	5,307	-	-	1,711,923
Total securities at fair value	<u>\$ 1,706,616</u>	<u>\$ 111,698,723</u>	<u>\$ 9,896,820</u>	<u>\$ -</u>	<u>\$ 123,302,159</u>

At March 31, 2019, the Company also holds Level 3 non-redeemable preferred stock measured and reported at its fair value of zero.

(2) Securities measured and reported at fair value using significant unobservable inputs (Level 3):

<u>Description</u>	<u>Beginning Balance at 1/1/2019</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 3/31/2019</u>
Bonds	\$ 9,780,990	\$ -	\$ -	\$ -	\$ 115,830	\$ -	\$ -	\$ -	\$ -	\$ 9,896,820

During the current quarter, the Company disposed of its Level 3 industrial and miscellaneous common stock measured and reported in the previous year at its fair value of zero.

There have been no changes in the value of Level 3 non-redeemable preferred stock from the previous reporting period.

(3) Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

The Company holds unaffiliated common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in Level 2 of the hierarchy.

**NOTES TO FINANCIAL STATEMENTS**

(4) Derivative assets and liabilities:

Not applicable.

B. Not applicable.

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

(At March 31, 2019)	Aggregate	Admitted				Net Asset	Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Value (NAV)</u>	<u>Practicable (Carrying Value)</u>
Short-term bonds	\$ 870,893,827	\$ 870,893,827	\$ 90,675,797	\$ 780,218,030	\$ -	\$ -	\$ -
Long-term bonds	13,958,348,990	13,688,462,222	328,190,561	13,600,013,343	30,145,086	-	-
Preferred stock	24,405,656	24,321,741	1,024,665	23,380,991	-	-	-
Common stock	1,711,923	1,711,923	1,706,616	5,307	-	-	-

(At December 31, 2018)	Aggregate	Admitted				Net Asset	Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Value (NAV)</u>	<u>Practicable (Carrying Value)</u>
Short-term bonds	\$ 677,540,917	\$ 677,542,905	\$ 95,753,354	\$ 581,787,563	\$ -	\$ -	\$ -
Long-term bonds	13,335,847,227	13,363,627,135	292,561,853	13,013,414,568	29,870,806	-	-
Preferred stock	24,950,225	24,931,410	6,896,339	18,053,886	-	-	-
Common stock	3,413,697	3,413,697	3,407,632	6,065	-	-	-

D. Not applicable.

E. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through May 8, 2019.

**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 2019, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$9,905,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, homeowners, and personal auto liability lines of business. This favorable development was partially offset by higher than expected loss experience in other liability and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience for recent accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience for accident year 2018. The improvement in personal auto liability was driven primarily by better than expected loss experience for recent accident years but was partially offset by higher than expected adjusting and other costs. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in other liability was primarily for "Prior" accident years and in commercial multiple peril for accident year 2018.

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.

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## NOTES TO FINANCIAL STATEMENTS

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**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**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 – Financial Guaranty Insurance**

- A. No significant change.
- B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]

2.2 If yes, date of change: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ X ] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

On January 1, 2019, Jupiter Holdings, Inc. was dissolved and as a result, American Equity Insurance Company and Northland Insurance Company became direct subsidiaries of The Travelers Indemnity Company. Additionally, on January 1, 2019, United States Fidelity and Guaranty Company made a stock dividend of all of its common stock in Fidelity Guaranty Insurance Company and Fidelity Guaranty Insurance Underwriters, Inc. to St. Paul Fire and Marine Insurance Company. This resulted in Fidelity Guaranty Insurance Company and Fidelity Guaranty Insurance Underwriters, Inc. becoming direct, wholly-owned subsidiaries of St. Paul Fire and Marine Insurance Company.

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 [ X ] No [ ]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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
Jupiter Holdings, Inc.	00000	MN

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
- 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
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

## INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes  No
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes  No

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	3,151,764,222	3,201,461,588
	0	0
	0	0
	384,299,882	362,429,856
\$	3,536,064,104	\$ 3,563,891,444
\$	0	\$ 0

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 43,446,019
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 43,446,019
- 16.3 Total payable for securities lending reported on the liability page: \$ 43,446,019

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes  No

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

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

17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Assets are internally managed by the reporting entity	I

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes  No

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes  No

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  No
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes  No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes  No

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	33,600,483	33,600,483	0	0	204,020	204,020
Total	XXX	XXX	0	0	33,600,483	33,600,483	0	0	204,020	204,020

- 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 645.860%

- 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 [ ]

**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
<b>U.S. Insurers</b>						
16478.....	00-0000000.....	DEALER MANAGEMENT GROUP, INC.....	VT.....	UNAUTHORIZED.....	.....0.....	.....
15231.....	00-0000000.....	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO.....	VT.....	UNAUTHORIZED.....	.....0.....	.....
<b>All Other Insurers</b>						
00000.....	AA-1120156.....	LLOYDS SYNDICATE 1686.....	GBR.....	AUTHORIZED.....	.....0.....	.....
00000.....	AA-3191239.....	LUMEN RE LIMITED.....	BMU.....	UNAUTHORIZED.....	.....0.....	.....
00000.....	AA-3191295.....	THIRD POINT REINSURANCE (USA) LTD.....	BMU.....	UNAUTHORIZED.....	.....0.....	.....



**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.....	AL	L	10,809,938	10,657,217	6,584,929	10,684,501	57,491,060	99,684,145
2. Alaska.....AK.....L.....	AK	L	1,049,239	930,038	35,269	1,034,157	5,446,220	2,830,941
3. Arizona.....AZ.....L.....	AZ	L	11,412,684	12,196,354	4,821,576	5,908,913	102,041,775	103,120,932
4. Arkansas.....AR.....L.....	AR	L	6,623,191	6,696,396	1,501,872	4,306,839	66,687,328	70,308,411
5. California.....CA.....L.....	CA	L	17,412	27,212	885,584	988,720	39,539,302	47,072,895
6. Colorado.....CO.....L.....	CO	L	15,425,350	13,183,497	6,189,125	10,095,255	113,442,585	107,292,336
7. Connecticut.....CT.....L.....	CT	L	8,492,365	6,602,146	3,434,056	4,800,808	99,516,155	106,052,641
8. Delaware.....DE.....L.....	DE	L	526,279	736,012	416,943	784,956	16,946,293	21,451,861
9. District of Columbia.....DC.....L.....	DC	L	3,453,289	2,624,168	664,021	2,085,116	44,026,396	50,258,062
10. Florida.....FL.....L.....	FL	L	14,736,887	16,032,703	11,144,272	6,385,259	175,704,217	185,804,644
11. Georgia.....GA.....L.....	GA	L	10,086,456	10,706,504	11,152,890	5,366,695	65,279,282	65,503,914
12. Hawaii.....HI.....L.....	HI	L	1,646,224	1,727,194	350,076	234,408	14,308,446	15,445,897
13. Idaho.....ID.....L.....	ID	L	2,518,078	1,506,658	976,249	528,122	7,998,755	8,462,649
14. Illinois.....IL.....L.....	IL	L	23,989,402	27,771,156	10,125,216	11,024,962	154,281,556	149,946,762
15. Indiana.....IN.....L.....	IN	L	13,026,793	15,414,646	4,390,562	3,206,897	50,956,642	52,441,249
16. Iowa.....IA.....L.....	IA	L	4,112,649	3,274,365	2,538,503	1,125,416	42,204,139	37,862,659
17. Kansas.....KS.....L.....	KS	L	6,985,111	7,488,167	3,236,818	1,602,624	53,457,213	54,824,372
18. Kentucky.....KY.....L.....	KY	L	4,974,684	4,998,622	2,704,013	1,711,947	67,506,970	68,521,738
19. Louisiana.....LA.....L.....	LA	L	9,506,172	9,947,895	2,260,809	3,231,031	64,711,284	61,539,187
20. Maine.....ME.....L.....	ME	L	1,430,183	1,407,479	473,507	396,806	14,214,928	14,012,521
21. Maryland.....MD.....L.....	MD	L	11,827,466	11,618,703	9,529,514	4,469,912	102,989,216	89,773,913
22. Massachusetts.....MA.....L.....	MA	L	23,547,166	24,504,678	11,374,081	14,144,160	296,415,169	299,101,202
23. Michigan.....MI.....L.....	MI	L	15,699,889	15,865,455	10,088,826	9,430,065	133,580,731	139,232,686
24. Minnesota.....MN.....L.....	MN	L	11,694,587	13,256,765	3,122,137	3,114,136	82,265,519	66,709,526
25. Mississippi.....MS.....L.....	MS	L	6,038,331	6,563,911	4,509,828	2,982,023	57,433,127	55,419,294
26. Missouri.....MO.....L.....	MO	L	7,736,908	10,408,914	4,691,195	5,337,192	58,723,795	61,305,667
27. Montana.....MT.....L.....	MT	L	1,444,674	1,075,051	663,537	478,786	10,772,096	9,555,105
28. Nebraska.....NE.....L.....	NE	L	3,083,670	4,118,816	3,673,049	1,689,475	61,123,955	64,486,638
29. Nevada.....NV.....L.....	NV	L	3,882,205	4,290,802	1,579,351	1,264,956	26,936,226	25,632,433
30. New Hampshire.....NH.....L.....	NH	L	1,802,823	1,998,074	752,858	1,125,360	37,314,572	36,019,046
31. New Jersey.....NJ.....L.....	NJ	L	29,954,904	31,140,676	15,902,779	14,792,651	304,638,748	304,367,086
32. New Mexico.....NM.....L.....	NM	L	4,664,214	3,226,218	2,565,957	2,194,597	24,646,168	23,394,616
33. New York.....NY.....L.....	NY	L	75,706,393	71,924,606	24,308,693	25,271,953	594,325,415	525,755,183
34. North Carolina.....NC.....L.....	NC	L	11,425,338	12,460,004	6,405,980	4,066,439	102,041,613	92,125,402
35. North Dakota.....ND.....L.....	ND	L	1,598,610	1,671,124	253,688	250,611	4,349,650	4,676,569
36. Ohio.....OH.....L.....	OH	L	12,372,428	10,991,035	5,616,687	10,458,686	54,678,774	54,132,005
37. Oklahoma.....OK.....L.....	OK	L	8,042,719	6,762,907	1,305,104	2,379,703	31,433,352	29,310,588
38. Oregon.....OR.....L.....	OR	L	3,616,919	3,475,307	865,930	2,826,297	15,060,031	18,628,435
39. Pennsylvania.....PA.....L.....	PA	L	26,697,608	26,693,729	18,060,538	10,448,157	206,569,452	197,764,168
40. Rhode Island.....RI.....L.....	RI	L	2,062,937	2,230,451	961,819	428,272	15,262,071	14,451,365
41. South Carolina.....SC.....L.....	SC	L	5,565,964	4,218,452	754,422	1,051,712	40,662,035	40,402,849
42. South Dakota.....SD.....L.....	SD	L	2,945,310	2,466,430	250,911	1,616,676	11,853,629	9,620,411
43. Tennessee.....TN.....L.....	TN	L	15,659,690	14,500,482	6,295,134	4,112,998	186,687,384	185,057,631
44. Texas.....TX.....L.....	TX	L	30,885,710	29,872,004	11,996,579	11,652,158	400,226,854	348,608,053
45. Utah.....UT.....L.....	UT	L	3,384,644	3,362,830	535,910	435,836	11,710,747	12,639,173
46. Vermont.....VT.....L.....	VT	L	1,635,885	1,552,923	286,561	417,049	14,754,778	17,117,234
47. Virginia.....VA.....L.....	VA	L	8,786,868	8,037,636	2,535,653	2,243,517	94,744,239	98,882,992
48. Washington.....WA.....L.....	WA	L	8,678,352	7,499,082	2,895,118	3,492,450	32,926,599	27,295,032
49. West Virginia.....WV.....L.....	WV	L	2,853,305	1,543,548	1,212,259	2,656,184	31,350,165	26,768,452
50. Wisconsin.....WI.....L.....	WI	L	10,844,957	11,149,034	3,309,209	2,550,903	68,078,473	60,708,898
51. Wyoming.....WY.....L.....	WY	L	870,459	756,947	172,001	41,335	3,207,364	1,965,127
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	8,366	7,555	0	0	7,055	199
54. Puerto Rico.....PR.....L.....	PR	L	77,088	81,072	64,960	0	1,815,777	1,588,716
55. US Virgin Islands.....VI.....L.....	VI	L	4	265	0	0	0	1,694,243
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	1	(36)	9,721	195,032	544,427	630,440
59. Totals.....	XXX		505,918,777	503,253,879	230,436,279	223,122,711	4,374,889,752	4,267,258,196

**DETAILS OF WRITE-INS**

58001. ZZZ Other Alien.....	XXX	1	(36)	9,721	7,961	545,284	624,645
58002. MEX Mexico.....	XXX	0	0	0	187,071	0	5,320
58003. SGP Singapore.....	XXX	0	0	0	0	(857)	475
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	1	(36)	9,721	195,032	544,427	630,440

(a) Active Status Count

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G UK 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 Corporate Trustee Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers London Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Insurance Designated Activity Company *	Ireland	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Simply Business Group Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Xbridge Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... 10762962 Canada Inc.	Canada	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Zensurance Inc. (79.3%)	Canada	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Zensurance Brokers Inc.	Canada	
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, L.L.C.	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Travelers Special Services Limited	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Brazil Holding LLC	Delaware	47-2215437
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Junto Holding Brasil S.A. (49.5%)	Brazil	

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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**

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

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*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

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# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	85.000	The Travelers Companies, Inc.....	N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0108.
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 UK 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.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.....	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 Insurance Designated Activity Company.....	IRL.....	IA.....	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.....	.....
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.....	79.300	The Travelers Companies, Inc.....	N.....	.....

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....					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.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	19070.....	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	19062.....	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36145.....	06-1286264..				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36161.....	06-1286274..				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	38130.....	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	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.....					Junto Holding Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..				Junto Resseguros S.A.....	BRA.....	IA.....	Junto Holding Brasil S.A.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....					Junto Controle de Riscos Ltda.....	BRA.....	NIA.....	Junto Resseguros S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..				Junto Seguros S.A.....	BRA.....	IA.....	Junto Holding Brasil S.A.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....					Junto Controle de Riscos Ltda.....	BRA.....	NIA.....	Junto Seguros S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....					Junto Holding Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	Junto Holding Latam S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	N.....	0106.

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	0106.
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.....	0106.
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.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	24031.....	94-6051964				Northland Casualty Company.....	CT.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	0107.

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...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0108.	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



# THE TRAVELERS INDEMNITY 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.....	38,863,294	39,724,947	102.217	110.418
2. Allied lines.....	54,876,432	35,343,846	64.406	74.415
3. Farmowners multiple peril.....	5,687,099	1,441,133	25.340	20.859
4. Homeowners multiple peril.....	6,754,465	1,859,591	27.531	22.858
5. Commercial multiple peril.....	73,193,856	41,491,841	56.688	58.142
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	539	562,407	104,410.526	274.871
9. Inland marine.....	2,806,204	(609,022)	(21.703)	(42.227)
10. Financial guaranty.....	.0	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	6,161	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	2,139	0.000	0.000
12. Earthquake.....	9,534,732	(3,164,863)	(33.193)	0.077
13. Group accident and health.....	.0	.0	0.000	0.000
14. Credit accident and health.....	.0	.0	0.000	0.000
15. Other accident and health.....	80,600	.0	0.000	1.360
16. Workers' compensation.....	99,594,914	19,766,088	19.846	21.946
17.1. Other liability-occurrence.....	85,870,512	49,739,976	57.924	22.123
17.2. Other liability-claims made.....	4,785,141	1,409,893	29.464	50.920
17.3. Excess workers' compensation.....	.0	636,225	0.000	0.000
18.1. Products liability-occurrence.....	3,577,901	(863,394)	(24.131)	110.069
18.2. Products liability-claims made.....	.0	127,327	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	1,753,373	2,214,293	126.288	68.262
19.3, 19.4. Commercial auto liability.....	62,217,593	35,352,619	56.821	48.352
21. Auto physical damage.....	18,703,066	18,832,937	100.694	70.711
22. Aircraft (all perils).....	.0	113,440	0.000	0.000
23. Fidelity.....	6,691	(31,349)	(468.516)	3.281
24. Surety.....	24,740	971	3.923	159.118
26. Burglary and theft.....	2,882	2,196	76.211	(1.786)
27. Boiler and machinery.....	4,552,026	578,264	12.703	0.848
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	.0	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	0.000
35. Totals.....	472,886,060	244,537,665	51.712	45.551
<b>DETAILS OF WRITE-INS</b>				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	32,822,111	32,822,111	29,709,540
2. Allied lines.....	49,109,758	49,109,758	44,593,676
3. Farmowners multiple peril.....	5,344,271	5,344,271	5,289,434
4. Homeowners multiple peril.....	5,194,465	5,194,465	5,551,544
5. Commercial multiple peril.....	85,803,285	85,803,285	78,166,189
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	.750	.750	.912
9. Inland marine.....	2,180,353	2,180,353	2,415,253
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.....	8,001,712	8,001,712	7,067,382
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.....	115,598,504	115,598,504	132,755,282
17.1. Other liability-occurrence.....	90,790,855	90,790,855	93,275,457
17.2. Other liability-claims made.....	4,925,565	4,925,565	5,394,119
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	3,990,984	3,990,984	4,319,371
18.2. Products liability-claims made.....	.0	.0	.0
19.1 19.2. Private passenger auto liability.....	1,596,543	1,596,543	2,029,140
19.3 19.4. Commercial auto liability.....	73,562,335	73,562,335	68,886,984
21. Auto physical damage.....	22,766,527	22,766,527	20,184,308
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	6,514	6,514	5,643
24. Surety.....	21,454	21,454	22,055
26. Burglary and theft.....	3,382	3,382	3,806
27. Boiler and machinery.....	4,199,410	4,199,410	3,583,784
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.....	505,918,777	505,918,777	503,253,879
<b>DETAILS OF WRITE-INS</b>			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 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. 2016 + Prior.....	2,461,483	2,877,974	5,339,458	209,515	17,020	226,535	2,343,422	19,524	2,731,345	5,094,291	91,453	(110,085)	(18,632)
2. 2017.....	550,425	837,370	1,387,795	102,675	5,599	108,274	515,303	7,718	755,515	1,278,537	67,553	(68,538)	(984)
3. Subtotals 2017 + Prior.....	3,011,908	3,715,345	6,727,253	312,190	22,619	334,809	2,858,725	27,243	3,486,861	6,372,828	159,006	(178,622)	(19,616)
4. 2018.....	748,365	1,517,461	2,265,826	292,446	56,466	348,912	657,209	33,754	1,235,662	1,926,625	201,290	(191,579)	9,711
5. Subtotals 2018 + Prior.....	3,760,273	5,232,805	8,993,079	604,636	79,085	683,721	3,515,934	60,997	4,722,522	8,299,453	360,296	(370,201)	(9,905)
6. 2019.....	XXX	XXX	XXX	XXX	203,360	203,360	XXX	159,467	559,076	718,544	XXX	XXX	XXX
7. Totals.....	3,760,273	5,232,805	8,993,079	604,636	282,445	887,081	3,515,934	220,464	5,281,599	9,017,996	360,296	(370,201)	(9,905)
8. Prior Year-End's Surplus As Regards Policyholders	6,633,300												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....9.6 %	2. ....(7.1)%	3. ....(0.1)%
													Col. 13, Line 7 Line 8
													4. ....(0.1)%

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.

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

**Explanation:**

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

**Bar Code:**



## 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. Other assets.....	38,477,942	0	38,477,942	37,563,039
2505. Service contract receivable.....	15,544,177	0	15,544,177	25,965,473
2506. Due from unaffiliated companies.....	14,465,150	0	14,465,150	14,937,122
2507. Amounts receivable under high deductible policies.....	13,377,367	1,342,841	12,034,526	13,958,917
2508. State surcharges receivable.....	11,605,353	0	11,605,353	10,599,538
2509. Other assets tri-party/tax credit bonds.....	2,043,633	0	2,043,633	2,669,959
2510. Other assets nonadmitted.....	803,531,030	803,531,030	0	0
2511. Miscellaneous ledger balances.....	29,136,281	29,136,281	0	0
2512. Other assets deferred gain.....	(1,979)	0	(1,979)	(2,362)
2513. Assumed reinsurance receivable and payable.....	(24,647)	0	(24,647)	(39,707)
2514. Performance guarantees receivable.....	(152,488)	0	(152,488)	(62,173)
2597. Summary of remaining write-ins for Line 25.....	928,001,818	834,010,153	93,991,665	105,589,805

## Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	72,096	97,611
2505. Undistributed salaries.....	4,557	480,648
2506. Retroactive reinsurance reserve ceded.....	(11,892,981)	(11,803,138)
2597. Summary of remaining write-ins for Line 25.....	(11,816,328)	(11,224,879)

## Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income.....	41,555	70,059	229,180
1405. Other expense.....	(8,367)	(1,897)	(13,584)
1406. Fines and penalties of regulatory authorities.....	(141,636)	(183,672)	(389,068)
1497. Summary of remaining write-ins for Line 14.....	(108,447)	(115,510)	(173,472)

**THE TRAVELERS INDEMNITY 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.....	339,491,760	348,836,603
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,974,216	4,028,500
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	3,374,355	13,373,343
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	338,091,621	339,491,760
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	338,091,621	339,491,760

**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.....	1,002,259,134	1,053,434,934
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	96,630
2.2 Additional investment made after acquisition.....	12,511,535	52,541,179
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(23,978,132)	21,592,816
6. Total gain (loss) on disposals.....	(28,348)	63,890,438
7. Deduct amounts received on disposals.....	17,871,574	181,687,130
8. Deduct amortization of premium and depreciation.....	1,648,200	5,701,398
9. Total foreign exchange change in book/adjusted carrying value.....	(259,119)	(1,849,468)
10. Deduct current year's other-than-temporary impairment recognized.....	0	58,867
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	970,985,296	1,002,259,134
12. Deduct total nonadmitted amounts.....	156,794,841	160,464,110
13. Statement value at end of current period (Line 11 minus Line 12).....	814,190,454	841,795,023

**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.....	16,516,011,251	15,923,469,090
2. Cost of bonds and stocks acquired.....	713,112,138	3,105,895,251
3. Accrual of discount.....	2,217,366	9,657,669
4. Unrealized valuation increase (decrease).....	82,850,442	(54,627,900)
5. Total gain (loss) on disposals.....	2,670,563	14,700,033
6. Deduct consideration for bonds and stocks disposed of.....	385,862,227	2,422,001,434
7. Deduct amortization of premium.....	15,247,215	63,958,330
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	332,926	1,257,305
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	538,083	4,134,177
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	16,915,957,474	16,516,011,251
12. Deduct total nonadmitted amounts.....	751,124	821,360
13. Statement value at end of current period (Line 11 minus Line 12).....	16,915,206,350	16,515,189,890

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	11,216,319,473	19,168,978,241	18,654,026,112	34,794,141	11,766,065,744			11,216,319,473
2. NAIC 2 (a).....	2,440,716,785	99,088,156	86,490,474	(40,724,053)	2,412,590,414			2,440,716,785
3. NAIC 3 (a).....	237,979,033	2,970,000	11,514,449	19,425,403	248,859,987			237,979,033
4. NAIC 4 (a).....	110,928,540	2,632,500	1,062,162	(598,477)	111,900,401			110,928,540
5. NAIC 5 (a).....	35,209,233	0	1,255,554	(19,426,807)	14,526,872			35,209,233
6. NAIC 6 (a).....	16,977	0	0	5,395,654	5,412,631			16,977
7. Total Bonds.....	14,041,170,041	19,273,668,897	18,754,348,752	(1,134,137)	14,559,356,048	0	0	14,041,170,041
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	23,990,660	0	0	(609,669)	23,380,991			23,990,660
10. NAIC 3.....	940,750	0	0	0	940,750			940,750
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	6,000,000	0	(6,000,000)	0			0
14. Total Preferred Stock.....	24,931,410	6,000,000	0	(6,609,669)	24,321,741	0	0	24,931,410
15. Total Bonds and Preferred Stock.....	14,066,101,451	19,279,668,897	18,754,348,752	(7,743,806)	14,583,677,789	0	0	14,066,101,451

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 \$.....870,893,827; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## SCHEDULE DA - PART 1

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	870,893,827	XXX.....	870,893,827	281,537	0

## 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.....	677,542,905	1,239,743,461
2. Cost of short-term investments acquired.....	18,571,087,792	70,318,124,882
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	18,377,730,401	70,880,204,548
7. Deduct amortization of premium.....	6,469	120,891
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).....	870,893,827	677,542,905
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	870,893,827	677,542,905

**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**

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



### 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						
<b>Acquired by Purchase</b>								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....1,959,265
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....14,951
0199999. Totals.....					.....0	.....0	.....0	.....1,974,216
0399999. Totals.....					.....0	.....0	.....0	.....1,974,216

QE01

### SCHEDULE A - PART 3

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

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

**SCHEDULE B - PART 2**

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

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

**NONE**

QE02

**SCHEDULE B - PART 3**

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

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

**NONE**

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>													
	MC Credit Fund I LP.....	New York.....	NY...	MC Credit Partners.....		08/14/2013....	.....0	.....0	.....1,392,702	.....0	.....9,539,018	.....3.060	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....1,392,702	.....0	.....9,539,018	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Blackstone Capital Partners VI L.P.....	New York.....	NY...	Blackstone Group.....		06/30/2010....	.....3	.....0	.....(17,959)	.....0	.....2,925,173	.....0.120	
	Carlyle Europe Partners IV, L.P.....	London.....	GBR.	The Carlyle Group.....		08/27/2013....	.....3	.....0	.....56,341	.....0	.....1,367,584	.....0.260	
	Consonance Private Equity, L.P.....	New York.....	NY...	Consonance Capital Partners.....		01/18/2013....	.....3	.....0	.....1,320,198	.....0	.....6,300,118	.....3.660	
	Kelso Investment Associates VIII, L.P.....	New York.....	NY...	Kelso & Company.....		06/21/2007....	.....3	.....0	.....(595)	.....0	.....3,728,408	.....0.460	
	NB Secondary Opportunities Fund III LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		06/21/2013....	.....3	.....0	.....150,000	.....0	.....4,726,914	.....0.730	
	Sentinel Capital Partners V, L.P.....	New York.....	NY...	Sentinel Capital Partners.....		07/18/2013....	.....3	.....0	.....31,607	.....0	.....2,157,308	.....1.770	
	Trident V, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		09/22/2010....	.....3	.....0	.....36,802	.....0	.....1,286,459	.....0.810	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....0	.....1,576,394	.....0	.....22,491,964	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY...	Blackstone Group.....		03/27/2015....	.....0	.....0	.....882,711	.....0	.....9,128,984	.....0.150	
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY...	Brookfield Strategic Real Estate Partners.....		04/25/2013....	.....0	.....0	.....22,252	.....0	.....3,370,892	.....0.440	
	Miller Global VII, LLC.....	New York.....	NY...	Miller Global.....		12/31/2013....	.....0	.....0	.....32,991	.....0	.....2,986,410	.....4.150	
	RockBridge Hospitality VI LP.....	Columbus.....	OH...	Rockbridge Capital, LLC.....		01/27/2014....	.....0	.....0	.....(5,681)	.....0	.....2,168,692	.....3.860	
	Savanna Real Estate Fund III, L.P.....	New York.....	NY...	Savanna.....		09/05/2013....	.....0	.....0	.....400,000	.....0	.....2,400,000	.....4.510	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....1,332,273	.....0	.....20,054,978	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.	Blue Water Energy.....		09/07/2012....	.....0	.....0	.....514,811	.....0	.....1,506,542	.....3.080	
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY...	GF Capital.....		04/09/2014....	.....0	.....0	.....1,231,191	.....0	.....5,911,060	.....5.130	
	Level Equity Growth Partners II, L.P.....	New York.....	NY...	Level Equity Management LLC.....		11/14/2013....	.....0	.....0	.....39,907	.....0	.....1,872,403	.....4.370	
	Secondary Opportunities Fund III, LP.....	London.....	GBR.	DB Asset Management.....		10/20/2014....	.....0	.....0	.....578,678	.....0	.....2,074,324	.....0.860	
	Solamere Capital Fund II, LP.....	Boston.....	MA...	Solamere Capital.....		02/07/2014....	.....0	.....0	.....962,500	.....0	.....2,030,122	.....1.760	
	Solamere Capital Fund II-A, LP.....	Boston.....	MA...	Solamere Capital.....		02/07/2014....	.....0	.....0	.....1,878,914	.....0	.....2,823,268	.....7.060	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....0	.....5,206,001	.....0	.....16,217,719	.....XXX.....
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>													
	Stratford Capital Fund 27.....	Peabody.....	MA...	Stratford Capital Group.....		11/22/2017....	.....0	.....0	.....1,548,729	.....0	.....5,041,948	.....10.000	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									.....0	.....1,548,729	.....0	.....5,041,948	.....XXX.....
<b>Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated</b>													
	Capital Partners Series T-GAIII, LLC.....	Columbia.....	MO...	Affordable Equity Partners.....		12/14/2017....	.....0	.....0	.....1,455,436	.....0	.....40,360	.....15.000	
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									.....0	.....1,455,436	.....0	.....40,360	.....XXX.....
4499999. Subtotal - Unaffiliated.....									.....0	.....12,511,535	.....0	.....73,385,986	.....XXX.....
4699999. Totals.....									.....0	.....12,511,535	.....0	.....73,385,986	.....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	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	03/28/2019	1,029,955	0	0	0	0	0	0	1,029,955	1,029,955	0	0	0	0	
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	01/10/2019	(3,199)	0	0	0	0	0	0	(3,199)	(3,199)	0	0	0	0	
	Ignition Venture Partners II, L.P.	Bellevue	WA	Distribution	08/09/2001	02/13/2019	1,410,311	0	0	0	0	0	0	1,410,311	1,410,311	0	0	0	0	
	JW Childs Equity Partners II, L.P.	Boston	MA	Distribution	06/26/1998	03/07/2019	123,018	0	0	0	0	0	0	123,018	123,018	0	0	0	0	
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	03/27/2019	4,904,082	0	0	0	0	0	0	4,904,082	4,904,082	0	0	0	0	
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Distribution	03/05/2010	02/25/2019	1,121,009	0	0	0	0	0	0	1,121,009	1,121,009	0	0	0	0	
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA	Distribution	05/09/2000	03/04/2019	78,039	0	0	0	0	0	0	78,039	78,039	0	0	0	0	
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	03/29/2019	534,778	0	0	0	0	0	0	534,778	534,778	0	0	0	0	
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	Distribution	02/06/2001	02/28/2019	143,052	0	0	0	0	0	0	143,052	143,052	0	0	0	0	
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	03/05/2019	259,920	0	0	0	0	0	0	259,920	259,920	0	0	0	0	
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	01/14/2019	1,019,655	0	0	0	0	0	0	1,019,655	1,019,655	0	0	0	0	
	US Venture Partners VIII, L.P.	Menlo Park	CA	Distribution	05/07/2001	03/11/2019	20,554	0	0	0	0	0	0	20,554	20,554	0	0	0	0	
	Warburg Pincus Private Equity VIII, L.P.	New York	NY	Distribution	08/07/2001	03/08/2019	217,312	0	0	0	0	0	0	217,312	217,312	0	0	0	0	
	One Liberty Fund III, L.P.	Cambridge	MA	Liquidation	06/29/1995	02/28/2019	0	0	0	0	0	0	0	0	0	0	0	0	2,263	
	Weston Presidio Capital IV, L.P.	Boston	MA	Liquidation	06/21/2000	03/29/2019	38,079	(33,432)	0	0	0	(33,432)	0	4,646	4,646	0	0	0	48,855	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							10,896,563	(33,432)	0	0	0	(33,432)	0	10,863,131	10,863,131	0	0	0	51,118
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	Distribution	04/09/2013	03/18/2019	1,187,813	0	0	0	0	0	0	1,187,813	1,187,813	0	0	0	0	
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	02/28/2019	45,021	0	0	0	0	0	0	45,021	45,021	0	0	0	0	
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	01/31/2019	1,743,524	0	0	0	0	0	0	1,743,524	1,743,524	0	0	0	0	
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Distribution	04/24/2013	03/12/2019	521,965	0	0	0	0	0	0	521,965	521,965	0	0	0	0	
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014	01/28/2019	633,164	0	0	0	0	0	0	633,164	633,164	0	0	0	0	
	RCG Longview Debt Fund V, L.P.	New York	NY	Distribution	04/08/2013	02/25/2019	1,194,247	0	0	0	0	0	0	1,194,247	1,194,247	0	0	0	0	
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	02/28/2019	606	0	0	0	0	0	0	606	606	0	0	0	0	
	RockBridge Hospitality VI LP	Columbus	OH	Distribution	01/27/2014	03/20/2019	589,863	0	0	0	0	0	0	589,863	589,863	0	0	0	0	
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	03/29/2019	614	0	0	0	0	0	0	614	614	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,916,818	0	0	0	0	0	0	5,916,818	5,916,818	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	03/14/2019	186,594	0	0	0	0	0	0	186,594	186,594	0	0	0	0	
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	03/12/2019	5,095	0	0	0	0	0	0	5,095	5,095	0	0	0	0	
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	03/19/2019	363,964	0	0	0	0	0	0	363,964	363,964	0	0	0	0	
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014	03/26/2019	89,154	0	0	0	0	0	0	89,154	89,154	0	0	0	0	
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014	03/26/2019	446,819	0	0	0	0	0	0	446,819	446,819	0	0	0	0	
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Liquidation	02/22/2006	03/29/2019	0	28,348	0	0	0	28,348	0	28,348	0	(28,348)	(28,348)	(28,348)	0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,091,625	28,348	0	0	28,348	0	1,119,973	1,091,625	0	(28,348)	(28,348)	0	
4499999	Subtotal - Unaffiliated							17,905,006	(5,084)	0	0	0	(5,084)	0	17,899,922	17,871,574	0	(28,348)	(28,348)	51,118
4699999	Totals							17,905,006	(5,084)	0	0	0	(5,084)	0	17,899,922	17,871,574	0	(28,348)	(28,348)	51,118

QE03.1

**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 and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 XM 7	U S TREASURY NOTES 1.625 2020 07		03/14/2019	CITIGROUP GLOBAL MARKETS		18,772,954	19,000,000	36,675	1
912828 XY 1	U S TREASURY NOTES 2.500 2020 06		03/29/2019	CITIGROUP GLOBAL MARKETS		10,013,705	10,000,000	60,773	1
912828 Y4 6	U S TREASURY NOTES 2.625 2020 07		03/01/2019	BARCLAYS CAPITAL INC		15,010,011	15,000,000	34,807	1
912828 2Q 2	U S TREASURY NOTES 1.500 2020 08		03/13/2019	BAS-MERRILL LYNCH		19,718,817	20,000,000	22,376	1
912828 3Q 1	U S TREASURY NOTES 2.000 2021 01		03/28/2019	VARIOUS		32,840,071	33,000,000	132,210	1
3622A2 6K 3	GNMA II PASS T #784474 3.500 2048 02		03/01/2019	GOLDMAN SACHS & CO		18,891,081	18,727,217	7,283	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2019	PAR WRITE-UP		19,133	19,133	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2019	PAR WRITE-UP		16,603	16,603	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		03/20/2019	PAR WRITE-UP		26,502	26,502	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		03/20/2019	PAR WRITE-UP		42,590	42,590	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		03/20/2019	PAR WRITE-UP		23,255	23,255	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		03/20/2019	PAR WRITE-UP		101,532	101,532	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		03/20/2019	PAR WRITE-UP		57,644	57,644	0	1
38375U WW 6	GNR 2016-H11 GA 2.000 2066 04		03/20/2019	PAR WRITE-UP		98,620	98,620	0	1
38376R VM 5	GNR 2016-H13 JA 2.000 2066 06		03/20/2019	PAR WRITE-UP		92,202	92,202	0	1
38376R ZJ 8	GNR 2016-H19 FC 2.909 2066 08		03/20/2019	PAR WRITE-UP		62,274	62,274	0	1
38376R YG 5	GNR 2016-H20 FN 3.259 2066 09		03/20/2019	PAR WRITE-UP		142,557	142,557	0	1
38376R G7 5	GNR 2016-H24 DA 2.500 2066 09		03/20/2019	PAR WRITE-UP		121,905	121,905	0	1
38375U J9 2	GNR 2017-H19 MA 2.500 2067 04		03/20/2019	PAR WRITE-UP		123,689	123,689	0	1
38380M J6 9	GNR 2019-17 AK (PROJECT 3.250 2059 03		02/13/2019	J P MORGAN CHASE SECURITIES INC		9,903,125	10,000,000	24,375	1
38380M M6 5	GNR 2019-19 A (PROJECT L 3.250 2050 04		02/28/2019	CANTOR FITZGERALD		4,959,567	4,993,704	1,803	1
83162C UG 6	SBAP 2011-201 1 2.850 2031 09		03/29/2019	VARIOUS		3,066,608	3,061,824	0	1
83162C B3 6	SBAP 2019-20C 1 3.200 2039 03		03/07/2019	VARIOUS		5,000,000	5,000,000	0	1
831641 FM 2	SBIC 2019-10A 1 3.113 2029 03		03/12/2019	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0	1
0599999	Total - Bonds - U.S. Government					149,104,446	149,711,251	320,302	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
080401 QQ 8	BELMONT GENERAL OBLIGATI 3.000 2034 03		03/19/2019	J P MORGAN CHASE SECURITIES INC		1,997,782	2,005,000	0	1FE
080401 QR 6	BELMONT GENERAL OBLIGATI 3.000 2035 03		03/19/2019	J P MORGAN CHASE SECURITIES INC		3,113,424	3,145,000	0	1FE
080401 QS 4	BELMONT GENERAL OBLIGATI 3.000 2036 03		03/27/2019	MUNI CENTER		300,000	300,000	75	1FE
080401 QU 9	BELMONT GENERAL OBLIGATI 3.000 2038 03		03/19/2019	J P MORGAN CHASE SECURITIES INC		3,217,608	3,335,000	0	1FE
080401 QV 7	BELMONT GENERAL OBLIGATI 3.125 2039 03		03/19/2019	J P MORGAN CHASE SECURITIES INC		2,093,456	2,145,000	0	1FE
113745 5N 9	BROOKLINE GENERAL OBLIGA 3.125 2038 03		03/22/2019	VARIOUS		1,900,063	1,915,000	0	1FE
113745 5P 4	BROOKLINE GENERAL OBLIGA 3.125 2039 03		03/22/2019	VARIOUS		1,700,988	1,725,000	0	1FE
113745 5Q 2	BROOKLINE GENERAL OBLIGA 3.250 2040 03		03/22/2019	FIDELITY CAPITAL MARKETS SERVICES		2,189,978	2,190,000	0	1FE
113745 5R 0	BROOKLINE GENERAL OBLIGA 3.250 2041 03		03/22/2019	FIDELITY CAPITAL MARKETS SERVICES		2,184,727	2,195,000	0	1FE
145628 H3 0	CARROLLTON FMRS BRH ISD 3.000 2033 02		03/13/2019	ROBERT W BAIRD & CO		3,968,440	4,000,000	0	1FE
165573 R8 1	CHESTER CO GENERAL OBLIG 4.000 2032 07		02/28/2019	PIPER JAFFRAY		5,548,950	5,000,000	0	1FE
198037 ED 1	COLUMBIA SCH DIST GO S20 2.750 2031 03		03/12/2019	RBC CAPITAL MARKETS		1,744,365	1,755,000	0	1FE
198037 EE 9	COLUMBIA SCH DIST GO S20 2.875 2032 03		03/12/2019	RBC CAPITAL MARKETS		1,476,004	1,480,000	0	1FE
198037 EF 6	COLUMBIA SCH DIST GO S20 2.875 2033 03		03/12/2019	RBC CAPITAL MARKETS		1,760,794	1,780,000	0	1FE
198037 EG 4	COLUMBIA SCH DIST GO S20 3.000 2034 03		03/12/2019	RBC CAPITAL MARKETS		1,915,373	1,920,000	0	1FE
198037 EH 2	COLUMBIA SCH DIST GO S20 3.000 2035 03		03/12/2019	RBC CAPITAL MARKETS		1,960,141	1,980,000	0	1FE
198037 EJ 8	COLUMBIA SCH DIST GO S20 3.125 2036 03		03/12/2019	RBC CAPITAL MARKETS		2,043,276	2,050,000	0	1FE
198037 EK 5	COLUMBIA SCH DIST GO S20 3.125 2037 03		03/12/2019	RBC CAPITAL MARKETS		2,090,593	2,115,000	0	1FE

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
198037 EL 3	COLUMBIA SCH DIST GO S20 3.250 2038 03		03/12/2019	RBC CAPITAL MARKETS		2,186,868	2,190,000	0	1FE
198037 EM 1	COLUMBIA SCH DIST GO S20 3.250 2039 03		03/12/2019	RBC CAPITAL MARKETS		2,245,227	2,265,000	0	1FE
239019 2L 5	DAVIS CO SCH DIST GO S20 3.000 2036 06		03/28/2019	CITIGROUP GLOBAL MARKETS		2,571,498	2,575,000	0	1FE
239019 2M 3	DAVIS CO SCH DIST GO S20 3.000 2037 06		03/28/2019	CITIGROUP GLOBAL MARKETS		2,617,008	2,650,000	0	1FE
239019 2N 1	DAVIS CO SCH DIST GO S20 3.125 2038 06		03/28/2019	CITIGROUP GLOBAL MARKETS		2,711,293	2,725,000	0	1FE
239019 2P 6	DAVIS CO SCH DIST GO S20 3.125 2039 06		03/28/2019	CITIGROUP GLOBAL MARKETS		2,760,716	2,800,000	0	1FE
498062 QY 7	KITSAP CO SD#303 BAINBRI 5.000 2036 12		03/19/2019	WELLS FARGO SECURITIES		879,045	750,000	20,938	1FE
515300 TA 9	LANE CO SD #4J-EUGENE GO 3.250 2039 06		03/28/2019	MORGAN STANLEY		22,855,000	22,855,000	0	1FE
596697 QY 1	MIDDLETON-CROSS PLAINS A 3.500 2039 03		02/26/2019	CITIGROUP GLOBAL MARKETS		9,928,800	10,000,000	0	1FE
615683 MK 2	MOORE CO GENERAL OBLIGAT 2.875 2034 01		03/13/2019	CITIGROUP GLOBAL MARKETS		1,680,722	1,700,000	0	1FE
615683 MN 6	MOORE CO GENERAL OBLIGAT 3.125 2037 01		03/13/2019	CITIGROUP GLOBAL MARKETS		1,685,023	1,700,000	0	1FE
615683 MP 1	MOORE CO GENERAL OBLIGAT 3.250 2038 01		03/13/2019	CITIGROUP GLOBAL MARKETS		1,700,000	1,700,000	0	1FE
615683 MQ 9	MOORE CO GENERAL OBLIGAT 3.250 2039 01		03/13/2019	CITIGROUP GLOBAL MARKETS		1,687,658	1,700,000	0	1FE
623040 KC 5	MT SAN ANTONIO CCD GO S2 5.000 2040 08		03/14/2019	RBC CAPITAL MARKETS		4,334,342	3,645,000	0	1FE
623040 KG 6	MT SAN ANTONIO CCD GO S2 5.000 2041 08		03/14/2019	RBC CAPITAL MARKETS		4,648,024	3,925,000	0	1FE
677765 FQ 7	OHLONE CCD GO REF S2016 4.000 2041 08		03/27/2019	280 SECURITIES		2,915,470	2,740,000	17,658	1FE
677765 GG 8	OHLONE CCD GO S2019D 4.000 2035 08		03/29/2019	PIPER JAFFRAY		717,433	660,000	0	1FE
677765 GH 6	OHLONE CCD GO S2019D 4.000 2036 08		03/29/2019	PIPER JAFFRAY		519,778	480,000	0	1FE
677765 GJ 2	OHLONE CCD GO S2019D 4.000 2037 08		03/29/2019	PIPER JAFFRAY		566,701	525,000	0	1FE
677765 GL 7	OHLONE CCD GO S2019D 4.000 2039 08		03/29/2019	PIPER JAFFRAY		1,893,121	1,765,000	0	1FE
677765 GM 5	OHLONE CCD GO S2019D 4.000 2040 08		03/29/2019	PIPER JAFFRAY		2,095,612	1,960,000	0	1FE
677765 GP 8	OHLONE CCD GO S2019D 4.000 2041 08		03/29/2019	PIPER JAFFRAY		2,252,750	2,115,000	0	1FE
678519 ZB 8	OKLAHOMA CITY GEN OBLIG 4.000 2036 03		03/26/2019	MORGAN STANLEY		4,315,556	3,985,000	0	1FE
678519 ZC 6	OKLAHOMA CITY GEN OBLIG 4.000 2037 03		03/26/2019	MORGAN STANLEY		4,301,050	3,985,000	0	1FE
678519 ZD 4	OKLAHOMA CITY GEN OBLIG 4.000 2038 03		03/26/2019	MORGAN STANLEY		4,289,454	3,985,000	0	1FE
678519 ZE 2	OKLAHOMA CITY GEN OBLIG 4.000 2039 03		03/26/2019	MORGAN STANLEY		4,213,527	3,925,000	0	1FE
763227 YB 5	RICHARDSON GO LTD S2019 3.125 2037 02		03/26/2019	PIPER JAFFRAY		1,059,920	1,065,000	0	1FE
763227 YC 3	RICHARDSON GO LTD S2019 3.125 2038 02		03/26/2019	PIPER JAFFRAY		1,088,373	1,100,000	0	1FE
791740 K5 1	SAINT LOUIS PARK GENERAL 3.000 2034 02		03/18/2019	MORGAN STANLEY		2,032,517	2,035,000	0	1FE
791740 K6 9	SAINT LOUIS PARK GENERAL 3.000 2035 02		03/18/2019	MORGAN STANLEY		2,081,625	2,100,000	0	1FE
833119 ZD 5	SNOHOMISH CO SD #2 GO S2 5.000 2035 12		03/19/2019	WELLS FARGO SECURITIES		587,720	500,000	12,153	1FE
833119 ZE 3	SNOHOMISH CO SD #2 GO S2 5.000 2036 12		03/19/2019	WELLS FARGO SECURITIES		468,148	400,000	9,722	1FE
86024W GH 7	STEVENS POINT AREA PUB S 3.125 2035 04		03/12/2019	J P MORGAN CHASE SECURITIES INC		3,144,447	3,190,000	0	1FE
86024W GJ 3	STEVENS POINT AREA PUB S 3.250 2036 04		03/12/2019	J P MORGAN CHASE SECURITIES INC		3,265,213	3,295,000	0	1FE
86024W GK 0	STEVENS POINT AREA PUB S 3.375 2037 04		03/12/2019	J P MORGAN CHASE SECURITIES INC		3,398,577	3,410,000	0	1FE
86024W GL 8	STEVENS POINT AREA PUB S 3.375 2038 04		03/12/2019	J P MORGAN CHASE SECURITIES INC		5,519,265	5,585,000	0	1FE
86024W GM 6	STEVENS POINT AREA PUB S 3.500 2039 04		03/12/2019	J P MORGAN CHASE SECURITIES INC		5,771,735	5,780,000	0	1FE
95640H JH 2	WEST VALLEY-MISSION CCD 3.000 2037 08		03/27/2019	MORGAN STANLEY		3,842,489	3,875,000	0	1FE
95640H JJ 8	WEST VALLEY-MISSION CCD 4.000 2038 08		03/27/2019	MORGAN STANLEY		1,928,553	1,750,000	0	1FE
95640H JK 5	WEST VALLEY-MISSION CCD 4.000 2039 08		03/27/2019	MORGAN STANLEY		1,921,990	1,750,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					169,888,207	166,175,000	60,545	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
130179 SD 7	CALIFORNIA ED FAC AUTH S 5.000 2049 05		03/22/2019	GOLDMAN SACHS & CO		34,126,250	25,000,000	0	1FE
68607V Z2 4	OREGON DEPT ADMIN SVCS L 5.000 2039 04		03/28/2019	GOLDMAN SACHS & CO		3,634,740	3,000,000	0	1FE

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
882854 U5 9	TEXAS WATER DEV BOARD RE 5.000 2032 08		03/14/2019	BAS-MERRILL LYNCH		3,681,570	3,000,000	0	1FE
882854 U6 7	TEXAS WATER DEV BOARD RE 5.000 2033 08		03/14/2019	BAS-MERRILL LYNCH		3,238,592	2,650,000	0	1FE
882854 U9 1	TEXAS WATER DEV BOARD RE 5.000 2036 08		03/14/2019	BAS-MERRILL LYNCH		6,633,165	5,500,000	0	1FE
882854 V3 3	TEXAS WATER DEV BOARD RE 5.000 2038 08		03/14/2019	BAS-MERRILL LYNCH		6,364,014	5,325,000	0	1FE
882854 V4 1	TEXAS WATER DEV BOARD RE 5.000 2039 08		03/14/2019	BAS-MERRILL LYNCH		4,466,963	3,750,000	0	1FE
977123 X2 9	WISCONSIN TRANSPORTATION 5.000 2038 07		03/14/2019	CITIGROUP GLOBAL MARKETS		12,252,985	10,370,000	0	1FE
977123 X3 7	WISCONSIN TRANSPORTATION 5.000 2039 07		03/14/2019	CITIGROUP GLOBAL MARKETS		12,828,420	10,890,000	0	1FE
35563P DD 8	SCRT 2017-4 HT 2.750 2057 06		03/25/2019	PAR WRITE-UP		71,990	71,990	0	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					87,298,688	69,556,990	0	XXX

**Bonds - Industrial and Miscellaneous**

002824 BE 9	ABBOTT LABORATORIES 3.400 2023 11		03/07/2019	BNP PARIBAS		5,054,700	5,000,000	47,694	2FE
03027X AT 7	AMERICAN TOWER CORP 3.375 2024 05		03/12/2019	RBC CAPITAL MARKETS		4,985,150	5,000,000	0	2FE
03835V AG 1	APTIV PLC 4.350 2029 03		02/28/2019	BARCLAYS CAPITAL INC		998,790	1,000,000	0	1
048303 CF 6	ATLANTIC CITY ELECTRIC 3.375 2024 09		03/04/2019	DIAWA		4,984,350	5,000,000	2,344	1FE
06051G HR 3	BANK OF AMERICA CORP 3.458 2025 03		03/12/2019	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1FE
11135F AD 3	BROADCOM INC (144A) 3.625 2024 10		03/29/2019	J P MORGAN CHASE SECURITIES INC		2,976,540	3,000,000	0	2FE
114259 AT 1	BROOKLYN UNION GAS (144A) 3.865 2029 03	C	02/27/2019	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1FE
166764 BD 1	CHEVRON CORP 3.326 2025 11		03/13/2019	CITIGROUP GLOBAL MARKETS		3,062,010	3,000,000	32,706	1FE
166764 BK 5	CHEVRON CORP 2.566 2023 05		03/11/2019	VARIOUS		5,938,786	5,983,000	49,895	1FE
166764 BL 3	CHEVRON CORP 2.954 2026 05		03/27/2019	CREDIT SUISSE FIRST BOSTON		3,030,810	3,000,000	32,740	1FE
171798 AE 1	CIMAREX ENERGY CO 4.375 2029 03		03/07/2019	WELLS FARGO SECURITIES		2,004,940	2,000,000	729	2FE
172967 ME 8	CITIGROUP INC 3.980 2030 03		03/13/2019	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	1FE
189054 AW 9	CLOROX CO 3.900 2028 05		01/17/2019	CITIGROUP GLOBAL MARKETS		3,026,460	3,000,000	21,775	2FE
208251 AE 8	CONOCOPHILLIPS HLDG CO 6.950 2029 04		03/26/2019	UBS AG		2,594,020	2,000,000	62,936	1FE
24703D AY 7	DELL INT LLC/ EMC CORP ( 4.000 2024 07		03/06/2019	J P MORGAN CHASE SECURITIES INC		1,991,180	2,000,000	0	1
26442U AH 7	DUKE ENERGY PROGRESS 3.450 2029 03		03/05/2019	BARCLAYS CAPITAL INC		993,620	1,000,000	0	1FE
532457 BV 9	ELI LILLY 3.375 2029 03		02/26/2019	CREDIT SUISSE FIRST BOSTON		2,005,140	2,000,000	1,125	1FE
36162J AA 4	GEO GROUP INC 5.875 2024 10		03/27/2019	WELLS FARGO SECURITIES		2,632,500	3,000,000	80,292	4FE
44701Q BE 1	HUNTSMAN INTERNATIONAL L 4.500 2029 05		02/27/2019	BAS-MERRILL LYNCH		4,943,500	5,000,000	0	2FE
461070 AQ 7	INTERSTATE POWER & LIGHT 3.600 2029 04		03/25/2019	J P MORGAN CHASE SECURITIES INC		4,993,350	5,000,000	0	2FE
445658 CF 2	JB HUNT TRANSPORT 3.875 2026 03		02/26/2019	SUNTRUST		4,999,700	5,000,000	0	2FE
482480 AE 0	KLA-TENCOR CORP 4.650 2024 11		03/13/2019	J P MORGAN CHASE SECURITIES INC		10,564,900	10,000,000	173,083	2FE
512807 AS 7	LAM RESEARCH CORP 3.750 2026 03		02/25/2019	J P MORGAN CHASE SECURITIES INC		2,996,670	3,000,000	0	2FE
512807 AU 2	LAM RESEARCH CORP 4.000 2029 03		02/25/2019	GOLDMAN SACHS & CO		1,996,380	2,000,000	0	1
524660 AZ 0	LEGGETT & PLATT 4.400 2029 03		03/05/2019	U S BANCORP		992,310	1,000,000	0	2FE
571900 BB 4	MARRIOTT INTERNATIONAL 3.600 2024 04		03/06/2019	WELLS FARGO SECURITIES		1,990,320	2,000,000	0	2FE
571676 AA 3	MARS INC (144A) 2.700 2025 04		03/26/2019	BAS-MERRILL LYNCH		3,997,360	4,000,000	0	1FE
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		03/05/2019	J P MORGAN CHASE SECURITIES INC		4,989,800	5,000,000	0	1FE
58933Y AU 9	MERCK & CO INC 2.900 2024 03		03/13/2019	VARIOUS		7,996,820	8,000,000	1,933	1FE
591894 CC 2	METROPOLITAN EDISON (144) 4.300 2029 01		03/12/2019	J P MORGAN CHASE SECURITIES INC		3,302,784	3,200,000	24,462	2FE
59523U AQ 0	MID-AMERICA APARTMENTS 3.950 2029 03		02/26/2019	WELLS FARGO SECURITIES		2,991,600	3,000,000	0	2FE
595620 AT 2	MIDAMERICAN ENERGY CO 3.650 2029 04		01/17/2019	CITIGROUP GLOBAL MARKETS		5,508,525	5,500,000	7,249	1FE
66989H AJ 7	NOVARTIS CAPITAL 3.000 2025 11	C	03/11/2019	CREDIT SUISSE FIRST BOSTON		5,011,650	5,000,000	47,083	1FE
682680 AW 3	ONEOK INC 4.350 2029 03		03/12/2019	VARIOUS		11,993,320	12,000,000	604	2FE
695114 CU 0	PACIFICORP 3.500 2029 06		02/26/2019	SCOTIA CAPITAL		5,024,750	5,000,000	0	1FE

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
773903 AH 2	ROCKWELL AUTOMATION 3.500 2029 03		02/27/2019	GOLDMAN SACHS & CO		3,005,250	3,000,000	0	1FE
749685 AX 1	RPM INTERNATIONAL INC 4.550 2029 03		02/25/2019	WELLS FARGO SECURITIES		4,992,800	5,000,000	0	2FE
78355H KL 2	RYDER SYSTEM INC 3.650 2024 03		02/25/2019	WELLS FARGO SECURITIES		1,998,120	2,000,000	0	1FE
87612E BH 8	TARGET CORP 3.375 2029 04		03/18/2019	BARCLAYS CAPITAL INC		4,999,500	5,000,000	0	1FE
88947E AS 9	TOLL BROS FINANCE CORP 4.875 2027 03		03/21/2019	GOLDMAN SACHS & CO		1,970,000	2,000,000	2,708	3FE
906548 CP 5	UNION ELECTRIC CO 3.500 2029 03		03/05/2019	BARCLAYS CAPITAL INC		1,995,960	2,000,000	194	1FE
911312 BR 6	UNITED PARCEL SERVICE 3.400 2029 03		03/14/2019	VARIOUS		9,989,460	10,000,000	850	1FE
92343V ET 7	VERIZON COMMUNICATIONS I 4.016 2029 12		02/28/2019	EXCHANGED		4,082,000	4,082,000	0	2FE
931142 DV 2	WALMART INC 2.650 2024 12		03/14/2019	VARIOUS		6,386,268	6,450,000	44,156	1FE
254687 CG 9	WALT DISNEY COMPANY (144 5.650 2020 08		03/20/2019	EXCHANGED		1,037,250	1,000,000	0	1FE
254687 CJ 3	WALT DISNEY COMPANY (144 4.500 2021 02		03/20/2019	EXCHANGED		4,119,200	4,000,000	0	1FE
254687 CL 8	WALT DISNEY COMPANY (144 3.000 2022 09		03/20/2019	EXCHANGED		4,031,040	4,000,000	0	1FE
254687 CQ 7	WALT DISNEY COMPANY (144 4.000 2023 10		03/20/2019	EXCHANGED		2,080,760	2,000,000	0	1FE
254687 CY 0	WALT DISNEY COMPANY (144 3.700 2024 09		03/20/2019	EXCHANGED		1,030,820	1,000,000	0	1FE
254687 DC 7	WALT DISNEY COMPANY (144 3.700 2025 10		03/20/2019	EXCHANGED		6,646,534	6,448,000	0	1FE
254687 DE 3	WALT DISNEY COMPANY (144 7.700 2025 10		03/20/2019	EXCHANGED		866,131	700,000	0	1FE
254687 DJ 2	WALT DISNEY COMPANY (144 3.375 2026 11		03/20/2019	EXCHANGED		1,004,430	1,000,000	0	1FE
962166 BX 1	WEYERHAEUSER CO 4.000 2029 11		03/13/2019	VARIOUS		7,414,646	7,392,000	13,554	2FE
96926J AC 1	WILLIAM CARTER (144A) 5.625 2027 03		02/28/2019	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
67077M AB 4	NUTRIEN LTD 4.875 2020 03	A	03/25/2019	TD SECURITIES		3,775,932	3,704,000	88,780	2FE
67077M AT 5	NUTRIEN LTD 4.200 2029 04	A	03/19/2019	MORGAN STANLEY		4,983,850	5,000,000	0	2FE
00913R AD 8	AIR LIQUIDE FINANCE (144 2.500 2026 09	D	02/26/2019	KEYBANC CAPITAL MARK		1,112,777	1,187,000	12,447	1FE
377373 AG 0	GLAXOSMITHKLINE CAPITAL 3.000 2024 06	D	03/25/2019	GOLDMAN SACHS & CO		5,003,940	5,000,000	333	1FE
377373 AH 8	GLAXOSMITHKLINE CAPITAL 3.375 2029 06	D	03/18/2019	DEUTSCHE BANC		4,947,350	5,000,000	0	1FE
456873 AE 8	INGERSOLL-RAND 3.500 2026 03	D	03/19/2019	GOLDMAN SACHS & CO		4,994,750	5,000,000	0	2FE
714264 AD 0	PERNOD-RICARD SA (144A) 4.450 2022 01	D	03/11/2019	BNP PARIBAS		1,027,935	995,000	7,134	2FE
806854 AH 8	SCHLUMBERGER INVESTMENT 3.650 2023 12	D	02/26/2019	VARIOUS		3,303,730	3,208,000	28,297	1FE
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500 2047 07		02/28/2019	WELLS FARGO SECURITIES		9,057,047	9,069,562	2,645	1FM
94989U AC 5	WFMB 2018-1 A3 (144A) 3.500 2047 07		02/15/2019	WELLS FARGO SECURITIES		4,837,387	4,844,957	8,950	1FE
21870L AA 4	CORE 2015-CALW A (144A) 3.040 2034 02		03/29/2019	SOCIETY GENERALE AMERICAS		1,911,647	1,897,343	0	1FM
12593V AA 7	CSMC 2015-GLPA A (144A) 3.881 2037 11		02/20/2019	BAS-MERRILL LYNCH		4,183,215	4,042,975	9,153	1FM
90276W AR 8	UBSCM 2017-C7 A3 3.418 2050 12		02/13/2019	MORGAN STANLEY		9,900,781	10,000,000	13,292	1FE
95000J AU 2	WFCM 2016-LC25 A3 3.374 2059 12		03/29/2019	MORGAN STANLEY		8,129,063	8,000,000	0	1FE
233864 AC 1	DTRT 2018-1 A3 (144A) 2.850 2021 07		03/07/2019	VARIOUS		14,897,457	14,900,000	14,044	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					296,289,763	294,603,836	833,191	.XXX
8399997	Total - Bonds - Part 3					702,581,104	680,047,078	1,214,037	.XXX
8399999	Total - Bonds					702,581,104	680,047,078	1,214,037	.XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
76801*	11 9 RIV DATA CORP SERIES B NON-RD PVT		02/12/2019	DIRECT WITH COMPANY		4,771,842,000	6,000,000	0.00	P6U
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					6,000,000	XXX	0	.XXX
8999997	Total - Preferred Stocks - Part 3					6,000,000	XXX	0	.XXX
8999999	Total - Preferred Stocks					6,000,000	XXX	0	.XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
256163	10 6 DOCUSIGN INC		02/13/2019	DIST FROM PARTNERSHIP		50,147,000	2,367,679	XXX	L

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 and Administrative Symbol/Market Indicator (a)
64051T 10 0	NEOPHOTONICS CORP.....		03/05/2019.....	DIST FROM PARTNERSHIP.....	7,778.000	55,535	XXX	0	L.....
65487K 10 0	NLIGHT INC.....		02/27/2019.....	DIST FROM PARTNERSHIP.....	9,104.000	204,385	XXX	0	L.....
910047 10 9	UNITED CONTINENTAL HOLDINGS INC.....		01/02/2019.....	DIRECT WITH COMPANY.....	354.000	0	XXX	0	L.....
98983V 10 6	ZUORA INC CLASS A.....		03/25/2019.....	DIST FROM PARTNERSHIP.....	85,203.000	1,903,435	XXX	0	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					4,531,034	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					4,531,034	XXX	0	XXX.....
9799999	Total - Common Stocks.....					4,531,034	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					10,531,034	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					713,112,138	XXX	1,214,037	XXX.....

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

QE04.4

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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 and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
12802R	AA 3 CAL DIVE INT 4.930		02/01/2019	REDEEMED		50,210	50,210	50,210	50,209	.0	.0	.0	.0	.0	50,210	.0	.0	.0	1,238	02/01/2027	3
217194	AB 5 COP I LLC 3.650		03/05/2019	REDEEMED		92,399	92,399	92,399	92,398	.0	.0	.0	.0	.0	92,399	.0	.0	.0	843	12/05/2021	1
217194	AB 5 COP I LLC 3.650		03/06/2019	MAKE WHOLE CALL		1,090,686	1,075,203	1,075,203	1,075,198	.0	.3	.0	.3	.0	1,075,202	.0	.1	.1	68,978	12/05/2021	1
367333	AA 9 GATE CAPITAL 3.550		03/11/2019	REDEEMED		96,516	96,516	96,516	96,515	.0	.0	.0	.0	.0	96,516	.0	.0	.0	857	06/11/2021	1
89609G	AA 0 TRICAHUE LEASING 3.503		02/19/2019	REDEEMED		178,840	178,840	178,840	178,839	.0	.1	.0	.1	.0	178,840	.0	.0	.0	1,566	11/19/2021	1
912810	EC 8 U S TREASURY BONDS 8.875		02/15/2019	MATURED		10,000,000	10,000,000	13,090,268	10,090,599	.0	(90,599)	.0	(90,599)	.0	10,000,000	.0	.0	.0	443,750	02/15/2019	1
912828	C6 5 U S TREASURY NOTES 1.625		03/31/2019	MATURED		2,000,000	2,000,000	2,042,663	2,002,547	.0	(2,547)	.0	(2,547)	.0	2,000,000	.0	.0	.0	.0	03/31/2019	1
912828	SD 3 U S TREASURY NOTES 1.250		01/31/2019	MATURED		50,000,000	50,000,000	50,340,011	50,007,002	.0	(7,002)	.0	(7,002)	.0	50,000,000	.0	.0	.0	312,500	01/31/2019	1
228027	AA 6 VESSEL MANAGEMENT SERV 3.432		02/15/2019	REDEEMED		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	515	08/15/2036	1
228027	AB 4 VESSEL MANAGEMENT SERV 3.477		01/16/2019	REDEEMED		40,000	40,000	39,999	40,000	.0	.1	.0	.1	.0	40,000	.0	.0	.0	695	01/16/2037	1
02265Q	AA 6 AMAL LIMITED 3.465	D	02/21/2019	REDEEMED		115,637	115,637	115,637	115,636	.0	.1	.0	.1	.0	115,637	.0	.0	.0	1,002	08/21/2021	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		03/20/2019	PAID ON PRINCIPAL		176,280	176,280	174,683	174,689	.0	1,591	.0	1,591	.0	176,280	.0	.0	.0	735	01/20/2047	1
36179T	G2 5 GNMA II PASS #MA4717 2.500		03/20/2019	PAID ON PRINCIPAL		590,388	590,388	585,406	585,629	.0	4,758	.0	4,758	.0	590,388	.0	.0	.0	2,062	09/20/2047	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		03/20/2019	PAID ON PRINCIPAL		50,000	50,000	50,711	50,731	.0	(732)	.0	(732)	.0	50,000	.0	.0	.0	246	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		03/20/2019	PAID ON PRINCIPAL		2,059	2,059	1,996	2,017	.0	.42	.0	.42	.0	2,059	.0	.0	.0	25	07/20/2028	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2019	PAID ON PRINCIPAL		41,699	41,699	41,438	41,458	.0	.241	.0	.241	.0	41,699	.0	.0	.0	331	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		03/20/2019	PAID ON PRINCIPAL		156,528	156,528	155,549	155,633	.0	.894	.0	.894	.0	156,528	.0	.0	.0	1,234	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		03/20/2019	PAID ON PRINCIPAL		14,118	14,118	13,371	13,474	.0	.645	.0	.645	.0	14,118	.0	.0	.0	139	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		03/20/2019	PAID ON PRINCIPAL		171,836	171,836	163,770	164,654	.0	7,182	.0	7,182	.0	171,836	.0	.0	.0	1,532	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		03/20/2019	PAID ON PRINCIPAL		101,174	101,174	96,558	97,495	.0	3,678	.0	3,678	.0	101,174	.0	.0	.0	826	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		03/20/2019	PAID ON PRINCIPAL		45,256	45,256	45,122	45,124	.0	.132	.0	.132	.0	45,256	.0	.0	.0	365	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		03/20/2019	PAID ON PRINCIPAL		79,889	79,889	76,831	77,383	.0	2,507	.0	2,507	.0	79,889	.0	.0	.0	382	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2019	PAID ON PRINCIPAL		123,557	123,557	120,951	121,247	.0	2,310	.0	2,310	.0	123,557	.0	.0	.0	943	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		03/20/2019	PAID ON PRINCIPAL		33,947	33,947	32,552	32,509	.0	1,438	.0	1,438	.0	33,947	.0	.0	.0	302	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		03/15/2019	PAID ON PRINCIPAL		142,801	142,801	148,847	151,022	.0	(8,222)	.0	(8,222)	.0	142,801	.0	.0	.0	1,098	03/15/2042	1
36213E	WV 4 GNMA PASS TH #552460 6.000		03/15/2019	PAID ON PRINCIPAL		937	937	910	903	.0	.34	.0	.34	.0	937	.0	.0	.0	10	03/15/2032	1
36201M	SA 1 GNMA PASS TH #587413 5.500		03/15/2019	PAID ON PRINCIPAL		792	792	810	810	.0	(18)	.0	(18)	.0	792	.0	.0	.0	7	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #587421 5.500		03/15/2019	PAID ON PRINCIPAL		1,937	1,937	1,979	1,973	.0	(36)	.0	(36)	.0	1,937	.0	.0	.0	18	11/15/2032	1
36200M	YX 5 GNMA PASS TH #604726 4.500		03/15/2019	PAID ON PRINCIPAL		6,746	6,746	6,430	6,466	.0	.280	.0	.280	.0	6,746	.0	.0	.0	51	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #615519 4.500		03/15/2019	PAID ON PRINCIPAL		14,904	14,904	14,043	14,176	.0	.728	.0	.728	.0	14,904	.0	.0	.0	73	09/15/2033	1
36290R	6X 6 GNMA PASS TH #615686 4.500		03/15/2019	PAID ON PRINCIPAL		12,442	12,442	11,723	11,839	.0	.604	.0	.604	.0	12,442	.0	.0	.0	73	10/15/2033	1
3620AQ	PR 8 GNMA PASS TH #736732 4.500		03/15/2019	PAID ON PRINCIPAL		54,003	54,003	54,252	54,352	.0	(350)	.0	(350)	.0	54,003	.0	.0	.0	308	05/15/2040	1
3620AW	FY 1 GNMA PASS TH #741883 4.500		03/15/2019	PAID ON PRINCIPAL		36,066	36,066	36,232	36,295	.0	(229)	.0	(229)	.0	36,066	.0	.0	.0	218	05/15/2040	1
38375B	SF 0 GNR 2012-H11 BA CMO 2.000		03/20/2019	PAID ON PRINCIPAL		1,299,203	1,299,203	1,298,527	1,297,914	.0	1,290	.0	1,290	.0	1,299,203	.0	.0	.0	4,646	05/20/2062	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000		03/20/2019	PAID ON PRINCIPAL		877,291	877,291	876,743	876,396	.0	.895	.0	.895	.0	877,291	.0	.0	.0	2,951	03/20/2062	1
38375B	TF 9 GNR 2012-H14 GA 2.000		03/20/2019	PAID ON PRINCIPAL		967,938	967,938	965,821	966,785	.0	1,153	.0	1,153	.0	967,938	.0	.0	.0	2,691	06/20/2062	1
38375B	TA 0 GNR 2012-H16 HA 2.000		03/20/2019	PAID ON PRINCIPAL		1,269,784	1,269,784	1,273,455	1,269,825	.0	(41)	.0	(41)	.0	1,269,784	.0	.0	.0	4,283	07/20/2062	1
38375B	K8 4 GNR 2013-H04 BA CMO 1.650		03/20/2019	PAID ON PRINCIPAL		687,723	687,723	686,218	686,954	.0	.768	.0	.768	.0	687,723	.0	.0	.0	1,760	02/20/2063	1
38376R	GW 0 GNR 2015-H22 HA 2.550		03/20/2019	PAID ON PRINCIPAL		201,857	201,857	201,158	201,263	.0	.593	.0	.593	.0	201,857	.0	.0	.0	720	08/20/2065	1
38376R	LX 2 GNR 2015-H29 HA 2.500		03/20/2019	PAID ON PRINCIPAL		109,059	109,059	108,309	108,476	.0	.583	.0	.583	.0	109,059	.0	.0	.0	605	09/20/2065	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
38375U	WW 6		03/20/2019	PAID ON PRINCIPAL		124,766	124,766	120,594	120,873	0	3,893	0	3,893	0	124,766	0	0	0	403	04/20/2066	1
38376R	VM 5		03/20/2019	PAID ON PRINCIPAL		365,805	365,805	349,344	351,120	0	14,685	0	14,685	0	365,805	0	0	0	1,205	06/20/2066	1
38376R	ZJ 8		03/20/2019	PAID ON PRINCIPAL		738,874	738,874	738,701	745,525	0	(6,650)	0	(6,650)	0	738,874	0	0	0	3,030	08/20/2066	1
38376R	YG 5		03/20/2019	PAID ON PRINCIPAL		244,721	244,721	244,262	246,704	0	(1,983)	0	(1,983)	0	244,721	0	0	0	1,151	09/20/2066	1
38376R	G7 5		03/20/2019	PAID ON PRINCIPAL		8,805	8,805	8,616	8,642	0	164	0	164	0	8,805	0	0	0	22	09/20/2066	1
38375U	J9 2		03/20/2019	PAID ON PRINCIPAL		262,567	262,567	260,434	260,708	0	1,860	0	1,860	0	262,567	0	0	0	1,094	04/20/2067	1
38380U	WQ 2		03/20/2019	PAID ON PRINCIPAL		535,737	535,737	533,236	533,966	0	1,771	0	1,771	0	535,737	0	0	0	3,060	12/20/2047	1
38381A	E2 8		03/20/2019	PAID ON PRINCIPAL		112,590	112,590	112,273	112,274	0	316	0	316	0	112,590	0	0	0	674	01/20/2047	1
36225C	B7 0		03/20/2019	PAID ON PRINCIPAL		685	685	691	678	0	6	0	6	0	685	0	0	0	3	04/20/2027	1
36225C	CN 4		03/20/2019	PAID ON PRINCIPAL		983	983	994	975	0	8	0	8	0	983	0	0	0	7	05/20/2027	1
36225C	C9 5		03/20/2019	PAID ON PRINCIPAL		1,676	1,676	1,697	1,673	0	3	0	3	0	1,676	0	0	0	13	07/20/2027	1
36198V	KR 7		03/15/2019	PAID ON PRINCIPAL		169,562	169,562	178,782	177,032	0	(7,470)	0	(7,470)	0	169,562	0	0	0	936	05/15/2030	1
38379K	VJ 4		03/16/2019	PAID ON PRINCIPAL		191,932	191,932	191,977	191,898	0	34	0	34	0	191,932	0	0	0	576	07/16/2048	1
38379K	GA 0		03/16/2019	PAID ON PRINCIPAL		226,665	226,665	224,275	224,865	0	1,801	0	1,801	0	226,665	0	0	0	1,227	02/16/2049	1
38379U	PD 2		03/16/2019	PAID ON PRINCIPAL		36,346	36,346	36,448	36,389	0	(43)	0	(43)	0	36,346	0	0	0	161	07/16/2052	1
38379U	SP 2		03/16/2019	PAID ON PRINCIPAL		40,039	40,039	40,101	40,063	0	(24)	0	(24)	0	40,039	0	0	0	178	03/16/2045	1
38379U	XR 2		03/16/2019	PAID ON PRINCIPAL		33,364	33,364	32,570	32,711	0	653	0	653	0	33,364	0	0	0	131	03/16/2057	1
38379R	V6 7		03/16/2019	PAID ON PRINCIPAL		125,285	125,285	124,952	124,996	0	289	0	289	0	125,285	0	0	0	555	08/16/2057	1
38379R	4V 2		03/16/2019	PAID ON PRINCIPAL		534,825	534,825	533,535	533,688	0	1,137	0	1,137	0	534,825	0	0	0	1,532	07/16/2057	1
38380J	FU 7		03/16/2019	PAID ON PRINCIPAL		80,981	80,981	79,517	79,776	0	1,205	0	1,205	0	80,981	0	0	0	338	09/16/2054	1
38380J	HP 6		03/16/2019	PAID ON PRINCIPAL		101,314	101,314	99,347	99,676	0	1,637	0	1,637	0	101,314	0	0	0	441	02/16/2059	1
38380J	GM 4		03/16/2019	PAID ON PRINCIPAL		62,563	62,563	60,822	61,073	0	1,491	0	1,491	0	62,563	0	0	0	271	03/16/2058	1
38379U	7A 8		03/16/2019	PAID ON PRINCIPAL		250,012	250,012	245,861	247,005	0	3,007	0	3,007	0	250,012	0	0	0	591	03/16/2051	1
38380J	KW 7		03/16/2019	PAID ON PRINCIPAL		35,925	35,925	35,120	35,260	0	666	0	666	0	35,925	0	0	0	147	08/16/2058	1
38380J	MC 9		03/16/2019	PAID ON PRINCIPAL		36,998	36,998	35,882	36,064	0	934	0	934	0	36,998	0	0	0	155	05/16/2058	1
38380M	J6 9		03/16/2019	PAID ON PRINCIPAL		9,367	9,367	9,276	9,276	0	91	0	91	0	9,367	0	0	0	25	03/16/2059	1
83162C	XD 0		01/01/2019	PAID ON PRINCIPAL		161,650	161,650	161,436	161,232	0	418	0	418	0	161,650	0	0	0	2,386	07/01/2035	1
83162C	XL 1		03/01/2019	PAID ON PRINCIPAL		314,372	314,372	314,372	314,164	0	207	0	207	0	314,372	0	0	0	2,829	09/01/2026	1
83162C	YZ 1		03/01/2019	PAID ON PRINCIPAL		130,396	130,396	130,396	130,393	0	3	0	3	0	130,396	0	0	0	1,715	03/01/2027	1
83162C	YV 9		03/01/2019	PAID ON PRINCIPAL		121,719	121,719	121,719	121,717	0	2	0	2	0	121,719	0	0	0	1,205	09/01/2027	1
83162C	YG 2		01/01/2019	PAID ON PRINCIPAL		218,964	218,964	218,964	218,891	0	73	0	73	0	218,964	0	0	0	3,170	01/01/2037	1
83162C	YM 9		03/01/2019	PAID ON PRINCIPAL		293,754	293,754	293,754	293,364	0	390	0	390	0	293,754	0	0	0	4,524	03/01/2037	1
83162C	YT 4		01/01/2019	PAID ON PRINCIPAL		270,796	270,796	274,620	274,188	0	(3,391)	0	(3,391)	0	270,796	0	0	0	4,079	07/01/2037	1
83162C	YW 7		03/01/2019	PAID ON PRINCIPAL		794,994	794,994	794,994	794,975	0	18	0	18	0	794,994	0	0	0	10,380	09/01/2037	1
83162C	ZC 0		01/01/2019	PAID ON PRINCIPAL		189,363	189,363	189,363	189,365	0	(2)	0	(2)	0	189,363	0	0	0	2,792	01/01/2038	1
83162C	ZF 3		02/01/2019	PAID ON PRINCIPAL		189,543	189,543	188,418	188,390	0	1,153	0	1,153	0	189,543	0	0	0	3,177	02/01/2038	1
83164I	EW 1		03/11/2019	PAID ON PRINCIPAL		1,734,350	1,734,350	1,734,350	1,733,626	0	724	0	724	0	1,734,350	0	0	0	23,789	03/10/2022	1
83164I	EY 7		03/11/2019	PAID ON PRINCIPAL		1,293,763	1,293,763	1,306,392	1,302,123	0	(8,360)	0	(8,360)	0	1,293,763	0	0	0	15,083	03/10/2023	1
83164I	FH 3		03/11/2019	PAID ON PRINCIPAL		1,060,612	1,060,612	1,060,612	1,060,432	0	181	0	181	0	1,060,612	0	0	0	14,963	03/10/2027	1
83164I	FK 6		03/10/2019	PAID ON PRINCIPAL		530,805	530,805	530,805	530,741	0	64	0	64	0	530,805	0	0	0	8,389	03/10/2028	1
0599999	Total - Bonds - U.S. Government					82,601,968	82,586,485	86,015,637	82,652,944	0	(66,461)	0	(66,461)	0	82,586,484	0	1	1	976,981	XXX	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Political Subdivisions of States</b>																					
005482	2K 9		01/31/2019	CITIGROUP GLOBAL MARKETS...		5,545,650	5,000,000	6,064,400	5,430,409	0	(9,647)	0	(9,647)	0	5,420,762	0	124,888	124,888	43,750	12/01/2027	1FE
08377P	CH 3		01/31/2019	CITIGROUP GLOBAL MARKETS...		1,085,877	1,015,000	1,116,541	1,057,184	0	(948)	0	(948)	0	1,056,236	0	29,641	29,641	7,105	12/01/2029	1FE
08377P	CJ 9		01/31/2019	VARIOUS		1,222,094	1,145,000	1,252,069	1,189,570	0	(859)	0	(859)	0	1,188,711	0	33,383	33,383	7,418	12/01/2030	1FE
08377P	CK 6		01/31/2019	VARIOUS		1,388,401	1,305,000	1,419,762	1,352,859	0	(1,058)	0	(1,058)	0	1,351,801	0	36,600	36,600	9,058	12/01/2031	1FE
114889	WE 4		01/10/2019	FIDELITY CAPITAL MARKETS		4,288,966	3,930,000	4,754,514	4,206,391	0	(3,245)	0	(3,245)	0	4,203,146	0	85,821	85,821	105,346	01/01/2024	1FE
160069	US 7		01/22/2019	VARIOUS		4,671,723	4,430,000	4,712,723	4,570,074	0	(1,664)	0	(1,664)	0	4,568,410	0	103,313	103,313	32,716	11/01/2025	1FE
234685	JB 2		02/15/2019	REDEEMED		2,000,000	2,000,000	2,227,380	2,003,242	0	(3,242)	0	(3,242)	0	2,000,000	0	0	0	50,000	02/15/2021	1FE
234685	JC 0		02/15/2019	REDEEMED		2,000,000	2,000,000	2,199,840	2,002,844	0	(2,844)	0	(2,844)	0	2,000,000	0	0	0	50,000	02/15/2022	1FE
234685	JD 8		02/15/2019	REDEEMED		1,000,000	1,000,000	1,088,050	1,001,248	0	(1,248)	0	(1,248)	0	1,000,000	0	0	0	25,000	02/15/2023	1FE
259327	H9 8		03/12/2019	VARIOUS		686,486	650,000	681,746	678,877	0	(1,488)	0	(1,488)	0	677,389	0	9,096	9,096	4,506	06/15/2021	1FE
262633	EX 4		01/01/2019	REDEEMED		1,120,000	1,120,000	1,121,579	1,119,975	0	25	0	25	0	1,120,000	0	0	0	31,360	01/01/2021	1FE
26371G	NY 2		03/07/2019	MUNI CENTER		371,339	350,000	416,833	364,131	0	(1,212)	0	(1,212)	0	362,919	0	8,420	8,420	4,389	12/01/2022	1FE
266778	FJ 3		03/14/2019	VARIOUS		2,388,514	2,230,000	2,490,196	2,329,238	0	(5,607)	0	(5,607)	0	2,323,631	0	64,883	64,883	62,801	07/01/2027	1FE
267399	UR 2		01/10/2019	FIDELITY CAPITAL MARKETS		3,204,900	3,000,000	3,383,400	3,152,342	0	(1,422)	0	(1,422)	0	3,150,920	0	53,980	53,980	44,333	09/01/2029	1FE
346623	AR 2		03/27/2019	MUNI CENTER		362,383	350,000	365,936	356,119	0	(430)	0	(430)	0	355,689	0	6,694	6,694	4,317	05/01/2029	1FE
366155	YZ 6		03/08/2019	VARIOUS		2,550,378	2,400,000	2,817,192	2,509,496	0	(4,386)	0	(4,386)	0	2,505,110	0	45,268	45,268	55,917	02/15/2027	1FE
401784	XR 9		01/10/2019	MUNI CENTER		105,348	100,000	118,630	103,225	0	(71)	0	(71)	0	103,154	0	2,195	2,195	2,264	08/01/2020	1FE
440673	E2 3		03/11/2019	RBC CAPITAL MARKETS		462,043	425,000	491,606	448,452	0	(1,054)	0	(1,054)	0	447,398	0	14,644	14,644	9,231	03/01/2026	1FE
440673	E6 4		03/11/2019	RBC CAPITAL MARKETS		108,079	100,000	112,822	104,557	0	(273)	0	(273)	0	104,284	0	3,795	3,795	2,400	03/01/2030	1FE
47844P	BE 4		01/30/2019	MUNI CENTER		207,685	200,000	219,430	203,679	0	(107)	0	(107)	0	203,572	0	4,113	4,113	3,067	09/01/2022	1FE
479340	NQ 0		02/01/2019	MATURED		2,000,000	2,000,000	2,141,060	2,001,326	0	(1,326)	0	(1,326)	0	2,000,000	0	0	0	40,000	02/01/2019	1FE
486063	KB 5		02/15/2019	MATURED		2,000,000	2,000,000	2,335,980	2,005,131	0	(5,131)	0	(5,131)	0	2,000,000	0	0	0	50,000	02/15/2019	1FE
495224	W6 0		01/24/2019	KEYBANC CAPITAL MARK		9,019,112	8,300,000	9,759,721	8,899,493	0	(11,025)	0	(11,025)	0	8,888,469	0	130,643	130,643	59,138	12/01/2027	1FE
511074	PD 2		03/07/2019	WELLS FARGO SECURITIES		1,063,090	1,000,000	1,158,910	1,041,630	0	(3,699)	0	(3,699)	0	1,037,931	0	25,159	25,159	28,611	02/15/2032	1FE
514014	KD 0		01/15/2019	REDEEMED		3,460,000	3,460,000	3,792,402	3,461,714	0	(1,714)	0	(1,714)	0	3,460,000	0	0	0	82,175	01/15/2028	1FE
515300	RN 3		03/29/2019	MORGAN STANLEY		4,173,568	4,010,000	4,222,690	4,173,326	0	(5,078)	0	(5,078)	0	4,168,248	0	5,320	5,320	0	06/15/2029	1FE
613664	5A 5		01/24/2019	CITIGROUP GLOBAL MARKETS		984,204	900,000	1,081,017	964,538	0	(1,425)	0	(1,425)	0	963,113	0	21,091	21,091	14,625	04/01/2025	1FE
615683	KG 8		03/12/2019	CITIGROUP GLOBAL MARKETS		5,446,015	4,420,000	5,702,419	5,430,879	0	(22,450)	0	(22,450)	0	5,408,429	0	37,585	37,585	63,231	06/01/2027	1FE
766243	UW 2		01/24/2019	UBS AG		1,847,161	1,732,000	1,827,658	1,778,046	0	(750)	0	(750)	0	1,777,296	0	69,864	69,864	7,241	06/15/2025	1FE
802088	LK 8		03/12/2019	MUNI CENTER		2,205,337	2,110,000	2,150,132	2,128,573	0	(1,012)	0	(1,012)	0	2,127,561	0	77,777	77,777	39,190	08/01/2024	1FE
802498	RZ 0		03/12/2019	MUNI CENTER		135,148	125,000	133,140	132,799	0	(219)	0	(219)	0	132,580	0	2,568	2,568	2,611	08/01/2035	1FE
791319	HZ 2		02/22/2019	MUNI CENTER		236,401	225,000	245,855	230,297	0	(357)	0	(357)	0	229,940	0	6,461	6,461	4,375	03/01/2024	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					67,339,900	63,032,000	71,705,633	66,431,663	0	(94,966)	0	(94,966)	0	66,336,698	0	1,003,202	1,003,202	946,173	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
139883	AA 0		03/28/2019	REDEEMED		160,802	160,802	160,802	160,802	0	(0)	0	(0)	0	160,802	0	0	0	677	12/01/2027	1
20775Y	AT 3		01/10/2019	BNY MELLON CAPITAL MARKET		2,229,620	2,000,000	2,278,460	2,158,751	0	(1,284)	0	(1,284)	0	2,157,467	0	72,153	72,153	36,944	03/01/2031	1FE
24916T	AR 0		03/18/2019	RBC CAPITAL MARKETS		107,342	100,000	112,791	104,355	0	(313)	0	(313)	0	104,042	0	3,300	3,300	1,188	12/15/2032	1FE
455057	WE 5		02/01/2019	REDEEMED		2,000,000	2,000,000	2,130,200	2,001,285	0	(1,285)	0	(1,285)	0	2,000,000	0	0	0	50,000	02/01/2027	1FE
575829	AR 7		02/19/2019	MUNI CENTER		425,975	370,000	440,977	411,834	0	(952)	0	(952)	0	410,883	0	15,092	15,092	10,000	02/01/2031	1FE
594712	SF 9		03/07/2019	VARIOUS		6,329,196	5,970,000	6,454,824	6,207,393	0	(9,076)	0	(9,076)	0	6,198,317	0	130,879	130,879	135,674	08/15/2030	1FE

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
594712	TM 3 MICHIGAN ST UNIVERSITY 4.000		03/14/2019	VARIOUS		1,059,356	1,000,000	1,026,810	1,018,622	0	(524)	0	(524)	0	1,018,098	0	41,258	41,258	23,605	08/15/2033	1FE
60416R	AG 7 MINNESOTA ST HSG PROJ- 3.220		03/26/2019	PAID ON PRINCIPAL		14,340	14,340	14,340	14,340	0	0	0	0	0	14,340	0	0	0	83	01/01/2034	1FE
60636U	DF 3 MISSOURI ENV IMP & ENE 3.500		01/01/2019	REDEEMED		74,130	70,000	75,838	74,132	0	0	0	0	0	74,132	0	(2)	(2)	1,225	01/01/2028	1FE
64986A	X5 5 NEW YORK ENV FAC CLEAN 5.000		03/20/2019	ROBERT W BAIRD & CO		1,952,912	1,770,000	2,118,920	1,902,219	0	(8,290)	0	(8,290)	0	1,893,929	0	58,983	58,983	23,846	06/15/2027	1FE
662903	MA 8 NORTH TEXAS MUNI WTR S 4.000		02/05/2019	MUNI CENTER		280,000	270,000	295,061	274,790	0	(181)	0	(181)	0	274,609	0	5,391	5,391	4,302	09/01/2020	1FE
79575D	D8 0 SALT RIVER PROJ AGR IM 4.500		01/01/2019	MATURED		10,000,000	10,000,000	11,232,400	10,000,000	0	0	0	0	0	10,000,000	0	0	0	225,000	01/01/2019	1FE
812728	SK 0 SEATTLE WATER REV REF 5.000		03/27/2019	RBC CAPITAL MARKETS		167,219	150,000	180,711	161,962	0	(759)	0	(759)	0	161,202	0	6,016	6,016	4,333	09/01/2031	1FE
876443	EJ 7 TARRANT REGIONAL WATER 5.000		03/01/2019	REDEEMED		1,535,000	1,535,000	1,657,109	1,537,553	0	(2,553)	0	(2,553)	0	1,535,000	0	0	0	38,375	03/01/2024	1FE
876443	EK 4 TARRANT REGIONAL WATER 5.000		03/01/2019	REDEEMED		2,400,000	2,400,000	2,579,736	2,403,749	0	(3,749)	0	(3,749)	0	2,400,000	0	0	0	60,000	03/01/2025	1FE
876443	FE 7 TARRANT REGIONAL WATER 5.000		03/01/2019	REDEEMED		4,245,000	4,245,000	4,526,656	4,250,773	0	(5,773)	0	(5,773)	0	4,245,000	0	0	0	106,125	03/01/2032	1FE
977092	WU 5 WISCONSIN CLEAN WATER 5.000		01/24/2019	RBC CAPITAL MARKETS		5,771,250	5,000,000	5,950,050	5,605,237	0	(7,881)	0	(7,881)	0	5,597,356	0	173,894	173,894	39,583	06/01/2026	1
3128JM	N7 8 FH (3/1 ARM) #1B2313 4.485		03/15/2019	PAID ON PRINCIPAL		1,797	1,797	1,787	1,790	0	7	0	7	0	1,797	0	0	0	13	08/15/2035	1
3128JM	QF 7 FH (3/1 ARM) #1B2353 4.521		03/15/2019	PAID ON PRINCIPAL		15,109	15,109	15,014	15,053	0	56	0	56	0	15,109	0	0	0	115	09/15/2035	1
3128JM	SB 4 FH (3/1 ARM) #1B2413 4.546		03/15/2019	PAID ON PRINCIPAL		19,997	19,997	19,950	19,922	0	75	0	75	0	19,997	0	0	0	154	10/15/2035	1
3128MJ	ZF 0 FHLMC GOLD PASS THROUG 3.000		03/15/2019	PAID ON PRINCIPAL		80,706	80,706	80,258	80,258	0	448	0	448	0	80,706	0	0	0	405	01/15/2047	1
31296J	ZY 5 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		893	893	874	876	0	17	0	17	0	893	0	0	0	8	06/15/2033	1
31296J	2J 4 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		58	58	57	56	0	1	0	1	0	58	0	0	0	1	07/15/2033	1
31296J	4V 5 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		676	676	662	667	0	9	0	9	0	676	0	0	0	6	07/15/2033	1
31296K	BK 8 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		644	644	631	632	0	12	0	12	0	644	0	0	0	6	07/15/2033	1
31296K	NR 0 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		1,432	1,432	1,402	1,401	0	31	0	31	0	1,432	0	0	0	13	07/15/2033	1
31296K	QD 8 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		3,045	3,045	2,981	2,984	0	60	0	60	0	3,045	0	0	0	40	07/15/2033	1
31296K	TN 3 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		3,900	3,900	3,818	3,817	0	83	0	83	0	3,900	0	0	0	36	07/15/2033	1
31296K	4R 1 FHLMC GOLD PASSTHRU 5.000		03/15/2019	PAID ON PRINCIPAL		42,500	42,500	42,234	42,280	0	220	0	220	0	42,500	0	0	0	434	08/15/2033	1
31296L	KZ 3 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		826	826	809	814	0	12	0	12	0	826	0	0	0	7	08/15/2033	1
31296L	WL 1 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		45	45	44	44	0	1	0	1	0	45	0	0	0	0	08/15/2033	1
31296L	ZL 8 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		219	219	214	215	0	4	0	4	0	219	0	0	0	2	08/15/2033	1
31296M	6K 0 FHLMC GOLD PASSTHRU 5.000		03/15/2019	PAID ON PRINCIPAL		6,981	6,981	6,938	6,942	0	40	0	40	0	6,981	0	0	0	54	09/15/2033	1
31296N	EJ 2 FHLMC GOLD PASSTHRU 5.000		03/15/2019	PAID ON PRINCIPAL		4,730	4,730	4,701	4,705	0	25	0	25	0	4,730	0	0	0	40	09/15/2033	1
312966	KL 7 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		1,077	1,077	1,036	1,072	0	5	0	5	0	1,077	0	0	0	7	05/15/2019	1
312966	SM 7 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		1,400	1,400	1,326	1,394	0	6	0	6	0	1,400	0	0	0	9	05/15/2019	1
312966	TP 9 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		24,030	24,030	22,757	23,938	0	92	0	92	0	24,030	0	0	0	157	05/15/2019	1
312966	TQ 7 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		29,814	29,814	28,235	29,711	0	104	0	104	0	29,814	0	0	0	188	05/15/2019	1
312967	HM 7 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		1,706	1,706	1,616	1,700	0	6	0	6	0	1,706	0	0	0	11	05/15/2019	1
312967	KD 3 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		10,878	10,878	10,302	10,836	0	42	0	42	0	10,878	0	0	0	66	05/15/2019	1
312967	PC 0 FHLMC GOLD PASSTHRU 4.000		03/15/2019	PAID ON PRINCIPAL		12,483	12,483	11,822	12,437	0	46	0	46	0	12,483	0	0	0	82	06/15/2019	1
31292G	6T 8 FHLMC GOLD PASSTHRU 7.500		03/15/2019	PAID ON PRINCIPAL		589	589	620	662	0	(73)	0	(73)	0	589	0	0	0	7	11/15/2029	1
31292H	G5 7 FHLMC GOLD PASSTHRU 7.000		03/15/2019	PAID ON PRINCIPAL		643	643	751	730	0	(87)	0	(87)	0	643	0	0	0	7	01/15/2031	1
31292H	XK 5 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		7,431	7,431	7,275	7,281	0	149	0	149	0	7,431	0	0	0	60	07/15/2033	1
31293E	N4 8 FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		479	479	451	449	0	30	0	30	0	479	0	0	0	5	12/15/2028	1
31298W	JP 1 FHLMC GOLD PASSTHRU 7.000		03/15/2019	PAID ON PRINCIPAL		127	127	134	151	0	(24)	0	(24)	0	127	0	0	0	2	10/15/2031	1
31287M	UB 4 FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		313	313	303	301	0	12	0	12	0	313	0	0	0	3	01/15/2032	1

QE053

**SCHEDULE D - PART 4**

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
31287P	E9 0		03/15/2019	PAID ON PRINCIPAL		137	137	145	155	0	(18)	0	(18)	0	137	0	0	0	1	02/15/2032	1
31287Q	FF 3		03/15/2019	PAID ON PRINCIPAL		30	30	31	34	0	(4)	0	(4)	0	30	0	0	0	0	03/15/2032	1
31287T	DJ 1		03/15/2019	PAID ON PRINCIPAL		31,675	31,675	33,407	35,627	0	(3,952)	0	(3,952)	0	31,675	0	0	0	369	05/15/2032	1
31287T	SE 6		03/15/2019	PAID ON PRINCIPAL		156	156	164	170	0	(14)	0	(14)	0	156	0	0	0	2	06/15/2032	1
31287V	GQ 7		03/15/2019	PAID ON PRINCIPAL		789	789	832	923	0	(134)	0	(134)	0	789	0	0	0	9	07/15/2032	1
31288D	AJ 8		03/15/2019	PAID ON PRINCIPAL		233	233	228	228	0	5	0	5	0	233	0	0	0	2	12/15/2032	1
31288E	4Z 7		03/15/2019	PAID ON PRINCIPAL		349	349	350	350	0	(1)	0	(1)	0	349	0	0	0	3	02/15/2033	1
31288J	EY 8		03/15/2019	PAID ON PRINCIPAL		781	781	783	782	0	(2)	0	(2)	0	781	0	0	0	7	04/15/2033	1
31288J	WV 4		03/15/2019	PAID ON PRINCIPAL		251	251	252	252	0	(1)	0	(1)	0	251	0	0	0	2	04/15/2033	1
31288J	YL 4		03/15/2019	PAID ON PRINCIPAL		226	226	226	226	0	(0)	0	(0)	0	226	0	0	0	2	02/15/2033	1
31335H	Z7 1		03/15/2019	PAID ON PRINCIPAL		16,925	16,925	17,285	17,064	0	(139)	0	(139)	0	16,925	0	0	0	13	12/15/2033	1
31294M	GB 1		03/15/2019	PAID ON PRINCIPAL		130,023	130,023	130,250	130,223	0	(200)	0	(200)	0	130,023	0	0	0	783	05/15/2026	1
31283H	LC 7		03/15/2019	PAID ON PRINCIPAL		315	315	332	348	0	(33)	0	(33)	0	315	0	0	0	4	10/15/2029	1
31283H	N4 3		03/15/2019	PAID ON PRINCIPAL		1,861	1,861	1,973	2,122	0	(261)	0	(261)	0	1,861	0	0	0	15	09/15/2031	1
31283H	WY 7		03/15/2019	PAID ON PRINCIPAL		3,654	3,654	3,590	3,590	0	64	0	64	0	3,654	0	0	0	33	06/15/2033	1
3128LX	DE 7		03/15/2019	PAID ON PRINCIPAL		80,550	80,550	71,538	73,032	0	7,518	0	7,518	0	80,550	0	0	0	537	05/15/2034	1
3128MJ	FH 8		03/15/2019	PAID ON PRINCIPAL		18,183	18,183	17,914	17,869	0	314	0	314	0	18,183	0	0	0	171	12/15/2036	1
3128MJ	S6 8		03/15/2019	PAID ON PRINCIPAL		125,620	125,620	120,423	120,902	0	4,718	0	4,718	0	125,620	0	0	0	621	08/15/2043	1
3128MJ	TL 4		03/15/2019	PAID ON PRINCIPAL		215,107	215,107	213,258	213,267	0	1,840	0	1,840	0	215,107	0	0	0	1,321	10/15/2043	1
31335A	2P 2		03/15/2019	PAID ON PRINCIPAL		84,478	84,478	83,712	83,761	0	717	0	717	0	84,478	0	0	0	571	10/15/2046	1
3128PT	3L 7		03/15/2019	PAID ON PRINCIPAL		61,907	61,907	61,597	61,681	0	226	0	226	0	61,907	0	0	0	412	02/15/2026	1
3132KE	EH 4		03/15/2019	PAID ON PRINCIPAL		123,357	123,357	124,148	123,861	0	(504)	0	(504)	0	123,357	0	0	0	527	06/15/2028	1
3133TQ	ZU 4		03/15/2019	PAID ON PRINCIPAL		10,424	10,424	10,401	10,400	0	24	0	24	0	10,424	0	0	0	110	01/15/2031	1
31339N	AG 1		03/15/2019	PAID ON PRINCIPAL		37,909	37,909	37,388	37,590	0	319	0	319	0	37,909	0	0	0	451	01/15/2032	1
31339N	F2 7		03/15/2019	PAID ON PRINCIPAL		49,843	49,843	49,158	49,394	0	449	0	449	0	49,843	0	0	0	596	02/15/2032	1
31339D	GP 7		03/15/2019	PAID ON PRINCIPAL		61,779	61,779	60,505	61,218	0	561	0	561	0	61,779	0	0	0	745	02/15/2032	1
31394R	YV 5		03/15/2019	PAID ON PRINCIPAL		152,810	152,810	152,141	152,437	0	373	0	373	0	152,810	0	0	0	1,237	03/15/2024	1
3137A0	UA 1		03/15/2019	PAID ON PRINCIPAL		760,685	760,685	753,910	754,581	0	6,104	0	6,104	0	760,685	0	0	0	2,600	02/15/2040	1
3137AW	QW 8		03/15/2019	PAID ON PRINCIPAL		543,276	543,276	528,421	529,519	0	13,757	0	13,757	0	543,276	0	0	0	1,212	12/15/2027	1
3137FC	AD 6		03/15/2019	PAID ON PRINCIPAL		174,483	174,483	176,412	176,151	0	(1,668)	0	(1,668)	0	174,483	0	0	0	785	08/15/2045	1
3137FD	BP 6		03/15/2019	PAID ON PRINCIPAL		529,253	529,253	529,694	529,661	0	(409)	0	(409)	0	529,253	0	0	0	2,138	01/15/2048	1
3137FD	V9 0		03/15/2019	PAID ON PRINCIPAL		157,081	157,081	155,876	155,952	0	1,130	0	1,130	0	157,081	0	0	0	698	01/15/2048	1
3132HT	K8 8		03/15/2019	PAID ON PRINCIPAL		214,000	214,000	212,629	212,601	0	1,399	0	1,399	0	214,000	0	0	0	863	01/15/2043	1
31406G	5S 4		03/25/2019	PAID ON PRINCIPAL		1,567	1,567	1,582	1,565	0	3	0	3	0	1,567	0	0	0	9	03/25/2035	1
31406L	MX 3		03/25/2019	PAID ON PRINCIPAL		2,563	2,563	2,586	2,558	0	5	0	5	0	2,563	0	0	0	19	02/25/2035	1
31406M	BP 0		03/25/2019	PAID ON PRINCIPAL		1,170	1,170	1,149	1,163	0	7	0	7	0	1,170	0	0	0	8	03/25/2035	1
31407B	VG 1		03/25/2019	PAID ON PRINCIPAL		4,297	4,297	4,299	4,284	0	13	0	13	0	4,297	0	0	0	31	07/25/2035	1
31407B	2G 3		03/25/2019	PAID ON PRINCIPAL		87,689	87,689	87,963	87,513	0	176	0	176	0	87,689	0	0	0	928	07/25/2035	1
31407C	HK 6		03/25/2019	PAID ON PRINCIPAL		5,524	5,524	5,532	5,511	0	12	0	12	0	5,524	0	0	0	37	07/25/2035	1
31407E	MK 6		03/25/2019	PAID ON PRINCIPAL		646	646	640	643	0	3	0	3	0	646	0	0	0	5	07/25/2035	1
31407J	XF 4		03/25/2019	PAID ON PRINCIPAL		34,006	34,006	33,471	33,767	0	239	0	239	0	34,006	0	0	0	173	08/25/2035	1

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)	
31402R	NZ	8	FN (3/1 ARM) #735808	4.603	03/25/2019	PAID ON PRINCIPAL		60,431	60,431	60,158	60,179	0	252	0	252	0	60,431	0	0	0	251	08/25/2035	1
31406M	6S	0	FN (3/1 ARM) #814581	4.515	03/25/2019	PAID ON PRINCIPAL		4,275	4,275	4,254	4,255	0	20	0	20	0	4,275	0	0	0	27	04/25/2035	1
31406W	LD	4	FN (3/1 ARM) #822124	4.319	03/25/2019	PAID ON PRINCIPAL		5,722	5,722	5,696	5,695	0	27	0	27	0	5,722	0	0	0	41	06/25/2035	1
31407C	D8	7	FN (3/1 ARM) #826427	4.452	03/25/2019	PAID ON PRINCIPAL		25,057	25,057	24,882	24,864	0	193	0	193	0	25,057	0	0	0	152	07/25/2035	1
31407F	ML	1	FN (3/1 ARM) #829363	4.392	03/25/2019	PAID ON PRINCIPAL		8,174	8,174	8,138	8,158	0	16	0	16	0	8,174	0	0	0	60	10/25/2035	1
31403K	3F	8	FN (5/1 ARM) #751498	4.706	03/25/2019	PAID ON PRINCIPAL		4,531	4,531	4,500	4,521	0	11	0	11	0	4,531	0	0	0	35	11/25/2033	1
31403V	G4	5	FN (5/1 ARM) #759019	4.579	03/25/2019	PAID ON PRINCIPAL		2,720	2,720	2,696	2,710	0	10	0	10	0	2,720	0	0	0	21	01/25/2034	1
31405R	UD	6	FN (7/1 ARM) #797180	4.758	03/25/2019	PAID ON PRINCIPAL		26,686	26,686	26,661	26,554	0	133	0	133	0	26,686	0	0	0	115	12/25/2034	1
31392B	6U	5	FNGT 2002-T4 A2 CMO	7.000	03/25/2019	PAID ON PRINCIPAL		4,706	4,706	4,668	4,689	0	18	0	18	0	4,706	0	0	0	49	12/25/2041	1
3138AE	LY	7	FNMA PASS TH #A11242	3.500	03/25/2019	PAID ON PRINCIPAL		63,339	63,339	63,156	63,167	0	172	0	172	0	63,339	0	0	0	331	04/25/2026	1
3138X2	Q6	4	FNMA PASS TH #AU3176	3.000	03/25/2019	PAID ON PRINCIPAL		195,586	195,586	198,459	198,482	0	(2,896)	0	(2,896)	0	195,586	0	0	0	1,010	08/25/2043	1
3138Y9	M4	7	FNMA PASS TH #AX7578	3.000	03/25/2019	PAID ON PRINCIPAL		65,298	65,298	65,338	65,339	0	(41)	0	(41)	0	65,298	0	0	0	343	01/25/2045	1
31371H	FM	5	FNMA PASS TH #252272	6.000	03/25/2019	PAID ON PRINCIPAL		15,522	15,522	15,379	15,384	0	138	0	138	0	15,522	0	0	0	123	01/25/2029	1
31371H	KR	8	FNMA PASS TH #252404	6.000	03/25/2019	PAID ON PRINCIPAL		378	378	373	373	0	5	0	5	0	378	0	0	0	5	03/25/2029	1
31371K	3A	7	FNMA PASS TH #254693	5.500	03/25/2019	PAID ON PRINCIPAL		11,396	11,396	11,375	11,375	0	21	0	21	0	11,396	0	0	0	99	04/25/2033	1
31371L	DM	8	FNMA PASS TH #254908	5.000	03/25/2019	PAID ON PRINCIPAL		89,570	89,570	90,032	89,570	0	0	0	0	0	89,570	0	0	0	754	09/25/2023	1
31371L	DQ	9	FNMA PASS TH #254911	5.000	03/25/2019	PAID ON PRINCIPAL		20,144	20,144	20,110	20,090	0	55	0	55	0	20,144	0	0	0	162	10/25/2023	1
31371L	E3	9	FNMA PASS TH #254954	4.500	03/25/2019	PAID ON PRINCIPAL		54,502	54,502	52,875	53,803	0	699	0	699	0	54,502	0	0	0	397	10/25/2023	1
31371L	FY	0	FNMA PASS TH #254983	5.500	03/25/2019	PAID ON PRINCIPAL		600	600	598	598	0	1	0	1	0	600	0	0	0	6	12/25/2033	1
31376K	B2	1	FNMA PASS TH #357457	5.500	03/25/2019	PAID ON PRINCIPAL		140,580	140,580	140,317	140,295	0	285	0	285	0	140,580	0	0	0	1,150	11/25/2033	1
31378R	S5	9	FNMA PASS TH #406540	6.500	03/25/2019	PAID ON PRINCIPAL		430	430	431	431	0	(1)	0	(1)	0	430	0	0	0	5	12/25/2027	1
31385W	2N	8	FNMA PASS TH #555281	6.000	03/25/2019	PAID ON PRINCIPAL		4,511	4,511	4,631	4,697	0	(186)	0	(186)	0	4,511	0	0	0	43	03/25/2033	1
31385X	F9	3	FNMA PASS TH #555592	5.500	03/25/2019	PAID ON PRINCIPAL		5,175	5,175	5,165	5,166	0	9	0	9	0	5,175	0	0	0	50	07/25/2033	1
31387R	DC	9	FNMA PASS TH #591499	6.500	03/25/2019	PAID ON PRINCIPAL		3,692	3,692	3,652	3,661	0	31	0	31	0	3,692	0	0	0	35	09/25/2031	1
31401W	AP	4	FNMA PASS TH #720114	5.500	03/25/2019	PAID ON PRINCIPAL		3,075	3,075	3,069	3,069	0	6	0	6	0	3,075	0	0	0	28	07/25/2033	1
31401X	UH	8	FNMA PASS TH #721584	5.500	03/25/2019	PAID ON PRINCIPAL		4,301	4,301	4,293	4,296	0	5	0	5	0	4,301	0	0	0	39	07/25/2033	1
31401Y	FH	3	FNMA PASS TH #722068	5.500	03/25/2019	PAID ON PRINCIPAL		21,630	21,630	21,589	21,591	0	39	0	39	0	21,630	0	0	0	198	07/25/2033	1
31401Y	KZ	7	FNMA PASS TH #722212	4.500	03/25/2019	PAID ON PRINCIPAL		574	574	518	531	0	43	0	43	0	574	0	0	0	4	07/25/2033	1
31401Y	LS	2	FNMA PASS TH #722237	5.500	03/25/2019	PAID ON PRINCIPAL		12,377	12,377	12,354	12,351	0	26	0	26	0	12,377	0	0	0	114	07/25/2033	1
31402B	FR	0	FNMA PASS TH #723876	5.500	03/25/2019	PAID ON PRINCIPAL		5,738	5,738	5,727	5,729	0	8	0	8	0	5,738	0	0	0	72	07/25/2033	1
31402D	C4	0	FNMA PASS TH #725591	5.000	03/25/2019	PAID ON PRINCIPAL		14,834	14,834	14,252	14,305	0	530	0	530	0	14,834	0	0	0	129	07/25/2034	1
31402G	PK	3	FNMA PASS TH #728626	4.500	03/25/2019	PAID ON PRINCIPAL		558	558	503	515	0	44	0	44	0	558	0	0	0	4	08/25/2033	1
31402H	VV	0	FNMA PASS TH #729728	5.500	03/25/2019	PAID ON PRINCIPAL		4,655	4,655	4,647	4,646	0	9	0	9	0	4,655	0	0	0	42	07/25/2033	1
31402J	RE	9	FNMA PASS TH #730485	4.500	03/25/2019	PAID ON PRINCIPAL		14,077	14,077	12,895	13,045	0	1,032	0	1,032	0	14,077	0	0	0	60	08/25/2033	1
31402J	4W	4	FNMA PASS TH #730837	5.500	03/25/2019	PAID ON PRINCIPAL		13,662	13,662	13,637	13,637	0	25	0	25	0	13,662	0	0	0	74	07/25/2033	1
31402V	UR	9	FNMA PASS TH #739592	5.500	03/25/2019	PAID ON PRINCIPAL		243	243	243	243	0	0	0	0	0	243	0	0	0	2	09/25/2033	1
31402W	NN	4	FNMA PASS TH #740297	5.500	03/25/2019	PAID ON PRINCIPAL		15,672	15,672	15,642	15,641	0	31	0	31	0	15,672	0	0	0	144	10/25/2033	1
31403C	WE	7	FNMA PASS TH #745045	4.500	03/25/2019	PAID ON PRINCIPAL		54,777	54,777	51,319	51,702	0	3,075	0	3,075	0	54,777	0	0	0	356	12/25/2034	1
31404J	MA	0	FNMA PASS TH #769953	5.000	03/25/2019	PAID ON PRINCIPAL		276	276	276	276	0	0	0	0	0	276	0	0	0	2	03/25/2034	1
31404Y	YE	6	FNMA PASS TH #782909	5.000	03/25/2019	PAID ON PRINCIPAL		20,824	20,824	19,995	20,051	0	773	0	773	0	20,824	0	0	0	178	06/25/2034	1

QE055

### SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2019	PAID ON PRINCIPAL		22,254	22,254	22,052	22,058	0	196	0	196	0	22,254	0	0	0	242	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		03/25/2019	PAID ON PRINCIPAL		132,765	132,765	128,130	127,347	0	5,418	0	5,418	0	132,765	0	0	0	895	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		03/25/2019	PAID ON PRINCIPAL		18,567	18,567	17,467	17,360	0	1,207	0	1,207	0	18,567	0	0	0	120	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2019	PAID ON PRINCIPAL		7,912	7,912	8,124	8,034	0	(122)	0	(122)	0	7,912	0	0	0	91	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		03/25/2019	PAID ON PRINCIPAL		81,775	81,775	77,431	80,575	0	1,200	0	1,200	0	81,775	0	0	0	615	11/25/2023	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		03/25/2019	PAID ON PRINCIPAL		975,642	975,642	884,328	959,596	0	16,046	0	16,046	0	975,642	0	0	0	8,004	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		03/25/2019	PAID ON PRINCIPAL		155,891	155,891	145,514	153,187	0	2,704	0	2,704	0	155,891	0	0	0	1,151	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		03/25/2019	PAID ON PRINCIPAL		182,135	182,135	171,889	179,600	0	2,535	0	2,535	0	182,135	0	0	0	1,400	04/25/2024	1
3136A8 4G 2	FNR 2012-112 DA 3.000		03/25/2019	PAID ON PRINCIPAL		324,976	324,976	322,818	322,806	0	2,170	0	2,170	0	324,976	0	0	0	1,471	10/25/2042	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		03/25/2019	PAID ON PRINCIPAL		175,856	175,856	178,109	177,616	0	(1,760)	0	(1,760)	0	175,856	0	0	0	854	10/25/2040	1
3136AT 4R 2	FNR 2016-71 QM 3.000		03/25/2019	PAID ON PRINCIPAL		78,855	78,855	77,783	77,826	0	1,029	0	1,029	0	78,855	0	0	0	366	10/25/2046	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		03/25/2019	PAID ON PRINCIPAL		206,851	206,851	204,973	204,928	0	1,923	0	1,923	0	206,851	0	0	0	1,030	03/25/2046	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2019	PAID ON PRINCIPAL		100,773	100,773	97,970	98,721	0	2,052	0	2,052	0	100,773	0	0	0	988	05/25/2043	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		03/25/2019	PAID ON PRINCIPAL		117,376	117,376	119,320	119,954	0	(2,579)	0	(2,579)	0	117,376	0	0	0	520	05/25/2045	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		03/25/2019	PAID ON PRINCIPAL		394,570	394,570	399,564	401,309	0	(6,739)	0	(6,739)	0	394,570	0	0	0	1,937	09/25/2045	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000		03/25/2019	PAID ON PRINCIPAL		58,100	58,100	59,044	59,051	0	(951)	0	(951)	0	58,100	0	0	0	359	07/25/2046	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500		03/25/2019	PAID ON PRINCIPAL		57,839	57,839	59,394	59,873	0	(2,033)	0	(2,033)	0	57,839	0	0	0	379	07/25/2046	1
3137G1 BK 2	FWLS 2017-SC01 1A 3.000		03/25/2019	PAID ON PRINCIPAL		363,992	363,992	351,423	352,515	0	11,477	0	11,477	0	363,992	0	0	0	1,841	12/25/2046	1
3137G1 BL 0	FWLS 2017-SC01 2A 3.500		03/25/2019	PAID ON PRINCIPAL		466,343	466,343	464,849	464,856	0	1,487	0	1,487	0	466,343	0	0	0	3,337	12/25/2046	1
35563P BE 8	SCRT 2017-2 HT 2.500		01/25/2019	PAID ON PRINCIPAL		23,559	23,559	23,196	23,421	0	138	0	138	0	23,559	0	0	0	49	08/25/2056	1
35563P BE 8	SCRT 2017-2 HT 2.750		03/25/2019	PAID ON PRINCIPAL		38,437	38,437	37,846	38,213	0	224	0	224	0	38,437	0	0	0	221	08/25/2056	1
35563P DD 8	SCRT 2017-4 HT 2.750		03/25/2019	PAID ON PRINCIPAL		334,645	334,645	333,795	335,626	0	(981)	0	(981)	0	334,645	0	0	0	1,576	06/25/2057	1
3138NJ AA 6	FN FNO000 3.584		03/25/2019	PAID ON PRINCIPAL		110,680	110,680	106,564	109,476	0	1,204	0	1,204	0	110,680	0	0	0	434	09/25/2020	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					48,182,371	46,485,372	50,477,166	47,643,522	0	31,885	0	31,885	0	47,675,407	0	506,964	506,964	815,663	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00110A AE 4	AETC 2006-A A5 5.306		01/01/2019	REDEEMED		627,755	627,755	627,752	627,763	0	(7)	0	(7)	0	627,755	0	0	0	16,655	07/01/2021	1FE
010392 EK 0	ALABAMA POWER CO 5.125		02/15/2019	MATURED		1,350,000	1,350,000	1,427,940	1,351,147	0	(1,147)	0	(1,147)	0	1,350,000	0	0	0	34,594	02/15/2019	1FE
032511 BC 0	ANADARKO PETROLEUM COR 8.700		03/15/2019	MATURED		2,000,000	2,000,000	2,519,180	2,014,258	0	(14,258)	0	(14,258)	0	2,000,000	0	0	0	87,000	03/15/2019	2FE
03522A AD 2	ANHEUSER-BUSCH CO INBE 3.650	C	02/04/2019	TENDERED		3,879,720	4,000,000	3,797,560	3,799,349	0	2,754	0	2,754	0	3,802,104	0	77,616	77,616	77,056	02/01/2026	2FE
03524B AE 6	ANHEUSER-BUSCH INBEV F 3.700	C	02/04/2019	TENDERED		1,374,590	1,380,000	1,408,911	1,396,187	0	(306)	0	(306)	0	1,395,881	0	(21,290)	(21,290)	26,948	02/01/2024	2FE
035242 AA 4	ANHEUSER-BUSCH INBEV F 2.625	C	02/04/2019	TENDERED		2,889,630	3,000,000	2,980,410	2,991,412	0	214	0	214	0	2,991,627	0	(101,997)	(101,997)	44,625	01/17/2023	2FE
035242 AL 0	ANHEUSER-BUSCH INBEV F 3.300	C	02/04/2019	TENDERED		987,630	1,000,000	1,030,100	1,018,805	0	(496)	0	(496)	0	1,018,310	0	(30,680)	(30,680)	17,417	02/01/2023	2FE
03523T BP 2	ANHEUSER-BUSCH INBEV W 2.500	C	02/04/2019	TENDERED		5,813,160	6,000,000	6,023,880	6,010,969	0	(355)	0	(355)	0	6,010,614	0	(197,454)	(197,454)	85,833	07/15/2022	2FE
035240 AD 2	ANHEUSER-BUSCH INBEV W 3.750	C	02/04/2019	TENDERED		4,793,083	4,750,000	4,891,075	4,837,040	0	(3,078)	0	(3,078)	0	4,833,962	0	(40,880)	(40,880)	101,927	01/15/2022	2FE
03835V AG 1	APTIV PLC 4.350		02/28/2019	BARCLAYS CAPITAL INC		1,000,880	1,000,000	998,790	998,790	0	3	0	3	0	998,793	0	2,087	2,087	0	03/15/2029	1
040555 CL 6	ARIZONA PUBLIC SERVICE 8.750		03/01/2019	MATURED		2,000,000	2,000,000	2,597,020	2,014,889	0	(14,889)	0	(14,889)	0	2,000,000	0	0	0	87,500	03/01/2019	1FE
00206R DA 7	AT&T INC 5.000		03/27/2019	MAKE WHOLE CALL		2,090,955	2,000,000	2,237,480	2,107,521	0	(11,557)	0	(11,557)	0	2,095,964	0	(95,964)	(95,964)	148,177	03/01/2021	2FE
049560 AJ 4	ATMOS ENERGY CORP 8.500		03/15/2019	MATURED		1,440,000	1,440,000	1,551,971	1,443,429	0	(3,429)	0	(3,429)	0	1,440,000	0	0	0	61,200	03/15/2019	1FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2019	REDEEMED		193,396	193,396	193,396	193,394	0	2	0	2	0	193,396	0	0	0	4,671	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2019	REDEEMED		226,489	226,489	226,489	226,486	0	3	0	3	0	226,489	0	0	0	6,478	01/15/2024	1FE
097023 AW 5	BOEING CO 6.000		03/15/2019	MATURED		2,094,000	2,094,000	2,599,763	2,109,539	0	(15,539)	0	(15,539)	0	2,094,000	0	0	0	62,820	03/15/2019	1FE



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
101137 AP 2	BOSTON SCIENTIFIC 2.850		03/12/2019	MAKE WHOLE CALL		1,001,368	1,000,000	997,750	999,326	0	89	0	89	0	999,415	0	585	585	10,630	05/15/2020	2FE
134429 AT 6	CAMPBELL SOUP CO 4.500		02/15/2019	MATURED		1,823,000	1,823,000	1,945,579	1,825,118	0	(2,118)	0	(2,118)	0	1,823,000	0	0	0	41,018	02/15/2019	2FE
14912L 4E 8	CATERPILLAR FINANCIAL 7.150		02/15/2019	MATURED		1,000,000	1,000,000	1,243,500	1,004,352	0	(4,352)	0	(4,352)	0	1,000,000	0	0	0	35,750	02/15/2019	1FE
15200M AB 3	CENTERPOINT ENERGY 200 5.234		02/01/2019	REDEEMED		158,367	158,367	158,273	158,349	0	18	0	18	0	158,367	0	0	0	4,144	02/01/2023	1FE
166751 AJ 6	CHEVRON CORP 4.950		03/03/2019	MATURED		2,235,000	2,235,000	2,561,993	2,243,143	0	(8,143)	0	(8,143)	0	2,235,000	0	0	0	55,316	03/03/2019	1FE
17275R AE 2	CISCO SYSTEMS 4.950		02/15/2019	MATURED		2,000,000	2,000,000	2,181,350	2,003,090	0	(3,090)	0	(3,090)	0	2,000,000	0	0	0	49,500	02/15/2019	1FE
17325F AA 6	CITIBANK NA 2.000		02/20/2019	REDEEMED		1,000,000	1,000,000	999,180	999,883	0	68	0	68	0	999,951	0	49	49	8,333	03/20/2019	1FE
22025Y AP 5	CORECIVIC INC 4.625		03/27/2019	WELLS FARGO SECURITIES		2,880,000	3,000,000	2,982,500	2,786,250	204,958	493	0	205,451	0	2,991,701	0	(111,701)	(111,701)	57,042	05/01/2023	3FE
126307 AC 1	CSC HOLDINGS LLC 8.625		02/15/2019	MATURED		1,000,000	1,000,000	1,172,500	1,004,114	0	(4,114)	0	(4,114)	0	1,000,000	0	0	0	43,125	02/15/2019	4FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2019	REDEEMED		53,317	53,317	57,385	56,939	0	(3,622)	0	(3,622)	0	53,317	0	0	0	537	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2019	REDEEMED		17,541	17,541	20,216	19,287	0	(1,746)	0	(1,746)	0	17,541	0	0	0	203	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2019	REDEEMED		44,909	44,909	44,909	44,909	0	(0)	0	(0)	0	44,909	0	0	0	563	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		03/10/2019	REDEEMED		61,565	61,565	63,833	63,343	0	(1,779)	0	(1,779)	0	61,565	0	0	0	593	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		03/10/2019	REDEEMED		52,899	52,899	54,376	54,135	0	(1,236)	0	(1,236)	0	52,899	0	0	0	523	01/10/2034	2FE
24703D AY 7	DELL INT LLC/ EMC CORP 4.000		03/07/2019	DEUTSCHE BANC		1,992,880	2,000,000	1,991,180	1,991,180	0	7	0	7	0	1,991,187	0	1,693	1,693	0	07/15/2024	1
25179M AH 6	DEVON ENERGY CORPORATI 6.300		01/15/2019	MATURED		2,475,000	2,475,000	2,932,385	2,477,593	0	(2,593)	0	(2,593)	0	2,475,000	0	0	0	77,963	01/15/2019	2FE
25470D AA 7	DISCOVERY COMMUNICATIO 5.625		03/21/2019	MAKE WHOLE CALL		1,011,218	1,000,000	994,280	999,469	0	109	0	109	0	999,577	0	423	423	44,968	08/15/2019	2FE
263534 BW 8	DUPONT EI NEMOUR 5.750		03/15/2019	MATURED		1,000,000	1,000,000	1,100,650	1,002,540	0	(2,540)	0	(2,540)	0	1,000,000	0	0	0	28,750	03/15/2019	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		03/01/2019	TAX CREDIT - STATE		1,432	1,432	1,432	1,444	0	(11)	0	(11)	0	1,432	0	0	0	30	03/01/2019	1
29379V AC 7	ENTERPRISE PRODUCTS 6.500		01/31/2019	MATURED		1,000,000	1,000,000	998,660	999,840	0	160	0	160	0	1,000,000	0	0	0	32,500	01/31/2019	2FE
30231G AD 4	EXXON MOBIL CORP 1.819		03/15/2019	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,548	03/15/2019	1FE
343412 AF 9	FLUOR CORP 4.250		03/27/2019	MORGAN STANLEY		998,100	1,000,000	997,870	997,881	0	97	0	97	0	997,978	0	122	122	24,792	09/15/2028	2FE
17453B AW 1	FRONTIER COMMUNICATION 7.125		03/15/2019	MATURED		1,215,000	1,215,000	914,025	1,186,144	17,443	11,414	0	28,856	0	1,215,000	0	0	0	43,284	03/15/2019	5FE
370334 BH 6	GENERAL MILLS INC 5.650		02/15/2019	MATURED		1,000,000	1,000,000	1,067,650	1,000,961	0	(961)	0	(961)	0	1,000,000	0	0	0	28,250	02/15/2019	2FE
47215B AD 9	JCPL 2006-A A4 5.610		03/05/2019	REDEEMED		71,495	71,495	71,431	71,475	0	20	0	20	0	71,495	0	0	0	1,003	06/05/2023	1FE
476556 DA 0	JERSEY CENTRAL POWER & 7.350		02/01/2019	MATURED		1,000,000	1,000,000	998,730	999,798	0	202	0	202	0	1,000,000	0	0	0	36,750	02/01/2019	2FE
49327M 2N 3	KEY BANK NA 2.350		03/08/2019	MATURED		2,000,000	2,000,000	1,999,020	1,999,872	0	128	0	128	0	2,000,000	0	0	0	23,500	03/08/2019	1FE
500255 AR 5	KOHL'S CORP 4.000		01/24/2019	MAKE WHOLE CALL		2,052,586	2,000,000	1,995,890	1,998,691	0	15	0	15	0	1,998,706	0	1,294	1,294	71,031	11/01/2021	2FE
512807 AU 2	LAM RESEARCH CORP 4.000		02/12/2019	GOLDMAN SACHS & CO.		2,012,620	2,000,000	1,996,380	1,996,380	0	(8)	0	(8)	0	1,996,372	0	16,248	16,248	0	03/15/2029	1
501889 AB 5	LKQ CORP 4.750		01/31/2019	SUNTRUST		1,005,000	1,000,000	1,010,000	955,000	48,328	(139)	0	48,189	0	1,003,189	0	1,811	1,811	10,424	05/15/2023	3FE
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000		03/01/2019	MATURED		2,328,000	2,328,000	2,334,259	2,327,550	0	450	0	450	0	2,328,000	0	0	0	34,920	03/01/2019	2FE
571903 AL 7	MARRIOTT INTERNATIONAL 3.375		03/06/2019	DEUTSCHE BANC		1,001,590	1,000,000	998,370	999,518	0	57	0	57	0	999,574	0	2,016	2,016	13,406	10/15/2020	2FE
58013M EG 5	MCDONALDS CORP 5.000		02/01/2019	MATURED		1,000,000	1,000,000	999,660	999,910	0	90	0	90	0	1,000,000	0	0	0	25,000	02/01/2019	2FE
552953 CE 9	MGM RESORTS INTL 5.750		02/22/2019	MORGAN STANLEY		1,020,000	1,000,000	1,000,000	970,000	30,000	0	0	30,000	0	1,000,000	0	20,000	20,000	11,340	06/15/2025	3FE
64952W BQ 5	NEW YORK LIFE GLOBAL F 2.100		01/02/2019	MATURED		500,000	500,000	499,425	499,999	0	1	0	1	0	500,000	0	0	0	5,250	01/02/2019	1FE
678858 BK 6	OKLAHOMA GAS & ELECTRI 8.250		01/15/2019	MATURED		1,000,000	1,000,000	1,109,310	1,002,386	0	(2,386)	0	(2,386)	0	1,000,000	0	0	0	41,250	01/15/2019	1FE
377316 AM 6	P.H. GLATFELTER 5.375		02/28/2019	REDEEMED		1,000,000	1,000,000	1,030,000	992,500	7,534	(34)	0	7,500	0	1,000,000	0	0	0	19,858	10/15/2020	3FE
695114 CK 2	PACIFICORP 5.500		01/15/2019	MATURED		1,000,000	1,000,000	993,450	999,912	0	88	0	88	0	1,000,000	0	0	0	27,500	01/15/2019	1FE
737630 AB 9	POTLATCHDELTIC CORP 7.500		01/31/2019	MAKE WHOLE CALL		4,129,724	4,000,000	4,088,180	4,010,881	0	(1,195)	0	(1,195)	0	4,009,686	0	(9,686)	(9,686)	204,724	11/01/2019	2FE
74166M AA 4	PRIME SECURITY SERVICE 9.250		02/01/2019	MAKE WHOLE CALL		62,734	59,000	62,983	60,991	1,304	(133)	0	1,171	0	62,162	0	(3,162)	(3,162)	4,886	05/15/2023	4FE
144141 CZ 9	PROGRESS ENERGY CAROLI 5.300		01/15/2019	MATURED		1,000,000	1,000,000	999,080	999,945	0	55	0	55	0	1,000,000	0	0	0	26,500	01/15/2019	1FE

QE057

### 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 and Administrative Symbol/Market Indicator (a)
744448	CC 3 PUBLIC SERVICE CO OF C 5.125		03/29/2019	MAKE WHOLE CALL		2,007,957	2,000,000	1,989,200	1,999,248	0	215	0	215	0	1,999,463	0	537	537	41,555	06/01/2019	1FE
78355H	JU 4 RYDER SYSTEM INC 2.350		02/26/2019	MATURED		1,000,000	1,000,000	998,890	999,940	0	60	0	60	0	1,000,000	0	0	0	11,750	02/26/2019	2FE
871829	AM 9 SYSCO CORP 5.375		03/17/2019	MATURED		1,000,000	1,000,000	1,208,700	1,007,163	0	(7,163)	0	(7,163)	0	1,000,000	0	0	0	26,875	03/17/2019	2FE
88732J	AP 3 TIME WARNER CABLE 8.750		02/14/2019	MATURED		1,000,000	1,000,000	1,143,010	1,002,144	0	(2,144)	0	(2,144)	0	1,000,000	0	0	0	43,750	02/14/2019	2FE
887317	AG 0 TIME WARNER INC 4.700		03/27/2019	MAKE WHOLE CALL		2,285,264	2,210,000	2,266,362	2,224,088	0	(1,699)	0	(1,699)	0	2,222,389	0	(12,389)	(12,389)	147,973	01/15/2021	2FE
887317	AK 1 TIME WARNER INC 4.750		03/27/2019	MAKE WHOLE CALL		3,119,285	3,000,000	2,973,200	2,992,597	0	933	0	933	0	2,993,531	0	6,469	6,469	189,743	03/29/2021	2FE
88947E	AR 1 TOLL BROS FINANCE CORP 4.875		03/21/2019	GOLDMAN SACHS & CO		2,020,000	2,000,000	2,097,500	1,877,500	205,005	(2,546)	0	202,459	0	2,079,959	0	(59,959)	(59,959)	35,208	11/15/2025	3FE
904764	AK 3 UNILEVER CAPITAL 4.800	C	02/15/2019	MATURED		1,515,000	1,515,000	1,569,590	1,515,737	0	(737)	0	(737)	0	1,515,000	0	0	0	36,360	02/15/2019	1FE
904764	AQ 0 UNILEVER CAPITAL 2.200	C	03/06/2019	MATURED		1,000,000	1,000,000	988,530	999,567	0	433	0	433	0	1,000,000	0	0	0	11,000	03/06/2019	1FE
90783V	AA 3 UNION PACIFIC PASS THR 5.082		01/02/2019	REDEEMED		139,388	139,388	139,388	139,388	0	(0)	0	(0)	0	139,388	0	0	0	3,542	01/02/2029	1
90783X	AA 9 UNION PACIFIC PASS THR 6.176		01/02/2019	REDEEMED		125,184	125,184	125,184	125,184	0	(0)	0	(0)	0	125,184	0	0	0	3,866	01/02/2031	1FE
92343V	CR 3 VERIZON COMMUNICATIONS 3.500		02/28/2019	EXCHANGED		4,082,520	4,000,000	4,171,360	4,120,857	0	(3,172)	0	(3,172)	0	4,117,685	0	(35,165)	(35,165)	45,500	11/01/2024	2FE
931422	AE 9 WALGREEN CO 5.250		01/15/2019	MATURED		372,000	372,000	381,547	372,039	0	(39)	0	(39)	0	372,000	0	0	0	9,765	01/15/2019	2FE
931142	CP 6 WALMART INC 4.125		02/01/2019	MATURED		3,000,000	3,000,000	2,986,830	2,999,687	0	313	0	313	0	3,000,000	0	0	0	61,875	02/01/2019	1FE
25468P	CK 0 WALT DISNEY COMPANY 5.500		03/15/2019	MATURED		1,595,000	1,595,000	1,911,384	1,604,307	0	(9,307)	0	(9,307)	0	1,595,000	0	0	0	43,863	03/15/2019	1FE
772739	AJ 7 WESTROCK RKT CO 4.450		03/01/2019	MATURED		1,000,000	1,000,000	1,044,760	1,003,921	0	(3,921)	0	(3,921)	0	1,000,000	0	0	0	22,250	03/01/2019	2FE
962166	BV 5 WEYERHAEUSER CO 7.375		03/27/2019	MAKE WHOLE CALL		1,408,509	1,378,000	1,659,084	1,425,348	0	(14,927)	0	(14,927)	0	1,410,421	0	(32,421)	(32,421)	80,193	10/01/2019	2FE
96926J	AA 5 WILLIAM CARTER 5.250		03/30/2019	REDEEMED		3,393,986	3,350,000	3,445,000	3,341,625	22,221	25,544	0	47,765	0	3,389,390	0	4,596	4,596	87,938	08/15/2021	3FE
90131H	AA 3 21ST CENTURY FOX AMERI 4.000		03/20/2019	EXCHANGED		2,080,760	2,000,000	2,008,050	2,004,401	0	(116)	0	(116)	0	2,004,285	0	76,475	76,475	39,556	10/01/2023	2FE
90131H	AE 5 21ST CENTURY FOX AMERI 3.700		03/20/2019	EXCHANGED		1,030,820	1,000,000	997,510	998,430	0	90	0	90	0	998,519	0	32,301	32,301	20,014	09/15/2024	2FE
90131H	AP 0 21ST CENTURY FOX AMERI 5.650		03/20/2019	EXCHANGED		1,037,250	1,000,000	997,030	999,361	0	85	0	85	0	999,446	0	37,804	37,804	34,743	08/15/2020	2FE
90131H	AQ 8 21ST CENTURY FOX AMERI 4.500		03/20/2019	EXCHANGED		4,119,200	4,000,000	4,015,770	4,004,260	0	(416)	0	(416)	0	4,003,844	0	115,356	115,356	111,500	02/15/2021	2FE
90131H	AR 6 21ST CENTURY FOX AMERI 3.000		03/20/2019	EXCHANGED		4,031,040	4,000,000	3,978,180	3,991,024	0	596	0	596	0	3,991,620	0	39,420	39,420	65,667	09/15/2022	2FE
90131H	AX 3 21ST CENTURY FOX AMERI 7.700		03/20/2019	EXCHANGED		866,131	700,000	850,486	842,694	0	(4,015)	0	(4,015)	0	838,679	0	27,452	27,452	21,661	10/30/2025	2FE
90131H	BW 4 21ST CENTURY FOX AMERI 3.700		03/20/2019	EXCHANGED		6,646,534	6,448,000	6,397,811	6,398,866	0	1,531	0	1,531	0	6,400,397	0	246,137	246,137	109,168	10/15/2025	2FE
90131H	CB 9 21ST CENTURY FOX AMERI 3.375		03/20/2019	EXCHANGED		1,004,430	1,000,000	1,003,080	1,002,539	0	(67)	0	(67)	0	1,002,472	0	1,958	1,958	12,719	11/15/2026	2FE
893526	8Y 2 TRANSCANADA PIPELINES 7.125	A	01/15/2019	MATURED		1,000,000	1,000,000	999,770	999,908	0	92	0	92	0	1,000,000	0	0	0	35,625	01/15/2019	2FE
00084D	AN 0 ABN AMRO BANK NV (144A 2.100	D	01/18/2019	MATURED		2,000,000	2,000,000	1,999,920	1,999,979	0	21	0	21	0	2,000,000	0	0	0	21,000	01/18/2019	1FE
05579L	AA 1 BNZ INTL FUNDING (144A 2.350	D	03/04/2019	MATURED		1,000,000	1,000,000	996,370	999,818	0	182	0	182	0	1,000,000	0	0	0	11,750	03/04/2019	1FE
21987B	AN 8 CODELCO (144A) 3.750	D	02/06/2019	TENDERED		2,034,500	2,000,000	1,964,780	1,992,356	0	373	0	373	0	1,992,729	0	41,771	41,771	19,167	11/04/2020	1FE
21987B	AP 3 CODELCO (144A) 3.875	D	02/06/2019	TENDERED		2,042,000	2,000,000	1,971,780	1,990,716	0	293	0	293	0	1,991,009	0	50,991	50,991	20,021	11/03/2021	1FE
21987B	AS 7 CODELCO (144A) 4.500	D	02/12/2019	TENDERED		4,208,720	4,000,000	3,994,560	3,997,010	0	242	0	242	0	3,997,252	0	211,468	211,468	89,500	08/13/2023	1FE
25152R	VS 9 DEUTSCHE BANK LONDON 2.500	D	02/13/2019	MATURED		1,000,000	1,000,000	999,620	999,963	0	37	0	37	0	1,000,000	0	0	0	12,500	02/13/2019	2FE
66989G	AA 8 NOVARTIS SEC INV 5.125	D	02/10/2019	MATURED		3,000,000	3,000,000	3,118,260	3,001,396	0	(1,396)	0	(1,396)	0	3,000,000	0	0	0	76,875	02/10/2019	1FE
80283L	AK 9 SANTANDER UK PLC 2.500	D	03/14/2019	MATURED		1,000,000	1,000,000	998,250	999,839	0	161	0	161	0	1,000,000	0	0	0	12,500	03/14/2019	1FE
83051G	AC 2 SKANDINAVISKA ENSKILDA 2.375	D	03/25/2019	MATURED		1,000,000	1,000,000	999,250	999,928	0	72	0	72	0	1,000,000	0	0	0	11,875	03/25/2019	1FE
91911T	AM 5 VALE OVERSEAS LIMITED 4.375	D	03/04/2019	BAS-MERRILL LYNCH		125,156	125,000	126,681	125,597	0	(38)	0	(38)	0	125,559	0	(402)	(402)	3,570	01/11/2022	2FE
04542B	MS 8 ABFC 2005-AQ1 A4 5.010		03/25/2019	PAID ON PRINCIPAL		184,926	184,926	180,303	152,473	0	32,454	0	32,454	0	184,926	0	0	0	1,584	01/25/2034	1FM
00841L	AB 2 ABMT 2014-3 A2 (144A) 3.500		03/25/2019	PAID ON PRINCIPAL		29,170	29,170	29,359	29,358	0	(188)	0	(188)	0	29,170	0	0	0	218	11/25/2044	1FM
00841X	AG 5 ABMT 2015-2 A7 CMO 3.500		03/25/2019	PAID ON PRINCIPAL		37,385	37,385	38,395	38,238	0	(854)	0	(854)	0	37,385	0	0	0	204	03/25/2045	1FM
00841Y	AH 1 ABMT 2015-3 A8 (144A) 3.000		03/25/2019	PAID ON PRINCIPAL		369,264	369,264	375,149	374,485	0	(5,220)	0	(5,220)	0	369,264	0	0	0	1,837	04/25/2045	1FM

QE058

**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 and Administrative Symbol/Market Indicator (a)	
00842A AK 5	ABMT 2015-4 A10 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		63,009	63,009	63,402	63,303	0	(294)	0	(294)	0	63,009	0	0	0	217	06/25/2045	1FM.....	
00842A AD 1	ABMT 2015-4 A4 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		138,619	138,619	138,273	138,263	(0)	356	0	356	0	138,619	0	0	0	557	06/25/2045	1FM.....	
00842V AC 7	ABMT 2016-3 A3 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		100,433	100,433	103,195	103,444	0	(3,011)	0	(3,011)	0	100,433	0	0	0	617	08/25/2046	1FM.....	
004375 CE 9	ACCR 2004-4 A2C 3.485.....		03/25/2019	PAID ON PRINCIPAL.....		22,984	22,984	22,093	22,997	0	(13)	0	(13)	0	22,984	0	0	0	121	01/25/2035	1FM.....	
004375 CF 6	ACCR 2004-4 A2D 3.185.....		03/25/2019	PAID ON PRINCIPAL.....		156,078	156,078	132,959	151,716	0	4,362	0	4,362	0	156,078	0	0	0	754	01/25/2035	1FM.....	
007036 QM 1	ARMT 2005-8 4A21 CMO 4.256.....		03/25/2019	PAID ON PRINCIPAL.....		24,616	24,616	22,377	18,612	0	6,005	0	6,005	0	24,616	0	0	0	223	11/25/2035	1FM.....	
07386H SW 2	BALTA 2005-4 22A2 CMO 4.299.....		03/25/2019	PAID ON PRINCIPAL.....		26,110	26,110	13,838	8,221	0	17,889	0	17,889	0	26,110	0	0	0	190	05/25/2035	1FM.....	
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.927.....		03/25/2019	PAID ON PRINCIPAL.....		269	269	259	259	0	10	0	10	0	269	0	0	0	2	03/25/2033	1FM.....	
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.475.....		03/25/2019	PAID ON PRINCIPAL.....		3,194	3,194	3,099	3,103	0	91	0	91	0	3,194	0	0	0	24	05/25/2033	1FM.....	
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.955.....		03/25/2019	PAID ON PRINCIPAL.....		108,213	108,213	100,801	97,874	0	10,339	0	10,339	0	108,213	0	0	0	390	08/25/2035	1FM.....	
05949C KS 4	BOAMS 2005-J 2A3 CMO 4.500.....		03/25/2019	PAID ON PRINCIPAL.....		12,093	12,093	11,526	8,992	0	3,101	0	3,101	0	12,093	0	0	0	71	11/25/2035	1FM.....	
05949C KS 4	BOAMS 2005-J 2A3 CMO 4.500.....		03/25/2019	WRITTEN OFF.....		0	93	88	69	0	0	0	0	0	69	0	(69)	(69)	0	11/25/2035	1FM.....	
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		41,834	41,834	38,696	22,854	0	18,980	0	18,980	0	41,834	0	0	0	508	03/25/2037	1FM.....	
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000.....		03/25/2019	WRITTEN OFF.....		0	19,722	18,243	10,774	0	(228)	0	(228)	0	10,546	0	(10,546)	(10,546)	216	03/25/2037	1FM.....	
07384M F8 0	BSARM 2004-1 11A1 CMO 4.372.....		03/25/2019	PAID ON PRINCIPAL.....		37,502	37,502	30,681	27,253	0	10,249	0	10,249	0	37,502	0	0	0	201	04/25/2034	1FM.....	
07387A FX 8	BSARM 2005-12 12A1 CMO 4.430.....		03/25/2019	PAID ON PRINCIPAL.....		74,192	74,192	45,999	36,004	0	38,187	0	38,187	0	74,192	0	0	0	458	02/25/2036	1FM.....	
07387A FX 8	BSARM 2005-12 12A1 CMO 4.430.....		02/25/2019	WRITTEN OFF.....		0	1,945	1,523	1,523	0	(21)	0	(21)	0	1,502	0	(1,502)	(1,502)	22	02/25/2036	1FM.....	
07387A FX 8	BSARM 2005-12 12A1 CMO 4.430.....		03/25/2019	RECOVERY OF PAR WRITE-OFF.....		0	(12,510)	(7,756)	(6,071)	0	70	0	70	0	(6,001)	0	6,001	6,001	0	02/25/2036	1FM.....	
07401C AV 5	BSARM 2007-4 22A1 CMO 3.920.....		02/25/2019	PAID ON PRINCIPAL.....		20,227	20,227	14,563	9,753	0	10,474	0	10,474	0	20,227	0	0	0	121	06/25/2047	1FM.....	
07401C AV 5	BSARM 2007-4 22A1 CMO 3.920.....		03/25/2019	WRITTEN OFF.....		0	21,699	15,623	10,463	0	59	0	59	0	10,522	0	(10,522)	(10,522)	140	06/25/2047	1FM.....	
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.074.....		03/25/2019	PAID ON PRINCIPAL.....		59,373	59,373	50,879	43,523	0	15,850	0	15,850	0	59,373	0	0	0	370	01/25/2036	1FM.....	
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.074.....		03/25/2019	WRITTEN OFF.....		0	1,007	863	738	0	(2)	0	(2)	0	736	0	(736)	(736)	3	01/25/2036	1FM.....	
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.074.....		02/25/2019	RECOVERY OF PAR WRITE-OFF.....		0	(33)	(28)	(24)	0	0	0	0	0	(24)	0	24	24	0	01/25/2036	1FM.....	
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		74,773	74,773	73,873	73,901	0	872	0	872	0	74,773	0	0	0	408	03/25/2048	1FM.....	
17321L AA 7	CMLTI 2013-J1 A1 (144A 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		340,824	340,824	346,362	346,231	0	(5,407)	0	(5,407)	0	340,824	0	0	0	1,636	10/25/2043	1FM.....	
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000.....		03/25/2019	PAID ON PRINCIPAL.....		14,640	14,640	14,567	14,586	(0)	54	0	53	0	14,640	0	0	0	122	08/25/2020	1FM.....	
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		142,271	142,271	129,805	116,065	0	26,206	0	26,206	0	142,271	0	0	0	1,633	06/25/2036	1FM.....	
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		8,117	8,117	7,264	1,412	0	6,705	0	6,705	0	8,117	0	0	0	82	06/25/2037	1FM.....	
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000.....		03/25/2019	WRITTEN OFF.....		0	261	233	45	0	(5)	0	(5)	0	40	0	(40)	(40)	3	06/25/2037	1FM.....	
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		3,938	3,938	2,639	1,744	0	2,195	0	2,195	0	3,938	0	0	0	40	09/25/2037	1FM.....	
12628K AA 0	CSAB 2006-3 A1A CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		10,030	10,030	6,943	1,924	0	8,106	0	8,106	0	10,030	0	0	0	24	11/25/2036	1FM.....	
22540V 6Q 0	CSFB 2002-19 2M1 CMO 7.000.....		03/25/2019	PAID ON PRINCIPAL.....		309,322	309,322	229,820	254,074	0	55,248	0	55,248	0	309,322	0	0	0	3,380	06/25/2032	1FM.....	
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		20,348	20,348	21,098	20,286	0	62	0	62	0	20,348	0	0	0	168	12/25/2033	1FM.....	
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000.....		03/25/2019	PAID ON PRINCIPAL.....		9,570	9,570	9,543	9,293	0	277	0	277	0	9,570	0	0	0	80	02/25/2020	1FM.....	
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000.....		03/25/2019	PAID ON PRINCIPAL.....		71,949	71,949	61,876	12,401	0	59,548	0	59,548	0	71,949	0	0	0	595	08/25/2020	1FM.....	
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000.....		03/25/2019	WRITTEN OFF.....		0	1	1	0	0	(0)	0	(0)	0	0	0	0	0	0	0	08/25/2020	1FM.....
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000.....		03/25/2019	PAID ON PRINCIPAL.....		40,554	40,554	40,592	40,367	55	132	0	187	0	40,554	0	0	0	385	08/25/2020	5FM.....	
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		69,927	69,927	68,648	68,760	0	1,167	0	1,167	0	69,927	0	0	0	505	08/25/2043	1FM.....	
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		143,788	143,788	145,944	146,616	0	(2,829)	0	(2,829)	0	143,788	0	0	0	744	03/25/2045	1FM.....	
12594X AA 2	CSMC 2017-HL1 A1 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		188,233	188,233	191,968	191,791	0	(3,558)	0	(3,558)	0	188,233	0	0	0	1,288	06/25/2047	1FM.....	
12594X AC 8	CSMC 2017-HL1 A3 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		167,318	167,318	171,161	170,701	0	(3,383)	0	(3,383)	0	167,318	0	0	0	1,145	06/25/2047	1FM.....	

QE059

### 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 and Administrative Symbol/Market Indicator (a)
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		03/25/2019	PAID ON PRINCIPAL		114,550	114,550	116,197	115,716	0	(1,166)	0	(1,166)	0	114,550	0	0	0	764	08/25/2045	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		01/25/2019	PAID ON PRINCIPAL		123	123	97	94	0	29	0	29	0	123	0	0	0	1	06/25/2018	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2019	WRITTEN OFF		0	943	749	724	0	5	0	5	0	729	0	(729)	(729)	6	06/25/2018	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		03/25/2019	PAID ON PRINCIPAL		31,282	31,282	27,420	22,879	0	8,403	0	8,403	0	31,282	0	0	0	204	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		03/25/2019	PAID ON PRINCIPAL		3,979	3,979	3,956	1,898	0	2,081	0	2,081	0	3,979	0	0	0	22	12/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		03/25/2019	WRITTEN OFF		0	41	41	20	0	(0)	0	(0)	0	19	0	(19)	(19)	0	12/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		03/25/2019	PAID ON PRINCIPAL		32,320	32,320	28,927	16,725	0	15,595	0	15,595	0	32,320	0	0	0	469	12/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2019	PAID ON PRINCIPAL		25,832	25,832	22,268	15,824	0	10,008	0	10,008	0	25,832	0	0	0	389	05/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2019	WRITTEN OFF		0	18,369	15,835	11,253	0	31	0	31	0	11,284	0	(11,284)	(11,284)	22	05/25/2036	1FM
126671 PV 2	CWL 2002-S1 A5 6.460		02/25/2019	PAID ON PRINCIPAL		107	107	113	107	0	0	0	0	0	107	0	0	0	1	05/25/2032	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		03/25/2019	PAID ON PRINCIPAL		225	225	207	62	0	163	0	163	0	225	0	0	0	0	05/25/2032	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		03/25/2019	WRITTEN OFF		0	5,873	5,394	1,628	0	0	0	0	0	1,628	0	(1,628)	(1,628)	0	05/25/2032	1FM
126673 TD 4	CWL 2004-S1 A3 5.115		03/25/2019	PAID ON PRINCIPAL		45,712	45,712	41,598	44,590	0	1,123	0	1,123	0	45,712	0	0	0	321	02/25/2035	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000		03/25/2019	PAID ON PRINCIPAL		281,826	281,826	279,532	279,401	0	2,425	0	2,425	0	281,826	0	0	0	1,764	06/25/2043	1FM
32029A AE 7	FFML 2006-FF18 A2D 2.695		03/25/2019	PAID ON PRINCIPAL		94,379	94,379	42,908	29,412	0	64,968	0	64,968	0	94,379	0	0	0	460	12/25/2037	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000		03/25/2019	PAID ON PRINCIPAL		195,584	195,584	198,151	197,175	0	(1,591)	0	(1,591)	0	195,584	0	0	0	758	03/25/2045	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2019	PAID ON PRINCIPAL		10,113	10,113	7,294	1,707	0	8,406	0	8,406	0	10,113	0	0	0	89	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		02/25/2019	RECOVERY OF PAR WRITE-OFF		0	(468)	(337)	(79)	0	1	0	1	0	(78)	0	78	78	0	04/25/2036	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2019	PAID ON PRINCIPAL		46,787	46,787	40,471	42,119	0	4,668	0	4,668	0	46,787	0	0	0	347	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 3.460		03/25/2019	PAID ON PRINCIPAL		221,278	221,278	168,310	189,487	0	31,791	0	31,791	0	221,278	0	0	0	695	08/25/2034	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 4.778		03/25/2019	PAID ON PRINCIPAL		164,377	164,377	164,926	164,541	0	(164)	0	(164)	0	164,377	0	0	0	1,299	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 4.303		03/25/2019	PAID ON PRINCIPAL		151,896	151,896	140,338	123,609	0	28,287	0	28,287	0	151,896	0	0	0	989	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 4.011		03/25/2019	PAID ON PRINCIPAL		53,555	53,555	38,067	28,484	0	25,071	0	25,071	0	53,555	0	0	0	350	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.983		01/25/2019	RECOVERY OF PAR WRITE-OFF		0	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.211		03/25/2019	PAID ON PRINCIPAL		45,350	45,350	38,285	18,671	0	26,678	0	26,678	0	45,350	0	0	0	325	01/25/2037	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.206		01/25/2019	WRITTEN OFF		0	13	11	5	0	(0)	0	(0)	0	5	0	(5)	(5)	0	01/25/2037	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.211		03/25/2019	RECOVERY OF PAR WRITE-OFF		0	(57)	(49)	(24)	0	1	0	1	0	(22)	0	22	22	0	01/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.262		03/25/2019	PAID ON PRINCIPAL		45,487	45,487	44,400	29,639	0	15,849	0	15,849	0	45,487	0	0	0	264	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.076		01/25/2019	RECOVERY OF PAR WRITE-OFF		0	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	04/25/2037	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000		03/25/2019	PAID ON PRINCIPAL		73,733	73,733	72,235	71,948	0	1,785	0	1,785	0	73,733	0	0	0	254	03/25/2043	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500		03/25/2019	PAID ON PRINCIPAL		1,632,938	1,632,938	1,621,362	1,621,959	0	10,979	0	10,979	0	1,632,938	0	0	0	9,697	05/25/2043	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000		03/25/2019	PAID ON PRINCIPAL		51,309	51,309	51,204	51,205	0	104	0	104	0	51,309	0	0	0	252	06/25/2045	1FM
46646B AC 2	JPMMT 2016-1 A3 3.500		03/25/2019	PAID ON PRINCIPAL		62,692	62,692	64,279	64,371	0	(1,679)	0	(1,679)	0	62,692	0	0	0	342	05/25/2046	1FM
46646B AE 8	JPMMT 2016-1 A5 3.500		03/25/2019	PAID ON PRINCIPAL		61,084	61,084	62,822	62,612	0	(1,527)	0	(1,527)	0	61,084	0	0	0	333	05/25/2046	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500		03/25/2019	PAID ON PRINCIPAL		144,212	144,212	145,158	145,112	0	(901)	0	(901)	0	144,212	0	0	0	932	01/25/2047	1FE
46648H AC 7	JPMMT 2017-2 A3 3.500		03/25/2019	PAID ON PRINCIPAL		46,271	46,271	47,070	47,072	0	(801)	0	(801)	0	46,271	0	0	0	313	05/25/2047	1FM
46648H AE 3	JPMMT 2017-2 A5 3.500		03/25/2019	PAID ON PRINCIPAL		184,611	184,611	183,938	183,892	0	719	0	719	0	184,611	0	0	0	1,248	05/25/2047	1FM
46647S AE 0	JPMMT 2017-3 1A3 3.500		03/25/2019	PAID ON PRINCIPAL		333,090	333,090	340,038	340,388	0	(7,298)	0	(7,298)	0	333,090	0	0	0	1,677	08/25/2047	1FM
46649H AC 6	JPMMT 2017-6 A3 3.500		03/25/2019	PAID ON PRINCIPAL		445,374	445,374	451,463	451,434	0	(6,060)	0	(6,060)	0	445,374	0	0	0	2,468	12/25/2048	1FM
46649T AE 6	JPMMT 2018-3 A5 (144A) 3.500		03/25/2019	PAID ON PRINCIPAL		252,266	252,266	251,478	251,486	0	781	0	781	0	252,266	0	0	0	1,529	09/25/2048	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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 and Administrative Symbol/Market Indicator (a)
585498 AA 6	MELLO 2018-MTG1 A1 (14 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		132,412	132,412	130,756	130,798	0	1,614	0	1,614	0	132,412	0	0	0	823	05/25/2048	1FM.....
585498 AC 2	MELLO 2018-MTG1 A3 (14 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		529,647	529,647	527,413	527,486	0	2,161	0	2,161	0	529,647	0	0	0	3,290	05/25/2048	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000.....		03/26/2019	PAID ON PRINCIPAL.....		139,800	139,800	140,761	101,011	0	38,790	0	38,790	0	139,800	0	0	0	1,695	04/26/2036	1FM.....
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		51,198	51,198	52,078	52,345	0	(1,146)	0	(1,146)	0	51,198	0	0	0	279	04/25/2046	1FM.....
67400A AC 6	OAKS 2015-2 A3 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		77,289	77,289	77,446	77,473	0	(184)	0	(184)	0	77,289	0	0	0	562	10/25/2045	1FM.....
67400A AH 5	OAKS 2015-2 A8 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		103,052	103,052	104,598	104,241	0	(1,189)	0	(1,189)	0	103,052	0	0	0	750	10/25/2045	1FM.....
69121P DE 0	OWNIT 2006-2 A2B 5.632.....		03/25/2019	PAID ON PRINCIPAL.....		83,605	83,605	70,594	30,533	0	53,072	0	53,072	0	83,605	0	0	0	332	01/25/2037	1FM.....
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000.....		03/25/2019	PAID ON PRINCIPAL.....		7,181	7,181	7,160	7,157	0	24	0	24	0	7,181	0	0	0	60	10/25/2020	1FM.....
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250.....		03/25/2019	PAID ON PRINCIPAL.....		24,269	24,269	24,294	24,186	0	83	0	83	0	24,269	0	0	0	212	10/25/2020	1FM.....
69374J AC 5	PSMC 2018-3 A3 (144A) 4.000.....		03/25/2019	PAID ON PRINCIPAL.....		193,183	193,183	194,089	193,933	0	(750)	0	(750)	0	193,183	0	0	0	1,498	08/25/2048	1FM.....
76110W UX 2	RASC 2003-KS10 A16 4.540.....		03/25/2019	PAID ON PRINCIPAL.....		2,777	2,777	2,776	2,768	0	8	0	8	0	2,777	0	0	0	19	12/25/2033	1FM.....
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500.....		03/25/2019	PAID ON PRINCIPAL.....		39,429	39,429	37,441	35,560	0	3,869	0	3,869	0	39,429	0	0	0	351	06/25/2033	1FM.....
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		22,270	22,270	19,854	17,796	0	4,474	0	4,474	0	22,270	0	0	0	328	07/25/2036	1FM.....
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000.....		03/25/2019	WRITTEN OFF.....		0	3,902	3,479	3,118	0	2	0	2	0	3,120	0	(3,120)	(3,120)	35	07/25/2036	1FM.....
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000.....		03/25/2019	PAID ON PRINCIPAL.....		89,099	89,099	84,505	67,668	0	21,431	0	21,431	0	89,099	0	0	0	974	01/25/2037	1FM.....
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000.....		03/25/2019	WRITTEN OFF.....		0	10,751	10,196	8,165	0	(44)	0	(44)	0	8,121	0	(8,121)	(8,121)	99	01/25/2037	1FM.....
82281E AK 3	SCOT 2016-1 1A10 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		147,901	147,901	150,674	150,374	0	(2,473)	0	(2,473)	0	147,901	0	0	0	949	11/25/2046	1FM.....
82280R AA 7	SCOT 2017-1 A1 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		299,346	299,346	299,252	299,215	0	131	0	131	0	299,346	0	0	0	2,053	04/25/2047	1FM.....
82280R AD 1	SCOT 2017-1 A4 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		217,982	217,982	220,945	220,457	0	(2,475)	0	(2,475)	0	217,982	0	0	0	1,495	04/25/2047	1FM.....
82281F AA 2	SCOT 2017-2 A1 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		181,153	181,153	184,889	184,802	0	(3,649)	0	(3,649)	0	181,153	0	0	0	1,291	10/25/2047	1FM.....
81745F AA 4	SEMT 2012-3 A1 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		30,704	30,704	31,567	31,605	0	(902)	0	(902)	0	30,704	0	0	0	136	07/25/2042	1FM.....
81744V AA 0	SEMT 2012-4 A1 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		13,575	13,575	14,176	14,477	0	(902)	0	(902)	0	13,575	0	0	0	80	09/25/2042	1FM.....
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		129,191	129,191	127,939	127,855	0	1,337	0	1,337	0	129,191	0	0	0	636	05/25/2043	1FM.....
81745B AB 1	SEMT 2013-6 A2 CMO 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		177,159	177,159	180,052	179,850	0	(2,691)	0	(2,691)	0	177,159	0	0	0	888	05/25/2043	1FM.....
81745C AB 9	SEMT 2013-7 A2 CMO 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		114,832	114,832	112,268	112,118	(0)	2,714	0	2,714	0	114,832	0	0	0	665	06/25/2043	1FM.....
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000.....		03/25/2019	PAID ON PRINCIPAL.....		527,030	527,030	533,865	533,002	0	(5,972)	0	(5,972)	0	527,030	0	0	0	3,860	04/25/2044	1FM.....
81745L AF 0	SEMT 2014-4 A6 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		66,806	66,806	67,255	67,311	0	(506)	0	(506)	0	66,806	0	0	0	347	11/25/2044	1FM.....
81746L AA 0	SEMT 2015-3 A1 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		57,563	57,563	57,815	57,865	0	(301)	0	(301)	0	57,563	0	0	0	311	07/25/2045	1FM.....
81746L AE 2	SEMT 2015-3 A5 CMO 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		76,751	76,751	77,063	77,087	0	(336)	0	(336)	0	76,751	0	0	0	356	07/25/2045	1FM.....
81746M AA 8	SEMT 2015-4 A1 3.000.....		03/25/2019	PAID ON PRINCIPAL.....		97,573	97,573	98,899	98,504	0	(932)	0	(932)	0	97,573	0	0	0	462	11/25/2030	1FM.....
81746N AK 4	SEMT 2016-3 A10 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		97,194	97,194	100,292	99,641	0	(2,448)	0	(2,448)	0	97,194	0	0	0	530	11/25/2046	1FM.....
81746T AD 7	SEMT 2017-1 A4 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		44,234	44,234	45,119	45,061	0	(826)	0	(826)	0	44,234	0	0	0	222	02/25/2047	1FM.....
81746K AA 2	SEMT 2017-2 A1 CMO 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		121,286	121,286	122,291	122,159	0	(872)	0	(872)	0	121,286	0	0	0	689	02/25/2047	1FM.....
81746X AA 4	SEMT 2017-3 A1 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		154,966	154,966	153,973	153,961	0	1,005	0	1,005	0	154,966	0	0	0	984	04/25/2047	1FM.....
81746X AD 8	SEMT 2017-3 A4 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		126,269	126,269	128,103	127,968	0	(1,700)	0	(1,700)	0	126,269	0	0	0	802	04/25/2047	1FM.....
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		207,510	207,510	212,211	212,482	0	(4,972)	0	(4,972)	0	207,510	0	0	0	1,378	07/25/2047	1FM.....
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		110,672	110,672	113,715	113,859	0	(3,187)	0	(3,187)	0	110,672	0	0	0	735	07/25/2047	1FM.....
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		188,787	188,787	192,681	192,768	0	(3,982)	0	(3,982)	0	188,787	0	0	0	959	09/25/2047	1FM.....
81746V AA 8	SEMT 2018-3 A1 (144A) 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		538,290	538,290	531,813	531,928	0	6,362	0	6,362	0	538,290	0	0	0	3,760	03/25/2048	1FM.....
81746V AD 2	SEMT 2018-3 A4 (144A) 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		287,088	287,088	286,639	286,628	0	460	0	460	0	287,088	0	0	0	2,005	03/25/2048	1FM.....
81747G AD 4	SEMT 2018-5 A4 (144A) 3.500.....		03/25/2019	PAID ON PRINCIPAL.....		374,317	374,317	370,164	370,315	0	4,002	0	4,002	0	374,317	0	0	0	2,317	05/25/2048	1FM.....

QE05.11

**SCHEDULE D - PART 4**

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

QE05.12

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 and Administrative Symbol/Market Indicator (a)
78471K	AE 1 SFPMT 2016-1A 1A4 3.000		03/25/2019	PAID ON PRINCIPAL		67,426	67,426	64,318	64,453	0	2,973	0	2,973	0	67,426	0	0	0	380	11/25/2046	1FM
929227	ZC 3 WAMU 2002-AR18 A CMO 4.720		03/25/2019	PAID ON PRINCIPAL		149	149	136	138	0	11	0	11	0	149	0	0	0	1	01/25/2033	1FM
939336	PC 1 WAMU 2003-AR1 A6 CMO 4.548		03/25/2019	PAID ON PRINCIPAL		3,975	3,975	3,587	3,647	0	328	0	328	0	3,975	0	0	0	15	03/25/2033	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 3.904		03/25/2019	PAID ON PRINCIPAL		14,423	14,423	8,888	5,610	0	8,812	0	8,812	0	14,423	0	0	0	99	10/25/2036	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 3.904		03/25/2019	WRITTEN OFF		0	1,990	1,226	774	0	(1)	0	(1)	0	774	0	(774)	(774)	19	10/25/2036	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 3.889		01/25/2019	RECOVERY OF PAR WRITE-OFF		0	(135)	(83)	(53)	0	0	0	0	0	(52)	0	52	52	0	10/25/2036	1FM
94984A	AS 9 WFMBS 2006-6 1A17 CMO 5.750		03/25/2019	PAID ON PRINCIPAL		190,376	190,376	179,349	148,350	(0)	42,026	0	42,026	0	190,376	0	0	0	1,456	05/25/2036	1FM
94984A	AS 9 WFMBS 2006-6 1A17 CMO 5.750		03/25/2019	WRITTEN OFF		0	37,670	35,488	29,354	0	(159)	0	(159)	0	29,196	0	(29,196)	(29,196)	530	05/25/2036	1FM
94980S	AD 7 WFMBS 2006-9 1A4 CMO 6.000		03/25/2019	PAID ON PRINCIPAL		359,000	359,000	342,599	296,314	0	62,686	0	62,686	0	359,000	0	0	0	3,089	08/25/2036	1FM
94980S	AD 7 WFMBS 2006-9 1A4 CMO 6.000		03/25/2019	WRITTEN OFF		0	97,587	93,129	80,547	0	513	0	513	0	81,060	0	(81,060)	(81,060)	557	08/25/2036	1FM
94985R	AR 3 WFMBS 2007-4 A16 CMO 5.500		03/25/2019	PAID ON PRINCIPAL		17,028	17,028	15,671	13,611	0	3,416	0	3,416	0	17,028	0	0	0	145	04/25/2037	1FM
94985R	AR 3 WFMBS 2007-4 A16 CMO 5.500		03/25/2019	WRITTEN OFF		0	1,937	1,783	1,549	0	(1)	0	(1)	0	1,548	0	(1,548)	(1,548)	14	04/25/2037	1FM
94989U	AC 5 WFMBS 2018-1 A3 (144A) 3.500		03/25/2019	PAID ON PRINCIPAL		25,735	25,735	25,694	25,694	0	40	0	40	0	25,735	0	0	0	75	07/25/2047	1FE
97652R	AD 9 WIN 2014-3 A4 CMO 3.500		03/20/2019	PAID ON PRINCIPAL		23,300	23,300	23,406	23,438	0	(138)	0	(138)	0	23,300	0	0	0	109	11/20/2044	1FM
97653B	AC 5 WIN 2015-A A3 CMO 3.500		03/20/2019	PAID ON PRINCIPAL		110,415	110,415	112,123	112,610	0	(2,195)	0	(2,195)	0	110,415	0	0	0	794	06/20/2045	1FM
92977Y	BQ 3 WMLT 2005-B 3A1 CMO 4.696		03/20/2019	PAID ON PRINCIPAL		120,433	120,433	94,540	13,960	0	106,472	0	106,472	0	120,433	0	0	0	689	10/20/2035	1FM
29429C	AA 3 CGCMT 2016-P3 A1 1.700		03/15/2019	PAID ON PRINCIPAL		1,198,751	1,198,751	1,198,749	1,198,204	0	547	0	547	0	1,198,751	0	0	0	3,581	04/15/2049	1FM
12626L	AB 8 COMM 2013-CR11 A2 3.047		01/10/2019	PAID ON PRINCIPAL		10,000,000	10,000,000	10,299,575	9,993,929	0	6,071	0	6,071	0	10,000,000	0	0	0	25,392	08/10/2050	1FM
12625K	AD 7 COMM 2013-CR8 A4 3.334		03/10/2019	PAID ON PRINCIPAL		336,550	336,550	340,296	337,002	(0)	(452)	0	(452)	0	336,550	0	0	0	2,803	06/10/2046	1FM
23305X	AA 9 DBUBS 2011-LC2A A1 (14 3.527		03/10/2019	PAID ON PRINCIPAL		54,871	54,871	55,418	54,955	0	(84)	0	(84)	0	54,871	0	0	0	334	07/10/2044	1FM
46635G	AE 0 JPMCC 2010-C2 A3 (144A 4.069		03/15/2019	PAID ON PRINCIPAL		86,064	86,064	83,482	85,401	0	663	0	663	0	86,064	0	0	0	606	11/15/2043	1FM
46590K	AA 2 JPMCC 2015-JP1 A1 1.949		03/15/2019	PAID ON PRINCIPAL		592,366	592,366	594,449	592,858	0	(492)	0	(492)	0	592,366	0	0	0	2,017	01/15/2049	1FM
61760R	BA 9 MSC 2011-C3 A3 4.054		03/15/2019	PAID ON PRINCIPAL		3,653,531	3,653,531	3,689,947	3,650,937	0	2,594	0	2,594	0	3,653,531	0	0	0	100,305	07/15/2049	1FM
94988H	AC 5 WFCM 2012-LC5 A3 2.918		01/15/2019	PAID ON PRINCIPAL		101,558	101,558	103,756	102,381	0	(823)	0	(823)	0	101,558	0	0	0	247	10/15/2045	1FM
94989D	AV 1 WFCM 2015-C27 A4 3.190		03/15/2019	PAID ON PRINCIPAL		239,471	239,471	241,865	240,790	0	(1,319)	0	(1,319)	0	239,471	0	0	0	2,074	02/15/2048	1FM
95000G	AW 4 WFCM 2016-BNK1 A1 1.321		03/15/2019	PAID ON PRINCIPAL		125,133	125,133	125,132	125,100	0	32	0	32	0	125,133	0	0	0	286	08/15/2049	1FM
19626N	AA 1 CSH 2016-2A A 3.733		03/17/2019	PAID ON PRINCIPAL		478,560	478,560	478,560	478,727	0	(167)	0	(167)	0	478,560	0	0	0	1,597	12/17/2033	1FE
36254A	AB 0 GMCAR 2017-1A A2A (144 1.510		01/16/2019	PAID ON PRINCIPAL		195,751	195,751	195,674	195,746	0	5	0	5	0	195,751	0	0	0	246	03/16/2020	1FE
393505	F5 6 GT 1998-4 A6 6.530		03/01/2019	PAID ON PRINCIPAL		38,215	38,215	39,386	38,215	0	0	0	0	0	38,215	0	0	0	413	04/01/2030	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					180,651,169	179,721,433	184,828,602	178,718,810	536,847	764,104	0	1,300,951	0	180,019,761	0	108,808	108,808	3,881,980	XXX	XXX
8399997	Total - Bonds - Part 4					378,775,408	371,825,290	393,027,038	375,446,940	536,847	634,563	0	1,171,410	0	376,618,350	0	1,618,975	1,618,975	6,620,797	XXX	XXX
8399999	Total - Bonds					378,775,408	371,825,290	393,027,038	375,446,940	536,847	634,563	0	1,171,410	0	376,618,350	0	1,618,975	1,618,975	6,620,797	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
256163	10 6 DOCUSIGN INC		03/11/2019	CITIGROUP GLOBAL MKTS		106,447,000	5,300,641	4,624,183	2,256,504	0	0	0	0	0	4,624,183	0	676,458	676,458	0	XXX	L
64051T	10 0 NEOPHOTONICS CORP		03/14/2019	CITIGROUP GLOBAL MKTS		7,778,000	50,388	55,535	0	0	0	0	0	0	55,535	0	(5,147)	(5,147)	0	XXX	L
65487K	10 0 NLIGHT INC		03/14/2019	CITIGROUP GLOBAL MKTS		15,049,000	302,374	310,087	105,702	0	0	0	0	0	310,087	0	(7,713)	(7,713)	0	XXX	L
910047	10 9 UNITED CONTINENTAL HOLDINGS INC		03/04/2019	RBC CAPITAL MARKETS		354,000	30,396	0	0	0	0	0	0	0	0	0	30,396	30,396	0	XXX	L
98983V	10 6 ZUORA INC CLASS A		03/11/2019	CITIGROUP GLOBAL MKTS		57,631,000	1,382,100	1,045,426	1,045,426	0	0	0	0	0	1,045,426	0	336,674	336,674	0	XXX	L
99C001	18 9 WA MUT PIERS UNITS		03/01/2019	DIRECT WITH COMPANY		12,000,000	20,920	0	0	0	0	0	0	0	0	0	20,920	20,920	0	XXX	U
9099999	Total - Common Stocks - Industrial and Miscellaneous					7,086,819	XXX	6,035,231	3,407,632	0	0	0	0	0	6,035,231	0	1,051,588	1,051,588	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					7,086,819	XXX	6,035,231	3,407,632	0	0	0	0	0	6,035,231	0	1,051,588	1,051,588	0	XXX	XXX

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
9799999.	Total - Common Stocks.....					7,086,819	XXX	6,035,231	3,407,632	0	0	0	0	0	6,035,231	0	1,051,588	1,051,588	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					7,086,819	XXX	6,035,231	3,407,632	0	0	0	0	0	6,035,231	0	1,051,588	1,051,588	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					385,862,227	XXX	399,062,269	378,854,572	536,847	634,563	0	1,171,410	0	382,653,581	0	2,670,563	2,670,563	6,620,797	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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

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

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

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



**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one 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 and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO- BNP A TREASURY.....	.....	1.....	.....14,463,695	.....14,463,695	04/01/2019.....
	REPO- CREDIT A TREASURY.....	.....	1.....	.....54,934	.....54,934	04/01/2019.....
	REPO- HSBC A TREASURY.....	.....	1.....	.....14,463,695	.....14,463,695	04/01/2019.....
	REPO- JP A TREASURY.....	.....	1.....	.....14,463,695	.....14,463,695	04/01/2019.....
0199999	U.S. Government - Issuer Obligations.....	.....	.....	.....43,446,019	.....43,446,019	XXX
0599999	Total - U.S. Government.....	.....	.....	.....43,446,019	.....43,446,019	XXX
<b>Totals</b>						
6499999	Total - Issuer Obligations.....	.....	.....	.....43,446,019	.....43,446,019	XXX
7099999	Subtotal - Bonds.....	.....	.....	.....43,446,019	.....43,446,019	XXX
9999999	Totals.....	.....	.....	.....43,446,019	.....43,446,019	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....11,058,012 Book/Adjusted Carrying Value \$.....11,058,012
- Average balance for the year: Fair Value \$.....69,622,632 Book/Adjusted Carrying Value \$.....69,622,632
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....43,446,019 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(63,594)	.....(0)	.....(24,267)	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....4,868,719	.....8,034,091	.....5,690,754	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(10,336,941)	.....(11,859,803)	.....(11,038,679)	XXX
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....13,489,391	.....4,083,764	.....4,329,946	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(7,000,562)	.....(28,623,994)	.....(5,848,201)	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....2,236,408	.....840,601	.....1,723,817	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....3,117,869	.....9,796,480	.....6,878,638	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(692,112,204)	.....(703,829,845)	.....(654,891,316)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....8,853	.....8,214	.....6,659	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....1,825,595	.....2,868,512	.....2,310,640	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....13,899,689	.....(7,183,789)	.....13,809,099	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....3,469	.....3,478	.....(51)	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....5,000	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....169,138	.....215,230	.....316,708	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....2,177,780	.....2,354,958	.....3,057,302	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....100	.....100	.....100	XXX
Wells Fargo Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....16,039,551	.....15,198,206	.....15,101,041	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(651,646,738)	.....(708,063,796)	.....(618,547,809)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(651,646,738)	.....(708,063,796)	.....(618,547,809)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(651,646,738)	.....(708,063,796)	.....(618,547,809)	XXX

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(12)	0	0	52,973
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	28	0	0	15,039
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	390	0	0	270,096
11. Georgia.....GA	0	0	0	0	92	0	0	30,734
12. Hawaii.....HI	0	0	0	0	(14)	0	0	4,276
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	25	0	0	16,167
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	(3)	0	0	800
21. Maryland.....MD	0	0	0	0	11	0	0	9,106
22. Massachusetts.....MA	0	0	0	0	35	0	0	33,805
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	76	0	0	51,670
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	46	0	0	36,469
30. New Hampshire.....NH	0	0	0	0	(4)	0	0	6,042
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	33	0	0	37,649
33. New York.....NY	0	0	0	0	2,325	1	1	1,031,723
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	54	0	0	47,781
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	44	0	0	33,654
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	34	0	0	28,045
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	123	0	0	54,347
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	18	0	0	17,157
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	3,300	1	1	1,777,535

**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.

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	180	0	0	120,972
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	26	0	0	17,198
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(37)	0	0	18,472
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	10	0	0	8,313
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	180	0	0	164,955

**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	(1)	0	0	5,755
2. Alaska.....AK	0	0	0	0	(18)	0	0	9,739
3. Arizona.....AZ	0	0	0	0	12	0	0	8,272
4. Arkansas.....AR	0	0	0	0	2	0	0	29,345
5. California.....CA	0	0	0	0	249	0	0	186,884
6. Colorado.....CO	0	0	0	0	183	0	0	117,862
7. Connecticut.....CT	0	0	0	0	158	0	0	85,222
8. Delaware.....DE	0	0	0	0	16	0	0	10,289
9. District of Columbia.....DC	0	0	0	0	(41)	0	0	9,756
10. Florida.....FL	0	0	0	0	50	0	0	34,409
11. Georgia.....GA	0	0	0	0	596	0	0	198,627
12. Hawaii.....HI	0	0	0	0	(3)	0	0	964
13. Idaho.....ID	0	0	0	0	40	0	0	23,159
14. Illinois.....IL	0	0	0	0	377	0	0	223,863
15. Indiana.....IN	0	0	0	0	12	0	0	7,877
16. Iowa.....IA	0	0	0	0	(4)	0	0	34,234
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	53	0	0	57,584
19. Louisiana.....LA	0	0	0	0	(3)	0	0	272,796
20. Maine.....ME	0	0	0	0	(23)	0	0	5,653
21. Maryland.....MD	0	0	0	0	36	0	0	29,807
22. Massachusetts.....MA	0	0	0	0	116	0	0	113,175
23. Michigan.....MI	0	0	0	0	461	0	0	298,632
24. Minnesota.....MN	0	0	0	0	54	0	0	37,110
25. Mississippi.....MS	0	0	0	0	(33)	0	0	22,033
26. Missouri.....MO	0	0	0	0	121	0	0	88,930
27. Montana.....MT	0	0	0	0	11	0	0	13,708
28. Nebraska.....NE	0	0	0	0	(46)	0	0	13,900
29. Nevada.....NV	0	0	0	0	11	0	0	8,849
30. New Hampshire.....NH	0	0	0	0	(16)	0	0	25,263
31. New Jersey.....NJ	0	0	0	0	219	0	0	152,610
32. New Mexico.....NM	0	0	0	0	29	0	0	32,330
33. New York.....NY	0	0	0	0	2,686	0	0	1,191,818
34. North Carolina.....NC	0	0	0	0	69	0	0	65,229
35. North Dakota.....ND	0	0	0	0	(46)	0	0	2,102
36. Ohio.....OH	0	0	0	0	349	0	0	311,477
37. Oklahoma.....OK	0	0	0	0	(58)	0	0	12,332
38. Oregon.....OR	0	0	0	0	45	0	0	34,887
39. Pennsylvania.....PA	0	0	0	0	740	0	0	266,225
40. Rhode Island.....RI	0	0	0	0	(35)	0	0	14,621
41. South Carolina.....SC	0	0	0	0	(4)	0	0	33,243
42. South Dakota.....SD	0	0	0	0	(8)	0	0	5,189
43. Tennessee.....TN	0	0	0	0	173	0	0	119,059
44. Texas.....TX	0	0	0	0	(2,164)	0	0	525,225
45. Utah.....UT	0	0	0	0	47	0	0	38,413
46. Vermont.....VT	0	0	0	0	(15)	0	0	22,135
47. Virginia.....VA	0	0	0	0	18	0	0	7,835
48. Washington.....WA	0	0	0	0	335	0	0	293,219
49. West Virginia.....WV	0	0	0	0	36	0	0	204,773
50. Wisconsin.....WI	0	0	0	0	68	0	0	65,329
51. Wyoming.....WY	0	0	0	0	(35)	0	0	12,805
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	4,820	0	0	5,384,554

**DETAILS OF WRITE-INS**

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

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

**Overflow Page  
NONE**





## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2019

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....0	.....0	.....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

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: ..... \$.....45,380

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