

QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND
SURETY COMPANY

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

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

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

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

OFFICERS

Table with 4 columns: #, Name, Title, Name, Title. Lists officers including Nicholas Seminara, Jay Steven Benet, William Herbert Heyman, Avrohom YAAKOV KESS, Andy Francis Besette, Bruce Richard Jones, Christine Kucera Kalla, Madelyn Joseph Lankton, Maria Olivo, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Julie Marie Joyce, and Wendy Constance Skjerven.

DIRECTORS

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

STATE OF 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.

Nicholas Seminara signature

Nicholas Seminara
President

Wendy C. Skjerven signature

Wendy C. Skjerven
Secretary

Douglas K. Russell signature

Douglas K. Russell
Controller

Subscribed and sworn to before me this

19th day of July, 2018

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,535,651,004	0	9,535,651,004	9,590,199,303
2. Stocks:				
2.1 Preferred stocks.....	31,062,520	0	31,062,520	31,464,645
2.2 Common stocks.....	4,133,114,646	0	4,133,114,646	3,836,762,123
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(181,855)), cash equivalents (\$.....0) and short-term investments (\$.....279,104,747).....	278,922,893	0	278,922,893	500,791,058
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,146,155,301	12,929,537	1,133,225,765	967,962,322
9. Receivables for securities.....	6,078,880	0	6,078,880	14,038
10. Securities lending reinvested collateral assets.....	42,450,962	0	42,450,962	33,879,685
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,173,436,205	12,929,537	15,160,506,669	14,961,073,174
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	91,068,255	0	91,068,255	90,714,036
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	606,244,134	35,308,556	570,935,578	533,945,439
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....25,065,867 earned but unbilled premiums).....	1,085,417,188	4,842,862	1,080,574,326	984,786,228
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	16,516,620	1,557,519	14,959,101	17,564,894
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	12,930,491	0	12,930,491	40,032,237
16.2 Funds held by or deposited with reinsured companies.....	1,336,380	0	1,336,380	1,322,845
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	191,759,998	24,765,234	166,994,764	158,504,570
19. Guaranty funds receivable or on deposit.....	809,431	0	809,431	1,020,352
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	65,497,363	0	65,497,363	64,634,877
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	48,813,742	1,129,171	47,684,571	130,198,397
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,293,829,808	80,532,878	17,213,296,930	16,983,797,048
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	17,293,829,808	80,532,878	17,213,296,930	16,983,797,048

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	20,099,317	0	20,099,317	23,327,734
2502. State surcharges receivable.....	10,266,104	0	10,266,104	9,316,404
2503. Amounts receivable under high deductible policies.....	11,239,649	1,129,171	10,110,477	10,012,064
2598. Summary of remaining write-ins for Line 25 from overflow page.....	7,208,673	0	7,208,673	87,542,195
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	48,813,742	1,129,171	47,684,571	130,198,397

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....964,305,603).....	6,280,825,079	6,181,132,309
2. Reinsurance payable on paid losses and loss adjustment expenses.....	255,675,756	271,588,377
3. Loss adjustment expenses.....	1,443,502,811	1,437,043,799
4. Commissions payable, contingent commissions and other similar charges.....	104,781,952	143,325,989
5. Other expenses (excluding taxes, licenses and fees).....	97,935,621	126,157,506
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	62,800,806	70,070,445
7.1 Current federal and foreign income taxes (including \$....(87,033,224) on realized capital gains (losses)).....	12,774,967	20,931,500
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$....12,288 and interest thereon \$....6,174.....	18,462	41,785
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....182,519,217 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).....	2,237,138,338	2,113,359,034
10. Advance premium.....	1,500	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	12,357,878	11,599,802
12. Ceded reinsurance premiums payable (net of ceding commissions).....	59,201,696	39,014,941
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	10,557,126	11,124,784
15. Remittances and items not allocated.....	(22,381,257)	2,814,623
16. Provision for reinsurance (including \$.....0 certified).....	.0	.0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	.0	.0
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	.0	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	89,067,876	6,236,020
22. Payable for securities lending.....	42,450,962	33,879,685
23. Liability for amounts held under uninsured plans.....	.0	.0
24. Capital notes \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	(10,215,430)	(10,608,169)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,676,494,143	10,457,712,431
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	10,676,494,143	10,457,712,431
29. Aggregate write-ins for special surplus funds.....	11,714,023	12,096,297
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,870,264,178	3,859,163,735
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,536,802,787	6,526,084,617
38. Totals (Page 2, Line 28, Col. 3).....	17,213,296,930	16,983,797,048

DETAILS OF WRITE-INS

2501. Escheat liability.....	568,060	559,260
2502. Special reserve fund.....	500,000	500,000
2503. Retroactive reinsurance reserve assumed.....	244,516	245,108
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(11,528,006)	(11,912,537)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(10,215,430)	(10,608,169)
2901. Special surplus from retroactive reinsurance.....	11,714,023	12,096,297
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	11,714,023	12,096,297
3201. ....	.0	.0
3202. ....	.0	.0
3203. ....	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	.0	.0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	.0	.0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....181,432,559).....	161,086,733	154,014,727	296,195,170
1.2 Assumed..... (written \$....2,468,929,916).....	2,346,409,320	2,231,912,533	4,565,338,924
1.3 Ceded..... (written \$....185,565,602).....	165,358,640	158,803,566	305,490,492
1.4 Net..... (written \$....2,464,796,873).....	2,342,137,413	2,227,123,694	4,556,043,602
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,405,532,695):			
2.1 Direct.....	93,054,726	46,978,606	142,734,156
2.2 Assumed.....	1,385,574,238	1,278,323,053	2,659,921,829
2.3 Ceded.....	114,522,575	53,937,541	153,700,185
2.4 Net.....	1,364,106,388	1,271,364,117	2,648,955,800
3. Loss adjustment expenses incurred.....	241,752,528	241,295,516	518,240,633
4. Other underwriting expenses incurred.....	713,466,786	680,413,368	1,360,735,671
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,319,325,702	2,193,073,000	4,527,932,104
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	22,811,711	34,050,694	28,111,498
INVESTMENT INCOME			
9. Net investment income earned.....	194,758,363	190,006,631	956,878,826
10. Net realized capital gains (losses) less capital gains tax of \$....382,188.....	17,557,891	(8,640,128)	(15,286,305)
11. Net investment gain (loss) (Lines 9 + 10).....	212,316,253	181,366,503	941,592,521
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....914,907 amount charged off \$....5,163,365).....	(4,248,458)	(3,953,296)	(8,092,593)
13. Finance and service charges not included in premiums.....	7,943,912	7,969,371	15,527,850
14. Aggregate write-ins for miscellaneous income.....	(657,865)	(442,347)	(1,286,802)
15. Total other income (Lines 12 through 14).....	3,037,590	3,573,728	6,148,455
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	238,165,554	218,990,924	975,852,474
17. Dividends to policyholders.....	4,463,555	4,710,556	9,239,223
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	233,702,000	214,280,369	966,613,251
19. Federal and foreign income taxes incurred.....	48,701,485	46,086,715	86,905,821
20. Net income (Line 18 minus Line 19) (to Line 22).....	185,000,515	168,193,653	879,707,430
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,526,084,617	6,485,843,440	6,485,843,440
22. Net income (from Line 20).....	185,000,515	168,193,653	879,707,430
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....1,654,664.....	304,255,550	320,650,463	12,451,369
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,373,454)	3,134,107	5,466,214
26. Change in net deferred income tax.....	7,986,044	4,341,300	(118,838,942)
27. Change in nonadmitted assets.....	24,849,514	(4,387,371)	16,455,106
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(510,000,000)	(443,000,000)	(755,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	10,718,169	48,932,153	40,241,177
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,536,802,787	6,534,775,593	6,526,084,617
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other assets tri-party/tax credit bond income.....	(56)	23,361	(46,777)
1402. Fines and penalties of regulatory authorities.....	(89,940)	47,993	(37,782)
1403. Profit and loss, miscellaneous.....	(135,836)	(82,114)	64,038
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(432,032)	(431,587)	(1,266,281)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(657,865)	(442,347)	(1,286,802)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,355,865,191	2,226,676,183	4,579,030,148
2. Net investment income.....	215,292,848	222,841,202	1,022,983,347
3. Miscellaneous income.....	3,037,590	3,573,728	6,148,455
4. Total (Lines 1 through 3).....	2,574,195,629	2,453,091,112	5,608,161,950
5. Benefit and loss related payments.....	1,253,238,028	1,137,622,454	2,424,661,122
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,021,357,964	1,007,511,547	1,846,579,964
8. Dividends paid to policyholders.....	3,705,479	3,125,891	8,407,869
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,307,682 tax on capital gains (losses).....	57,240,205	75,627,140	94,440,308
10. Total (Lines 5 through 9).....	2,335,541,676	2,223,887,031	4,374,089,262
11. Net cash from operations (Line 4 minus Line 10).....	238,653,953	229,204,081	1,234,072,688
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,430,489,513	927,011,369	2,331,386,429
12.2 Stocks.....	2,784,307	1,034,412	15,767,607
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	43,851,860	87,129,016	173,808,349
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	99,900,727	(8,129,633)	(2,217,130)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,577,026,407	1,007,045,164	2,518,745,254
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,399,458,641	1,112,496,524	2,850,717,413
13.2 Stocks.....	0	0	11,236,281
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	178,266,318	133,389,166	288,355,204
13.6 Miscellaneous applications.....	14,636,119	22,797,503	7,495,507
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,592,361,078	1,268,683,192	3,157,804,406
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(15,334,671)	(261,638,027)	(639,059,152)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(23,953)	(22,367)	(45,513)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	510,000,000	443,000,000	755,000,000
16.6 Other cash provided (applied).....	64,836,506	35,056,660	(61,482,351)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(445,187,447)	(407,965,707)	(816,527,863)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(221,868,165)	(440,399,653)	(221,514,328)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	500,791,058	722,305,385	722,305,385
19.2 End of period (Line 18 plus Line 19.1).....	278,922,893	281,905,732	500,791,058
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	27,302,520	7,173,900	15,301,170
20.0002 Stock distribution from limited partnership.....	1,307,676	1,015,882	5,170,973
20.0003 Income payment received in securities.....	331,343	274,040	535,488
20.0004 Bonds exchanged for stock.....	0	0	1,040,318

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

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

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	June 30, 2018	December 31, 2017
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 185,000,515	\$ 879,707,430
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 185,000,515</u>	<u>\$ 879,707,430</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,536,802,787	\$ 6,526,084,617
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,536,802,787</u>	<u>\$ 6,526,084,617</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

(2) Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	11,494,248
	2. 12 Months or Longer	\$	2,656,679
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	443,511,915
	2. 12 Months or Longer	\$	76,962,187

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

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

Note 9 – Income Taxes

No significant change.

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

Through June 30, 2018, the Company sold \$385.5 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 29, 2018	\$ 126.5
February 26, 2018	105.6
March 21, 2018	67.6
April 24, 2018	59.9
May 22, 2018	25.9

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

Through June 30, 2018, the Company paid ordinary dividends totaling \$510 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 21, 2018	\$ 255	\$ -	\$ 255
June 20, 2018	255	-	255

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2018:

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included In Level 2
Bonds					
U.S. special revenue	\$ -	\$ 5,963	\$ -	\$ 5,963	\$ -
Industrial and miscellaneous	-	65,730,837	-	65,730,837	-
Total Bonds	-	65,736,800	-	65,736,800	-
Preferred stock					
Redeemable	-	28,062,500	-	28,062,500	-
Nonredeemable	-	1,840,020	-	1,840,020	-
Total preferred stock	-	29,902,520	-	29,902,520	-
Common stock					
Industrial and miscellaneous	10,928,707	-	-	10,928,707	-
Total securities at fair value	\$ 10,928,707	\$ 95,639,320	\$ -	\$ 106,568,027	\$ -

At June 30, 2018, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at a fair value of \$0.

During the second quarter, \$1,840,020 of preferred stock transferred from Level 1 to Level 2 due to the absence of any quoted market price at quarter end.

Transfers between Level 1 and Level 2 are recognized at the end of the quarter.

- (2) During the quarter, the Company disposed of Level 3 common and preferred stock measured and reported in the previous quarter at a fair value of zero.
- (3) Not applicable.
- (4) Level 2 and Level 3 valuation techniques:

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

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

- (5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At June 30, 2018)	Aggregate	Admitted	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>					
Short term bonds	\$ 279,107,637	\$ 279,104,747	\$ 39,173,349	\$ 239,934,288	\$ -	\$ -	\$ -
Long term bonds	9,530,051,222	9,535,651,004	278,722,188	9,223,935,140	27,393,894	-	-
Preferred stock	31,597,720	31,062,520	-	31,597,720	-	-	-
Common stock	10,928,707	10,928,707	10,928,707	-	-	-	-

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 8, 2018.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$56,627,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, other liability - claims-made and special property. Multiple other lines also contributed to the total favorable development. This favorable development was partially offset by higher than expected loss experience in other liability - occurrence (including an \$11.2 million increase to environmental reserves) and commercial auto liability lines. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven by better than expected loss experience for multiple accident years. The improvement in other liability - claims-made was driven primarily by better than expected loss experience for accident years 2015 and prior, partially offset by higher than expected loss experience in accident years 2016 and 2017. The improvement in special property was driven primarily by better than expected loss experience for recent accident years. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in other liability - occurrence was primarily for "Prior" accident years (including an \$11.2 million increase to environmental reserves) and higher than expected loss experience in commercial auto liability was primarily for recent accident years.

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 22,086,695
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,824,722,496	4,122,185,939
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	33,450,744	36,654,832
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,858,173,240	\$ 4,158,840,771
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$ 42,450,962
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$ 42,450,962
16.3 Total payable for securities lending reported on the liability page:	\$ 42,450,962

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

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

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

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

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

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

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

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

Yes [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	29,834,526	29,834,526	0	0	180,390	180,390
Total	XXX	XXX	0	0	29,834,526	29,834,526	0	0	180,390	180,390

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Statement for June 30, 2018 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		3,060,394	2,994,962	1,821,170	1,848,167	44,095,729	46,422,142
2. Alaska.....AK.....L.....		112,515	52,920	0	12,517	288,069	546,018
3. Arizona.....AZ.....L.....		3,608,558	3,978,229	1,641,520	1,871,506	11,639,842	11,274,051
4. Arkansas.....AR.....L.....		1,191,620	1,929,705	325,548	337,930	8,545,618	9,499,716
5. California.....CA.....L.....		11,864,224	4,750,014	4,747,620	6,710,826	83,898,753	87,187,343
6. Colorado.....CO.....L.....		868,884	1,099,549	145,040	111,349	8,472,416	8,557,974
7. Connecticut.....CT.....L.....		7,311,305	4,820,505	5,800,732	11,594,215	133,334,909	150,761,190
8. Delaware.....DE.....L.....		106,345	95,283	82,902	531,398	11,290,764	12,600,703
9. District of Columbia.....DC.....L.....		2,206,544	860,494	381,022	744,959	18,248,274	18,664,846
10. Florida.....FL.....L.....		14,031,222	7,704,164	5,232,678	4,981,606	105,528,476	100,473,520
11. Georgia.....GA.....L.....		2,277,103	1,953,403	1,405,143	2,588,544	33,445,298	36,848,551
12. Hawaii.....HI.....L.....		1,455,565	220,455	21,451	57,033	1,315,673	1,327,663
13. Idaho.....ID.....L.....		392,927	468,147	290,909	188,796	4,079,755	4,325,679
14. Illinois.....IL.....L.....		7,011,180	9,447,149	5,534,281	3,839,672	51,680,406	56,203,029
15. Indiana.....IN.....L.....		1,285,162	1,883,124	1,382,849	1,275,500	9,295,946	9,994,530
16. Iowa.....IA.....L.....		2,470,936	2,034,140	1,238,733	1,220,912	11,672,093	11,612,534
17. Kansas.....KS.....L.....		2,044,029	3,253,739	1,681,078	1,564,641	19,556,528	18,387,138
18. Kentucky.....KY.....L.....		914,739	1,063,651	563,352	684,364	20,640,665	22,450,896
19. Louisiana.....LA.....L.....		7,149,024	3,770,599	3,751,287	1,773,466	38,649,802	41,025,943
20. Maine.....ME.....L.....		220,970	297,379	440,804	228,464	12,156,958	12,629,606
21. Maryland.....MD.....L.....		3,940,757	3,079,892	2,089,051	2,274,213	62,824,697	71,165,748
22. Massachusetts.....MA.....L.....		5,969,564	4,582,776	5,920,881	6,681,267	88,798,208	95,102,498
23. Michigan.....MI.....L.....		3,055,103	2,894,181	5,538,318	5,053,970	223,623,003	225,702,817
24. Minnesota.....MN.....L.....		4,852,047	4,262,896	1,835,056	2,238,815	31,949,735	32,740,448
25. Mississippi.....MS.....L.....		2,652,213	3,027,831	1,049,451	824,639	22,245,774	20,676,705
26. Missouri.....MO.....L.....		2,189,563	1,681,558	2,873,730	3,289,957	28,313,421	29,990,513
27. Montana.....MT.....L.....		408,724	214,970	181,405	122,876	1,319,811	1,430,387
28. Nebraska.....NE.....L.....		884,604	309,684	884,056	334,329	10,602,877	11,411,913
29. Nevada.....NV.....L.....		501,581	1,119,042	429,790	377,219	3,508,108	3,449,989
30. New Hampshire.....NH.....L.....		104,658	79,352	604,189	348,203	14,391,625	16,285,463
31. New Jersey.....NJ.....L.....		1,164,173	495,850	3,542,498	3,582,803	165,865,531	165,982,019
32. New Mexico.....NM.....L.....		1,373,799	857,129	215,493	357,992	4,117,741	3,937,880
33. New York.....NY.....L.....		15,413,600	13,015,546	17,987,175	17,861,449	208,481,595	202,859,166
34. North Carolina.....NC.....L.....		3,523,109	4,400,481	1,085,597	1,588,920	29,476,415	30,646,627
35. North Dakota.....ND.....L.....		83,638	63,288	(708)	(871)	117,570	91,552
36. Ohio.....OH.....L.....		363,113	376,553	884,622	1,750,828	55,836,249	53,088,132
37. Oklahoma.....OK.....L.....		1,247,764	445,856	181,273	114,893	7,116,882	7,912,575
38. Oregon.....OR.....L.....		3,171,552	3,721,673	1,125,692	1,023,390	9,992,031	9,367,152
39. Pennsylvania.....PA.....L.....		5,739,274	6,072,847	10,657,981	11,794,286	169,882,435	159,098,144
40. Rhode Island.....RI.....L.....		393,966	192,769	829,548	527,799	22,060,561	24,869,745
41. South Carolina.....SC.....L.....		1,882,838	1,145,862	515,875	605,020	15,601,576	13,722,119
42. South Dakota.....SD.....L.....		499,062	142,595	227,038	76,675	1,270,675	1,561,469
43. Tennessee.....TN.....L.....		9,023,226	8,704,317	2,782,673	3,261,881	56,468,967	60,514,436
44. Texas.....TX.....L.....		27,166,740	21,363,207	5,901,086	5,766,133	112,609,891	111,295,794
45. Utah.....UT.....L.....		2,157,725	805,124	444,771	189,125	4,710,278	3,638,689
46. Vermont.....VT.....L.....		407,114	304,075	287,747	174,778	3,861,282	4,880,355
47. Virginia.....VA.....L.....		10,281,022	10,728,365	5,713,439	7,352,410	38,610,780	44,407,539
48. Washington.....WA.....L.....		387,597	1,794,371	342,338	393,990	10,715,220	8,731,582
49. West Virginia.....WV.....L.....		702,803	574,043	540,849	1,047,978	7,008,836	7,583,138
50. Wisconsin.....WI.....L.....		1,514,540	1,111,377	2,311,865	2,485,403	31,107,872	31,127,294
51. Wyoming.....WY.....L.....		7,330	12,676	5,704	7,330	158,372	219,163
52. American Samoa.....AS.....N.....		0	750	0	0	0	0
53. Guam.....GU.....L.....		390,305	27,751	0	0	7,867	0
54. Puerto Rico.....PR.....L.....		123,316	110,519	(50,562)	(1,059,545)	724,202	1,184,611
55. US Virgin Islands.....VI.....L.....		25,399	185,699	0	0	158,046	155,000
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		247,494	721,063	0	0	0	0
59. Totals.....XXX.....		181,432,559	151,303,578	113,426,039	122,614,017	2,071,374,107	2,115,623,734

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		247,494	574,146	0	0	0	0
58002. ISR Israel.....XXX.....		0	144,321	0	0	0	0
58003. GBR United Kingdom.....XXX.....		0	13,820	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	(11,224)	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		247,494	721,063	0	0	0	0

(a) Active Status Count

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business Group Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Xbridge Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... 10762962 Canada Inc.	Canada	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Travelers Special Services Limited	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

Q11

Notes:

* Denotes affiliated insurer

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

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

Travelers Brazil Acquisition LLC	Delaware	47-2215437	Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		Tiercel, LLC	Delaware	06-0566050
J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	Redstart, LLC	Delaware	06-0566050
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Travelers Marine, LLC	Delaware	06-0566050
J. Malucelli Latam S.A. (49.5%)	Brazil				
JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
Travelers Participações em Seguros Brasil S.A.	Brazil				
Travelers Seguros Brasil S.A. *	Brazil	AA-2230022			
Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
Travelers Casualty UK Investments LLC	Delaware	06-6033504			
Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
The Family Business Institute LLC	Delaware	06-6033504			
IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474			
The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
Arch Street North LLC	Delaware	06-0566050			
The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
Travelers Real Estate, LLC	Delaware	06-0566050			
First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
Select Insurance Company (22233) *	Texas	75-6013697			
Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023			
Crystal Brook, LLC	Delaware	06-0566050			
Durham Holding, LLC	Delaware	06-0566050			
Sutton Holdco, LLC	Delaware	06-0566050			
Cadet Limited, LLC	Delaware	06-0566050			
Arrowhead Company, LLC	Delaware	06-0566050			
Eastern Asset, LLC	Delaware	06-0566050			
Jupiter Holdings, Inc.	Minnesota	41-1769846			
American Equity Insurance Company (43117) *	Arizona	86-0703220			
American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
Northland Insurance Company (24015) *	Connecticut	41-6009967			
Northfield Insurance Company (27987) *	Iowa	41-0983992			
Northland Casualty Company (24031) *	Connecticut	94-6051964			
Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
TPC U.K. Investments LLC	Delaware	06-0566050			
The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
Constitution State Services LLC	Delaware	06-1501229			
Phoenix UK Investments LLC	Delaware	06-0303275			
TravCo Insurance Company (28188) *	Connecticut	35-1838077			
TINDY Foreign, Inc	Delaware	20-4403403			
Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			
Travelers Distribution Alliance, Inc.	Delaware	62-1657094			

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000.....					10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19070.....	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc..	00000.....	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19062.....	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	36145.....	06-1286264..				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	36161.....	06-1286274..				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	38130.....	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000.....	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc..	00000.....	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	.....N.....	0110.
3548	The Travelers Companies, Inc..	00000.....	AA-3194119..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19038.....	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	41483.....	06-1067463..				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	75-2676034..				Travelers MGA, Inc.....	TX.....	DS.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000.....					8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000.....	AA-1560270..				The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	31194.....	06-0907370..				Travelers Casualty and Surety Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000.....	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc..	00000.....	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc..	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....N.....	0107.

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000	AA-2230002				J. Malucelli Seguradora S.A.....	BRA	DS	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc....	N	0107
3548	The Travelers Companies, Inc...	00000					J. Malucelli Controle de Riscos Ltda.....	BRA	DS	J. Malucelli Seguradora S.A.....	O/B	99.990	The Travelers Companies, Inc....	N	0107
3548	The Travelers Companies, Inc...	00000					J. Malucelli Latam S.A.....	BRA	DS	Travelers Brazil Acquisition LLC.....	O/B	49.500	The Travelers Companies, Inc....	N	0107
3548	The Travelers Companies, Inc...	00000	AA-2330036				JMalucelli Travelers Seguros S.A.....	COL	IA	J. Malucelli Latam, S.A.....	O/B/M	51.000	The Travelers Companies, Inc....	N	0107
3548	The Travelers Companies, Inc...	00000					Travelers Participações em Seguros Brasil S.A.....	BRA	NIA	Travelers Brazil Acquisition LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	0107
3548	The Travelers Companies, Inc...	00000	AA-2230022				Travelers Seguros Brasil S.A.....	BRA	IA	Travelers Participações em Seguros Brasil S.A.....	O/B/M	100.000	The Travelers Companies, Inc....	N	0107
3548	The Travelers Companies, Inc...	19046	06-0876835				Travelers Casualty Insurance Company of America.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	36170	06-1286266				Travelers Casualty Company of Connecticut.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-6033504				Travelers Casualty UK Investments LLC.....	DE	DS	Travelers Casualty and Surety Company.....	O/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	36137	06-1286268				Travelers Commercial Insurance Company.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	29696	06-1203698				Travelers Excess and Surplus Lines Company.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	41564	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX	DS	Travelers Casualty and Surety Company.....	O/M/A	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-6033504				The Family Business Institute LLC.....	DE	DS	Travelers Casualty and Surety Company.....	O/B	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	82-0925474				IHP Capital Partners Fund VIII, LP.....	DE	DS	Travelers Casualty and Surety Company.....	O	97.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	25658	06-0566050				The Travelers Indemnity Company.....	CT	IA	Travelers Insurance Group Holdings Inc.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Arch Street North LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	25615	06-0291290				The Charter Oak Fire Insurance Company.....	CT	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Travelers Real Estate, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	10647	59-3372141				First Floridian Auto and Home Insurance Company.....	FL	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	42811	56-1371361				Gulf Underwriters Insurance Company.....	CT	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	22233	75-6013697				Select Insurance Company.....	TX	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	AA-1120023				Travelers Casualty and Surety Company of Europe Limited.....	GBR	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	Y	
3548	The Travelers Companies, Inc...	00000	06-0566050				Crystal Brook, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Durham Holding, LLC.....	DE	NIA	Crystal Brook, LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Sutton Holdco, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Cadet Limited, LLC.....	DE	NIA	Sutton Holdco, LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Arrowhead Company, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Eastern Asset, LLC.....	DE	NIA	Arrowhead Company, LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	41-1769846				Jupiter Holdings, Inc.....	MN	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	Y	
3548	The Travelers Companies, Inc...	43117	86-0703220				American Equity Insurance Company.....	AZ	IA	Jupiter Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	10819	86-0868106				American Equity Specialty Insurance Company.....	CT	IA	American Equity Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	24015	41-6009967				Northland Insurance Company.....	CT	IA	Jupiter Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	27987	41-0983992				Northfield Insurance Company.....	IA	IA	Northland Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	24031	94-6051964				Northland Casualty Company.....	CT	IA	Northland Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	06-0566050				TPC U.K. Investments LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	25623....	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25666....	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25682....	06-0336212..				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25674....	36-2719165..				Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	...47.500	The Travelers Companies, Inc....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000....	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	28188....	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	
3548	The Travelers Companies, Inc...	40282....	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	27998....	35-1838079..				The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	41262....	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	

Q12.4

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

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,559,001	1,579,712	101.328	33.193
2. Allied lines.....	794,171	409,963	51.622	61.067
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	14,441,769	9,001,529	62.330	40.908
5. Commercial multiple peril.....	12,163	427,715	3,516.450	13,258.360
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	783	29,293	3,740.145	1.965
9. Inland marine.....	84,284	22,396	26.572	14.971
10. Financial guaranty.....	2,143	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	1,551	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	1,574	0.000	0.000
12. Earthquake.....	15,165	.0	0.000	3.755
13. Group accident and health.....	.0	.0	0.000	0.000
14. Credit accident and health.....	.0	.0	0.000	0.000
15. Other accident and health.....	.0	.0	0.000	0.000
16. Workers' compensation.....	112,167,645	31,179,116	27.797	35.271
17.1. Other liability-occurrence.....	(1,217,477)	34,049,899	(2,796.760)	76.456
17.2. Other liability-claims made.....	544,798	(3,796)	(0.697)	(65.020)
17.3. Excess workers' compensation.....	.0	338,091	0.000	0.000
18.1. Products liability-occurrence.....	108,120	(1,672,076)	(1,546.500)	(327.544)
18.2. Products liability-claims made.....	.0	128,904	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	.0	13,265,859	0.000	0.000
19.3, 19.4. Commercial auto liability.....	.0	290,478	0.000	0.000
21. Auto physical damage.....	.0	5,718	0.000	0.000
22. Aircraft (all perils).....	.0	772,488	0.000	0.000
23. Fidelity.....	107,956	(37,199)	(34.458)	(96.580)
24. Surety.....	32,461,815	3,263,202	10.052	(2.148)
26. Burglary and theft.....	4,397	310	7.059	28.049
27. Boiler and machinery.....	.0	.0	0.000	0.000
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	.0	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	0.000
35. Totals.....	161,086,733	93,054,726	57.767	30.503
DETAILS OF WRITE-INS				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,126,656	1,609,554	1,793,866
2. Allied lines.....	424,103	773,961	854,971
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	7,019,452	13,393,357	14,792,851
5. Commercial multiple peril.....	11,691	11,691	15,672
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	231	381	595
9. Inland marine.....	38,838	77,082	88,053
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.....	7,622	14,310	14,829
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.....	54,597,533	128,769,945	113,986,138
17.1. Other liability-occurrence.....	456,118	672,734	597,245
17.2. Other liability-claims made.....	188,655	188,655	533,075
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	15,202	108,120	161,210
18.2. Products liability-claims made.....	.0	.0	.0
19.1 19.2. Private passenger auto liability.....	.0	.0	.0
19.3 19.4. Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	62,074	81,760	83,553
24. Surety.....	17,304,280	35,717,757	18,363,601
26. Burglary and theft.....	11,870	13,252	17,917
27. Boiler and machinery.....	.0	.0	.0
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Warranty.....	.0	.0	.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	.0
35. Totals.....	81,264,325	181,432,559	151,303,578
DETAILS OF WRITE-INS			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	2,129,376	2,475,265	4,604,641	331,313	26,626	357,939	1,933,523	20,830	2,252,708	4,207,060	135,460	(175,102)	(39,641)
2. 2016.....	448,204	666,496	1,114,700	145,531	9,207	154,739	382,204	14,551	551,088	947,843	79,531	(91,650)	(12,118)
3. Subtotals 2016 + Prior.....	2,577,580	3,141,761	5,719,341	476,845	35,833	512,678	2,315,727	35,381	2,803,795	5,154,903	214,992	(266,752)	(51,760)
4. 2017.....	630,626	1,270,246	1,900,871	387,002	73,103	460,105	497,574	43,204	895,121	1,435,898	253,951	(258,818)	(4,868)
5. Subtotals 2017 + Prior.....	3,208,205	4,412,007	7,620,212	863,847	108,936	972,783	2,813,301	78,585	3,698,916	6,590,802	468,943	(525,570)	(56,627)
6. 2018.....	XXX	XXX	XXX	XXX	528,959	528,959	XXX	314,493	819,033	1,133,526	XXX	XXX	XXX
7. Totals.....	3,208,205	4,412,007	7,620,212	863,847	637,895	1,501,742	2,813,301	393,077	4,517,949	7,724,328	468,943	(525,570)	(56,627)
8. Prior Year-End's Surplus As Regards Policyholders	6,526,085												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.14.6 %	2.(11.9)%	3.(0.7)%
													Col. 13, Line 7 Line 8
													4.(0.9)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Suspense, undistributed payments.....	5,463,733	0	5,463,733	86,778,072
2505. Other assets.....	1,601,745	0	1,601,745	593,932
2506. Other assets tri-party/tax credit bonds.....	158,472	0	158,472	158,528
2507. Deferred compensation funds.....	17,641	0	17,641	44,190
2508. Assumed reinsurance receivable and payable.....	(32,918)	0	(32,918)	(32,527)
2597. Summary of remaining write-ins for Line 25.....	7,208,673	0	7,208,673	87,542,195

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(11,528,006)	(11,912,537)
2597. Summary of remaining write-ins for Line 25.....	(11,528,006)	(11,912,537)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(432,032)	(431,587)	(1,266,281)
1497. Summary of remaining write-ins for Line 14.....	(432,032)	(431,587)	(1,266,281)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AIA Anguilla.....	...XXX...	0	3,081	0	0	0	0
58005. VGB British Virgin Islands.....	...XXX...	0	(485)	0	0	0	0
58006. IOT British Indian Ocean Territory.....	...XXX...	0	(13,820)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	0	(11,224)	0	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

Real Estate

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

NONE

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.....	1,003,666,894	863,198,944
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	41,653,126	62,588,699
2.2 Additional investment made after acquisition.....	136,613,193	225,766,505
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	12,789,875	40,407,908
6. Total gain (loss) on disposals.....	(1)	(1,301,647)
7. Deduct amounts received on disposals.....	45,159,536	178,979,321
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(1,338,499)	5,376,800
10. Deduct current year's other-than-temporary impairment recognized.....	2,069,749	13,390,994
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,146,155,301	1,003,666,894
12. Deduct total nonadmitted amounts.....	12,929,537	35,704,572
13. Statement value at end of current period (Line 11 minus Line 12).....	1,133,225,765	967,962,322

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,458,426,070	13,010,587,597
2. Cost of bonds and stocks acquired.....	1,428,400,181	2,884,001,643
3. Accrual of discount.....	4,373,014	7,200,028
4. Unrealized valuation increase (decrease).....	295,884,319	(15,031,156)
5. Total gain (loss) on disposals.....	2,957,072	8,817,093
6. Deduct consideration for bonds and stocks disposed of.....	1,462,091,988	2,367,284,103
7. Deduct amortization of premium.....	29,557,237	67,804,205
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	78,910	2,060,829
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,515,648	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	13,699,828,170	13,458,426,070
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	13,699,828,170	13,458,426,070

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,232,634,304	1,363,688,703	1,637,179,891	(19,901,867)	8,232,634,304	7,939,241,250		8,442,172,355
2. NAIC 2 (a).....	1,630,595,919	168,140,859	68,178,950	16,769,362	1,630,595,919	1,747,327,190		1,509,369,502
3. NAIC 3 (a).....	95,136,051	2,535,000	5,650,432	(10,739,453)	95,136,051	81,281,166		100,553,350
4. NAIC 4 (a).....	44,001,515	0	3,327,810	(768,465)	44,001,515	39,905,240		34,453,686
5. NAIC 5 (a).....	4,687,870	0	14,911	2,318,231	4,687,870	6,991,191		4,655,965
6. NAIC 6 (a).....	11,998	0	7,529	5,247	11,998	9,715		9,635
7. Total Bonds.....	10,007,067,657	1,534,364,562	1,714,359,524	(12,316,945)	10,007,067,657	9,814,755,751	0	10,091,214,493
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	29,927,475	0	0	(24,955)	29,927,475	29,902,520		30,304,645
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000		1,160,000
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	31,087,475	0	0	(24,955)	31,087,475	31,062,520	0	31,464,645
15. Total Bonds and Preferred Stock.....	10,038,155,132	1,534,364,562	1,714,359,524	(12,341,900)	10,038,155,132	9,845,818,271	0	10,122,679,138

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

NAIC 1 \$.....277,254,027; NAIC 2 \$.....1,022,660; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....828,060; 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.....	279,104,747	XXX.....	279,118,899	270,754	40,741

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	501,015,191	721,598,932
2. Cost of short-term investments acquired.....	2,350,820,438	4,423,449,131
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,572,716,730	4,644,028,462
7. Deduct amortization of premium.....	14,151	4,410
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	279,104,747	501,015,191
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	279,104,747	501,015,191

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....		0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....		0
3.1 Add:		
Change in variation margin on open contracts - Highly Effective Hedges:		
3.11 Section 1, Column 15, current year to date minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	(1,115,562)	
3.14 Section 1, Column 18, prior year.....	1,648,418	(2,763,980) (2,763,980)
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	(1,115,562)	
3.24 Section 1, Column 19, prior year.....	1,648,418	(2,763,980) (2,763,980)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....		17,068,872
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	17,068,872	17,068,872
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Total gain (loss) recognized for terminations in prior year.....		0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....		0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

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

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

Statement for June 30, 2018 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	<u>(1,115,562)</u>
9. Total (Line 7 plus Line 8).....	<u>(1,115,562)</u>
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	<u>(1,115,562)</u>
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	<u>1,050,000</u>
15. Part D, Section 1, Column 11.....	<u>1,050,000</u>
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

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

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

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

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

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

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ironwood Mezzanine Fund IV LP.....	Avon.....	CT.....	Ironwood Capital Advisors.....		04/11/2017.....	.....2	396,610	.....0	.....0	9,603,390	.....6.140
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								396,610	.....0	.....0	9,603,390	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund III L.P.....	New York.....	NY.....	Aquiline Capital Partners.....		12/22/2014.....	.....3	.....0	1,093,258	.....0	5,118,820	.....0.800
	Atlas Merchant Capital Fund LP.....	New York.....	NY.....	Atlas Merchant Capital.....		03/10/2016.....	.....3	.....0	5,032,556	.....0	10,518,815	.....4.450
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone Group.....		05/13/2015.....	.....3	.....0	12,490	.....0	13,967,554	.....0.100
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006.....	.....3	.....0	7,143	.....0	751,014	.....1.790
	CapitalWorks Fund IV, L.P.....	Cleveland.....	OH.....	CapitalWorks.....		11/15/2017.....	.....3	.....0	1,051,082	.....0	7,788,792	.....7.960
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC.....	The Carlyle Group.....		03/06/2015.....	.....3	.....0	1,508,187	.....0	10,606,206	.....0.820
	CIP Capital Fund II, L.P.....	New York.....	NY.....	CIP Capital.....		02/02/2017.....	.....3	.....0	7,393,805	.....0	7,393,805	.....3.570
	Crestview Partners III, L.P.....	New York.....	NY.....	Crestview Partners.....		11/08/2013.....	.....3	.....0	1,251,060	.....0	14,413,717	.....0.760
	DFW Capital Partners V, L.P.....	Teaneck.....	NJ.....	DFW Capital Partners.....		04/02/2016.....	.....3	.....0	1,626,670	.....0	5,198,035	.....2.780
	FPE Fund II LP.....	London.....	GBR.....	FPE Capital LLP.....		10/20/2017.....	.....3	.....0	488,889	.....0	4,257,030	.....5.890
	Friedman Fleischer & Lowe Capital Partners, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		01/25/1999.....	.....3	.....0	10,951	.....0	200,857	.....1.160
	Further Global Capital Partners, L.P.....	New York.....	NY.....	Further Global Capital Management.....		01/31/2018.....	.....3	.....0	(109,532)	.....0	15,027,240	.....7.310
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA.....	Leonard Green & Partners.....		02/29/2016.....	.....3	.....0	1,317,737	.....0	12,644,312	.....0.450
	HealthEdge Investment Fund III (Parallel Fund), L.P.....	Tampa.....	FL.....	HealthEdge Investment Partners.....		12/21/2016.....	.....3	.....0	1,100,000	.....0	6,400,000	.....6.550
	Herkules Private Equity IV (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		09/30/2014.....	.....3	.....0	115,480	.....0	2,426,561	.....3.200
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA.....	Inverness Graham.....		05/19/2015.....	.....3	.....0	1,866,150	.....0	7,353,857	.....7.070
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006.....	.....3	.....0	20,424	.....0	1,308,210	.....0.570
	JFL Equity Investors IV, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		10/23/2015.....	.....3	.....0	63,208	.....0	11,682,932	.....2.420
	JLL Partners Fund V, L.P.....	New York.....	NY.....	JLL Partners Inc.....		05/04/2005.....	.....3	.....0	14,962	.....0	514,884	.....1.650
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	JLL Partners Inc.....		08/20/2014.....	.....3	.....0	3,272,504	.....0	8,083,270	.....1.920
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY.....	Liberty Hall Capital Partners.....		12/21/2017.....	.....3	.....0	(3,270,307)	.....0	6,263,603	.....7.830
	NexPhase Capital Fund III, LP.....	New York.....	NY.....	NexPhase Capital.....		03/11/2016.....	.....3	.....0	1,548,320	.....0	5,985,884	.....10.530
	NorthEdge Capital Fund II, L.P.....	Manchester.....	GBR.....	NorthEdge Capital LLP.....		12/18/2015.....	.....3	.....0	1,961,424	.....0	6,164,043	.....3.170
	Onex Partners II L.P.....	Toronto.....	CAN.....	Onex Partners.....		06/29/2006.....	.....3	.....0	2,329	.....0	2,241,352	.....0.780
	Pitango Venture Capital Fund VII, L.P.....	Herzliya.....	ISR.....	Pitango Venture Capital.....		12/14/2016.....	.....1	.....0	1,050,000	.....0	9,525,000	.....8.290
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006.....	.....3	.....0	101,250	.....0	1,179,137	.....0.230
	Public Pension Capital, LLC.....	New York.....	NY.....	PPC Enterprises LLC.....		05/16/2014.....	.....3	.....0	276,522	.....0	22,574,145	.....9.220
	Rally Ventures Fund II, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		09/01/2015.....	.....1	.....0	1,000,000	.....0	5,000,000	.....12.590
	Sentinel Junior Capital I, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		01/18/2018.....	.....3	.....0	75,586	.....0	4,522,337	.....1.090
	Shamrock Capital Growth Fund IV, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015.....	.....3	.....0	694,799	.....0	6,859,493	.....1.430
	Silverfleet Capital Partners II LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		10/31/2014.....	.....3	.....0	1,030,792	.....0	9,015,570	.....2.480
	Spire Capital Partners III, L.P.....	New York.....	NY.....	Spire Capital Management.....		03/29/2013.....	.....3	.....0	405,679	.....0	4,370,758	.....4.510
	Synova Capital Fund III LP.....	London.....	GBR.....	Synova Capital.....		12/18/2015.....	.....3	.....0	227,711	.....0	8,088,460	.....4.000
	Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		12/10/2015.....	.....3	.....0	130,866	.....0	4,050,650	.....2.260
	Trident VII, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		11/23/2016.....	.....3	.....0	4,333,552	.....0	13,481,585	.....0.560
	Viola FinTech I, L.P.....	Luxembourg.....	LUX.....	Viola Group.....		12/05/2017.....	.....1	.....0	675,000	.....0	14,042,158	.....7.340
	VMG Partners III, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	3,242,006	.....0	3,242,326	.....4.540
	WindRose Health Investors IV, L.P.....	New York.....	NY.....	WindRose Health Investors.....		02/12/2016.....	.....3	.....0	162,682	.....0	13,424,662	.....6.630
	Capital Partners Private Equity Income Fund III, L.P.....	Norwalk.....	CT.....	Capital Partners.....		11/09/2017.....	.....3	926,872	.....0	.....0	9,073,128	.....1.667

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	HCI Equity Partners V, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		04/14/2017.....	.....3	.....934,457	.....0	.....0	.....9,065,543	.....2.820
	Trilantic Capital Partners VI (North America) L.P.....	New York.....	NY.....	Trilantic Capital Partners.....		03/29/2018.....	.....3	.....1,883,330	.....(429,167)	.....0	.....13,545,837	.....1.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....3,744,659	.....34,429,100	.....0	.....317,371,582	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners VII, LP.....	Boston.....	MA.....	AEW Capital Management, L.P.....		08/29/2014.....	.....0	.....0	.....(6,751)	.....0	.....3,082,305	.....1.960
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006.....	.....0	.....38,875	.....0	.....0	.....14,568,829	.....49.000
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA.....	PCCP, LLC.....		03/14/2017.....	.....0	.....0	.....1,469,280	.....0	.....17,452,847	.....2.360
	PCCP Credit VI, LP.....	Los Angeles.....	CA.....	PCCP, LLC.....		01/14/2015.....	.....0	.....0	.....1,099,929	.....0	.....4,634,534	.....2.710
	Prime Finance Partners V, LP.....	San Francisco.....	CA.....	Prime Finance Partners.....		08/02/2016.....	.....0	.....0	.....9,130,000	.....0	.....1,156,000	.....3.100
	Rescore 2017 Feeder, LP.....	Boca Raton.....	FL.....	Rescore GP, LLC.....		07/14/2017.....	.....0	.....0	.....616,972	.....0	.....354,169	.....1.730
	Rescore Feeder, LP.....	Boca Raton.....	FL.....	Rescore GP, LLC.....		12/18/2014.....	.....0	.....0	.....2,480,179	.....0	.....1,404,383	.....6.140
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL.....	Rialto Partners.....		09/17/2014.....	.....0	.....0	.....(1,931)	.....0	.....0	.....6.570
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL.....	Rialto Partners.....		03/28/2017.....	.....0	.....0	.....2,957,292	.....0	.....7,468,672	.....1.280
	Rockbridge Hospitality Fund VII, L.P.....	Columbus.....	OH.....	Rockbridge Capital, LLC.....		01/30/2018.....	.....0	.....0	.....(123,981)	.....0	.....12,934,067	.....3.520
	Silverpeak Legacy Partners II LP.....	New York.....	NY.....	Lehman Brothers Real Estate Partners.....		08/25/2005.....	.....0	.....0	.....11,650	.....0	.....1,490,763	.....0.610
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....17,671,513	.....0	.....64,546,570	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE.....	Travelers Casualty and Surety Company.....		04/11/2017.....	.....0	.....0	.....242,500	.....0	.....2,157,381	.....96.970
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....0	.....242,500	.....0	.....2,157,381	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY.....	Cerberus Capital Management, L.P.....		12/16/2015.....	.....0	.....0	.....1,860,000	.....0	.....10,747,107	.....0.500
	Cowen Healthcare Investments II LP.....	New York.....	NY.....	Cowen Group, Inc.....		01/24/2018.....	.....0	.....0	.....2,848,352	.....0	.....4,711,553	.....4.700
	Dyal II US Investors LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....2,147,543	.....0	.....6,908,497	.....1.900
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....1,220,076	.....0	.....12,268,916	.....6.010
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....859,914	.....0	.....7,878,416	.....2.730
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....3,957,051	.....0	.....12,265,245	.....0.450
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010.....	.....0	.....0	.....6,303	.....0	.....7,069	.....4.720
	K3 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		04/14/2016.....	.....0	.....0	.....3,800,000	.....0	.....5,290,000	.....2.370
	Monarch Capital Partners III LP.....	New York.....	NY.....	Monarch Alternative Capital.....		01/01/2015.....	.....0	.....0	.....2,537,111	.....0	.....2,106,389	.....4.350
	Monarch Capital Partners IV LP.....	New York.....	NY.....	Monarch Alternative Capital.....		01/03/2018.....	.....0	.....0	.....1,050,000	.....0	.....7,500,000	.....5.660
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		10/25/2016.....	.....0	.....0	.....487,500	.....0	.....13,607,972	.....0.660
	NGP Natural Resources XI, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		06/30/2014.....	.....0	.....0	.....486,665	.....0	.....3,567,155	.....0.440
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR.....	NVM Private Equity.....		06/27/2017.....	.....0	.....0	.....1,816,997	.....0	.....10,489,974	.....16.380
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA.....	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....1,174,184	.....0	.....4,386,898	.....9.390
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006.....	.....3	.....0	.....31,955	.....0	.....196,013	.....1.930
	Pitango Growth Fund I, L.P.....	Herzliya.....	ISR.....	Pitango Venture Capital.....		10/19/2015.....	.....0	.....0	.....1,300,000	.....0	.....5,000,000	.....4.890
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		08/13/2014.....	.....0	.....0	.....1,803,623	.....0	.....5,692,375	.....1.450
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX.....	Sheridan Production Partners.....		10/17/2014.....	.....0	.....0	.....(60,000)	.....0	.....9,907,500	.....4.080
	Sonoma Brands II, L.P.....	Sonoma.....	CA.....	Sonoma Brands.....		12/28/2017.....	.....0	.....0	.....71,837	.....0	.....3,652,175	.....8.350
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY.....	Tiger Infrastructure Partners.....		06/26/2017.....	.....0	.....0	.....1,416,280	.....0	.....4,164,272	.....5.790
	Transom Capital Fund II, LP.....	Los Angeles.....	CA.....	Transom Capital Group.....		07/30/2015.....	.....0	.....0	.....(986,408)	.....0	.....4,844,847	.....7.220
	Acorn Growth Capital Fund IV, L.P.....	Oklahoma City.....	OK.....	Acorn Growth Companies.....		04/09/2018.....	.....0	.....1,322,491	.....1,950,819	.....0	.....6,726,690	.....12.500
	Oaktree Opportunities Fund Xb, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/11/2015.....	.....0	.....300,000	.....0	.....0	.....11,700,000	.....0.600

QE03.1

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	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
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,622,491	29,779,802	0	153,619,064	XXX
4499999	Subtotal - Unaffiliated							5,763,760	81,880,415	0	545,140,605	XXX
4599999	Subtotal - Affiliated							0	242,500	0	2,157,381	XXX
4699999	Totals							5,763,760	82,122,915	0	547,297,986	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	06/07/2018	186,376	0	0	0	0	0	0	186,376	186,376	0	0	0	0
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	06/26/2018	(362)	0	0	0	0	0	0	(362)	(362)	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	05/21/2018	2,042,784	0	0	0	0	0	0	2,042,784	2,042,784	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	04/16/2018	(55,010)	0	0	0	0	0	0	(55,010)	(55,010)	0	0	0	0
	Brevan Howard, L.P.	New York	NY	Distribution	06/01/2006	05/30/2018	2,799,542	0	0	0	0	0	0	2,799,542	2,799,542	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	04/20/2018	222	0	0	0	0	0	0	222	222	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	05/31/2018	80	0	0	0	0	0	0	80	80	0	0	0	0
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013	05/30/2018	621,132	0	0	0	0	0	0	621,132	621,132	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	04/16/2018	58,988	0	0	0	0	0	0	58,988	58,988	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Distribution	01/25/1999	04/03/2018	779,560	0	0	0	0	0	0	779,560	779,560	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	05/02/2018	(109,532)	0	0	0	0	0	0	(109,532)	(109,532)	0	0	0	0
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	05/08/2018	219,879	0	0	0	0	0	0	219,879	219,879	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	05/11/2018	52,309	0	0	0	0	0	0	52,309	52,309	0	0	0	0
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	04/16/2018	18,209	0	0	0	0	0	0	18,209	18,209	0	0	0	0
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	06/27/2018	413,224	0	0	0	0	0	0	413,224	413,224	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	05/03/2018	440,347	0	0	0	0	0	0	440,347	440,347	0	0	0	0
	JLL Partners Fund V, L.P.	New York	NY	Distribution	05/04/2005	06/29/2018	63,597	0	0	0	0	0	0	63,597	63,597	0	0	0	0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	05/21/2018	411,376	0	0	0	0	0	0	411,376	411,376	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	04/11/2018	(1,657,983)	0	0	0	0	0	0	(1,657,983)	(1,657,983)	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	05/17/2018	34	0	0	0	0	0	0	34	34	0	0	0	0
	Onex Partners II L.P.	Toronto	CAN	Distribution	06/29/2006	06/29/2018	4,075	0	0	0	0	0	0	4,075	4,075	0	0	0	0
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	05/21/2018	997	0	0	0	0	0	0	997	997	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	06/08/2018	931,960	0	0	0	0	0	0	931,960	931,960	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	05/24/2018	(17)	0	0	0	0	0	0	(17)	(17)	0	0	0	0
	Thomas, McNemey & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	06/21/2018	400,000	0	0	0	0	0	0	400,000	400,000	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO.	Distribution.....	12/10/2015	05/29/2018	.....652,371	.....0	.....0	.....0	.....0	.....0	.....0	.....652,371	.....652,371	.....0	.....0	.....0	.....0
	Trident VII, L.P.....	Greenwich.....	CT..	Distribution.....	11/23/2016	04/26/2018	.....4,535	.....0	.....0	.....0	.....0	.....0	.....0	.....4,535	.....4,535	.....0	.....0	.....0	.....0
	Trishield Special Situations Fund LLC.....	New York.....	NY..	Distribution.....	07/31/2014	06/22/2018	.....1,859,704	.....0	.....0	.....0	.....0	.....0	.....0	.....1,859,704	.....1,859,704	.....0	.....0	.....0	.....0
	VMG Partners III, L.P.....	San Francisco.....	CA..	Distribution.....	07/10/2015	04/24/2018	.....11,366	.....0	.....0	.....0	.....0	.....0	.....0	.....11,366	.....11,366	.....0	.....0	.....0	.....0
	Warburg Pincus Equity Partners, L.P.....	New York.....	NY..	Distribution.....	06/26/1998	06/25/2018	.....2,117	.....0	.....0	.....0	.....0	.....0	.....0	.....2,117	.....2,117	.....0	.....0	.....0	.....0
	WindRose Health Investors IV, L.P.....	New York.....	NY..	Distribution.....	02/12/2016	04/30/2018	.....14,579	.....0	.....0	.....0	.....0	.....0	.....0	.....14,579	.....14,579	.....0	.....0	.....0	.....0
	Amaranth Partners, L.L.C.....	Greenwich.....	CT..	Liquidation.....	01/01/2010	06/29/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....34,698
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....10,166,458	.....0	.....0	.....0	.....0	.....0	.....0	.....10,166,458	.....10,166,458	.....0	.....0	.....0	.....34,698
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners VII, LP.....	Boston.....	MA.	Distribution.....	08/29/2014	05/25/2018	.....(6,751)	.....0	.....0	.....0	.....0	.....0	.....0	.....(6,751)	.....(6,751)	.....0	.....0	.....0	.....0
	Blackstone Real Estate Partners VI.....	New York.....	NY..	Distribution.....	03/29/2007	05/31/2018	.....448,883	.....0	.....0	.....0	.....0	.....0	.....0	.....448,883	.....448,883	.....0	.....0	.....0	.....0
	Dermody Properties Industrial Fund L.P.....	Reno.....	NV..	Distribution.....	03/14/2016	06/29/2018	.....135,624	.....0	.....0	.....0	.....0	.....0	.....0	.....135,624	.....135,624	.....0	.....0	.....0	.....0
	GTIS RE Opportunities Fund I LP.....	New York.....	NY..	Distribution.....	09/17/2007	05/31/2018	.....95,995	.....0	.....0	.....0	.....0	.....0	.....0	.....95,995	.....95,995	.....0	.....0	.....0	.....0
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA..	Distribution.....	03/14/2017	04/25/2018	.....79,568	.....0	.....0	.....0	.....0	.....0	.....0	.....79,568	.....79,568	.....0	.....0	.....0	.....0
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	Distribution.....	01/14/2015	04/11/2018	.....951,037	.....0	.....0	.....0	.....0	.....0	.....0	.....951,037	.....951,037	.....0	.....0	.....0	.....0
	Prime Finance Partners IV, LP.....	Wilmington.....	DE..	Distribution.....	10/03/2014	04/03/2018	.....2,346,241	.....0	.....0	.....0	.....0	.....0	.....0	.....2,346,241	.....2,346,241	.....0	.....0	.....0	.....0
	Prime Finance Partners V, LP.....	San Francisco.....	CA..	Distribution.....	08/02/2016	04/03/2018	.....(19,945)	.....0	.....0	.....0	.....0	.....0	.....0	.....(19,945)	.....(19,945)	.....0	.....0	.....0	.....0
	RCG Longview Debt Fund VI, L.P.....	New York.....	NY..	Distribution.....	12/11/2017	04/19/2018	.....1,899,013	.....0	.....0	.....0	.....0	.....0	.....0	.....1,899,013	.....1,899,013	.....0	.....0	.....0	.....0
	RCG Longview Equity Fund, L.P.....	New York.....	NY..	Distribution.....	04/26/2007	04/09/2018	.....304,260	.....0	.....0	.....0	.....0	.....0	.....0	.....304,260	.....304,260	.....0	.....0	.....0	.....0
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL..	Distribution.....	09/17/2014	04/23/2018	.....772,538	.....0	.....0	.....0	.....0	.....0	.....0	.....772,538	.....772,538	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners II LP.....	New York.....	NY..	Distribution.....	08/25/2005	06/26/2018	.....20,353	.....0	.....0	.....0	.....0	.....0	.....0	.....20,353	.....20,353	.....0	.....0	.....0	.....0
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	CAN	Distribution.....	05/31/2005	04/30/2018	.....379,423	.....0	.....0	.....0	.....0	.....0	.....0	.....379,423	.....379,423	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....7,406,239	.....0	.....0	.....0	.....0	.....0	.....0	.....7,406,239	.....7,406,239	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Arclight Energy Partners Fund VI, L.P.....	Boston.....	MA.	Distribution.....	04/15/2015	05/04/2018	.....399,373	.....0	.....0	.....0	.....0	.....0	.....0	.....399,373	.....399,373	.....0	.....0	.....0	.....0
	Celero Energy Company, LP.....	Ft Worth.....	TX..	Distribution.....	01/01/2010	04/30/2018	.....13,976	.....0	.....0	.....0	.....0	.....0	.....0	.....13,976	.....13,976	.....0	.....0	.....0	.....0
	CVC European Equity Partners V (B) L.P.....	London.....	GBR	Distribution.....	01/01/2010	05/31/2018	.....322	.....0	.....0	.....0	.....0	.....0	.....0	.....322	.....322	.....0	.....0	.....0	.....0
	Dyal II US Investors LP.....	New York.....	NY..	Distribution.....	09/30/2014	04/30/2018	.....38,733	.....0	.....0	.....0	.....0	.....0	.....0	.....38,733	.....38,733	.....0	.....0	.....0	.....0
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	04/18/2018	.....188,291	.....0	.....0	.....0	.....0	.....0	.....0	.....188,291	.....188,291	.....0	.....0	.....0	.....0
	Excellere Capital Fund, L.P.....	Denver.....	CO.	Distribution.....	02/02/2007	05/18/2018	.....5,055	.....0	.....0	.....0	.....0	.....0	.....0	.....5,055	.....5,055	.....0	.....0	.....0	.....0
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY..	Distribution.....	12/15/2014	04/24/2018	.....(18,788)	.....0	.....0	.....0	.....0	.....0	.....0	.....(18,788)	.....(18,788)	.....0	.....0	.....0	.....0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY..	Distribution.....	04/15/2016	04/20/2018	.....52,211	.....0	.....0	.....0	.....0	.....0	.....0	.....52,211	.....52,211	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL..	Distribution.....	01/01/2010	04/30/2018	.....635	.....0	.....0	.....0	.....0	.....0	.....0	.....635	.....635	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL..	Distribution.....	01/01/2010	04/30/2018	.....604,450	.....0	.....0	.....0	.....0	.....0	.....0	.....604,450	.....604,450	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY..	Distribution.....	10/25/2016	06/20/2018	.....340,724	.....0	.....0	.....0	.....0	.....0	.....0	.....340,724	.....340,724	.....0	.....0	.....0	.....0
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR	Distribution.....	06/27/2017	06/28/2018	.....1,341,146	.....0	.....0	.....0	.....0	.....0	.....0	.....1,341,146	.....1,341,146	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VII, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	06/22/2018	.....222,323	.....0	.....0	.....0	.....0	.....0	.....0	.....222,323	.....222,323	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VIIB, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	05/09/2018	.....130,191	.....0	.....0	.....0	.....0	.....0	.....0	.....130,191	.....130,191	.....0	.....0	.....0	.....0
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA..	Distribution.....	03/31/2006	05/25/2018	.....112,325	.....0	.....0	.....0	.....0	.....0	.....0	.....112,325	.....112,325	.....0	.....0	.....0	.....0
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX..	Distribution.....	10/17/2014	04/27/2018	.....(60,000)	.....0	.....0	.....0	.....0	.....0	.....0	.....(60,000)	.....(60,000)	.....0	.....0	.....0	.....0

QE03.3

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	
	Transom Capital Fund II, LP	Los Angeles	CA	Distribution	07/30/2015	05/07/2018	25,855	0	0	0	0	0	0	25,855	25,855	0	0	0	0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							3,396,823	0	0	0	0	0	0	3,396,823	3,396,823	0	0	0	0
4499999	Subtotal - Unaffiliated							20,969,520	0	0	0	0	0	0	20,969,520	20,969,520	0	0	0	34,698
4699999	Totals							20,969,520	0	0	0	0	0	0	20,969,520	20,969,520	0	0	0	34,698

QE03.4

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
38375B	SH	6		06/20/2018	PAR WRITE-UP		45,840	45,840	0	1
38375B	B7	6		06/20/2018	PAR WRITE-UP		33,508	33,508	0	1
38376R	8F	6		06/20/2018	PAR WRITE-UP		88,334	88,334	0	1
0599999	Total - Bonds - U.S. Government						167,682	167,682	0	.XXX
Bonds - U.S. Political Subdivisions of States										
011338	WD	8		05/11/2018	PIPER JAFFRAY		2,399,061	2,100,000	5,833	1FE
041431	TB	3		06/07/2018	WELLS FARGO SECURITIES		10,980,132	9,255,000	0	1FE
159429	WT	2		04/03/2018	WELLS FARGO SECURITIES		617,525	625,000	0	1FE
304243	4E	5		06/28/2018	MORGAN STANLEY		900,000	900,000	0	1FE
366155	R8	4		06/21/2018	RBC CAPITAL MARKETS		2,903,750	2,500,000	0	1FE
415365	HG	3		03/28/2018	ROBERT W BAIRD & CO		0	0	146	1FE
415365	HQ	1		03/28/2018	ROBERT W BAIRD & CO		0	0	345	1FE
44256P	RY	1		04/04/2018	CITIGROUP GLOBAL MARKETS		8,856,451	8,910,000	0	1FE
495224	4K	0		06/14/2018	PIPER JAFFRAY		5,310,945	4,500,000	0	1FE
562785	MW	2		04/05/2018	STIFEL NICOLAUS & CO INC		593,885	550,000	0	1FE
591852	K5	6		04/26/2018	RBC CAPITAL MARKETS		7,226,125	7,255,000	0	1FE
613340	7Q	5		05/01/2018	RBC CAPITAL MARKETS		11,853,666	9,900,000	44,000	1FE
678519	XP	9		03/28/2018	CITIGROUP GLOBAL MARKETS		0	0	33,388	1FE
802385	QM	9		04/05/2018	RBC CAPITAL MARKETS		538,440	500,000	0	1FE
802385	QQ	0		04/05/2018	RBC CAPITAL MARKETS		1,429,380	1,350,000	0	1FE
848797	QL	3		04/25/2018	DA DAVIDSON		5,251,400	5,000,000	0	1FE
849476	SP	2		05/16/2018	RAYMOND JAMES & ASSOC		5,499,404	4,815,000	0	1FE
791400	XP	4		06/13/2018	STIFEL NICOLAUS & CO INC		1,052,630	1,000,000	0	1FE
973024	R4	6		06/12/2018	CITIGROUP GLOBAL MARKETS		737,728	740,000	0	1FE
973024	R6	1		06/12/2018	CITIGROUP GLOBAL MARKETS		780,000	780,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						66,930,522	60,680,000	83,713	.XXX
Bonds - U.S. Special Revenue and Special Assessment										
462297	FX	5		06/13/2018	J P MORGAN CHASE SECURITIES INC		958,814	965,000	0	1FE
462297	GA	4		06/13/2018	J P MORGAN CHASE SECURITIES INC		1,052,380	1,065,000	0	1FE
576051	PM	2		05/01/2018	PIPER JAFFRAY		4,556,069	4,360,000	44,569	1FE
65887P	UK	9		05/15/2018	J P MORGAN CHASE SECURITIES INC		10,011,527	8,495,000	0	1FE
92817T	JG	2		05/09/2018	CITIGROUP GLOBAL MARKETS		5,750,900	5,795,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						22,329,691	20,680,000	44,569	.XXX
Bonds - Industrial and Miscellaneous										
002824	BF	6		04/10/2018	J P MORGAN CHASE SECURITIES INC		998,650	1,000,000	13,750	2FE
00507V	AK	5		04/16/2018	BARCLAYS CAPITAL INC		967,210	1,000,000	3,117	2FE
00108W	AG	5		05/14/2018	MUFG SECURITIES AMERICAS INC		2,990,100	3,000,000	0	2FE
02343U	AB	1	C	05/07/2018	CITIGROUP GLOBAL MARKETS		3,992,360	4,000,000	0	2FE
02361D	AS	9		06/04/2018	VARIOUS		6,030,660	6,000,000	4,433	1FE
03040W	AK	1		04/11/2018	DEUTSCHE BANC		1,027,140	1,000,000	4,492	1FE
037833	CX	6		06/15/2018	MORGAN STANLEY		3,821,320	4,000,000	59,667	1FE
05523U	AP	5	C	06/14/2018	GOLDMAN SACHS & CO		2,964,420	3,000,000	963	2FE
06051G	HH	5		06/15/2018	BAS-MERRILL LYNCH		3,000,750	3,000,000	9,331	1FE
06406R	AH	0		04/24/2018	CREDIT SUISSE FIRST BOSTON		1,997,040	2,000,000	0	1FE
07274N	AL	7	C	06/18/2018	J P MORGAN CHASE SECURITIES INC		4,963,550	5,000,000	0	2FE
05531F	BE	2		05/31/2018	MORGAN STANLEY		3,991,920	4,000,000	0	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
05565E AW 5	BMW US CAPITAL LLC (144A 3.450 2023 04.....	C.....	04/05/2018.....	CITIGROUP GLOBAL MARKETS.....		1,998,540	2,000,000	0	1FE.....
097023 BX 2	BOEING CO 3.250 2028 03.....		05/01/2018.....	CITIGROUP GLOBAL MARKETS.....		1,472,839	1,516,000	9,580	1FE.....
741503 BB 1	BOOKING HOLDINGS INC 2.750 2023 03.....		03/28/2018.....	DEUTSCHE BANC.....		0	0	1,299	2FE.....
115637 AS 9	BROWN-FORMAN 3.500 2025 04.....		04/23/2018.....	VARIOUS.....		3,995,180	4,000,000	8,556	1FE.....
12189L BA 8	BURLINGTON NORTHERN SANT 3.250 2027 06.....		04/19/2018.....	MORGAN STANLEY.....		2,923,980	3,000,000	34,667	1FE.....
15189W AK 6	CENTERPOINT ENERGY RESOU 3.550 2023 04.....		04/16/2018.....	MUFG SECURITIES AMERICAS INC.....		1,000,750	1,000,000	1,972	2FE.....
12541W AA 8	CH ROBINSON WORLDWIDE 4.200 2028 04.....		04/09/2018.....	J P MORGAN CHASE SECURITIES INC.....		994,020	1,000,000	0	2FE.....
161175 BJ 2	CHARTER COMM OPT 3.750 2028 02.....		04/09/2018.....	BAS-MERRILL LYNCH.....		1,847,800	2,000,000	11,667	2FE.....
161175 BQ 6	CHARTER COMM OPT 4.500 2024 02.....		06/28/2018.....	MORGAN STANLEY.....		2,996,790	3,000,000	0	2FE.....
171340 AN 2	CHURCH & DWIGHT CO 3.150 2027 08.....		04/19/2018.....	U S BANCORP.....		1,869,300	2,000,000	14,350	2FE.....
171798 AC 5	CIMAREX ENERGY 4.375 2024 06.....		04/18/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,048,740	2,000,000	33,785	2FE.....
172967 LW 9	CITIGROUP INC 4.075 2029 04.....		04/16/2018.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	0	2FE.....
189054 AU 3	CLOROX CO 3.500 2024 12.....		04/05/2018.....	MIZUHO INTERNATIONAL PLC.....		1,006,650	1,000,000	11,083	2FE.....
189054 AW 9	CLOROX CO 3.900 2028 05.....		05/07/2018.....	CITIGROUP GLOBAL MARKETS.....		4,990,950	5,000,000	0	2FE.....
191216 BW 9	COCA-COLA CO 2.550 2026 06.....		04/10/2018.....	MORGAN STANLEY.....		1,888,060	2,000,000	18,558	1FE.....
191216 CE 8	COCA-COLA CO 2.900 2027 05.....		04/17/2018.....	BAS-MERRILL LYNCH.....		1,916,500	2,000,000	23,200	1FE.....
19123M AA 1	COCA-COLA ENTERPRISES 3.500 2020 09.....		04/12/2018.....	EXCHANGED.....		4,027,720	4,000,000	0	2FE.....
202795 JH 4	COMMONWEALTH EDISON 2.550 2026 06.....		04/09/2018.....	BARCLAYS CAPITAL INC.....		935,160	1,000,000	8,217	1FE.....
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03.....		03/28/2018.....	SUNTRUST.....		0	0	4,675	1FE.....
209111 FP 3	CONSOLIDATED EDISON CO O 3.800 2028 05.....		05/07/2018.....	WELLS FARGO SECURITIES.....		1,999,660	2,000,000	0	1FE.....
219350 BB 0	CORNING INC 2.900 2022 05.....		06/20/2018.....	ROBERT W BAIRD & CO.....		2,952,630	3,000,000	8,942	2FE.....
12626P AM 5	CRH AMERICA INC (144A) 3.875 2025 05.....	C.....	04/23/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,976,100	2,000,000	33,799	2FE.....
251526 BU 2	DEUTSCHE BANK NY 2.950 2020 08.....	C.....	06/01/2018.....	EXCHANGED.....		976,800	1,000,000	8,276	2FE.....
251526 BZ 1	DEUTSCHE BANK NY 4.100 2026 01.....	C.....	06/01/2018.....	EXCHANGED.....		936,340	1,000,000	15,717	2FE.....
25470D AV 1	DISCOVERY COMMUNICATIONS 2.750 2019 11.....		04/03/2018.....	EXCHANGED.....		992,510	1,000,000	10,542	2FE.....
25470D AZ 2	DISCOVERY COMMUNICATIONS 3.500 2022 06.....		04/03/2018.....	EXCHANGED.....		988,530	1,000,000	10,500	2FE.....
25470D BB 4	DISCOVERY COMMUNICATIONS 3.900 2024 11.....		04/03/2018.....	EXCHANGED.....		1,005,780	1,000,000	14,950	2FE.....
25470D BD 0	DISCOVERY COMMUNICATIONS 3.950 2025 06.....		04/03/2018.....	EXCHANGED.....		993,390	1,000,000	11,850	2FE.....
256746 AG 3	DOLLAR TREE 4.000 2025 05.....		04/05/2018.....	WELLS FARGO SECURITIES.....		998,990	1,000,000	0	2FE.....
256746 AH 1	DOLLAR TREE 4.200 2028 05.....		04/06/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,999,280	2,000,000	0	2FE.....
23331A BG 3	DR HORTON 4.750 2023 02.....		05/02/2018.....	WELLS FARGO SECURITIES.....		3,121,260	3,000,000	31,271	2FE.....
000000 00 0	DTE GAS COMPANY 3.810 2028 09.....		06/12/2018.....	KEYBANC CAPITAL MARK.....		13,000,000	13,000,000	0	1Z.....
26444H AC 5	DUKE ENERGY FLORIDA 3.200 2027 01.....		04/16/2018.....	WELLS FARGO SECURITIES.....		1,949,180	2,000,000	16,533	1FE.....
26442E AD 2	DUKE ENERGY OHIO 3.800 2023 09.....		04/02/2018.....	WELLS FARGO SECURITIES.....		1,024,170	1,000,000	3,483	1FE.....
26441Y AZ 0	DUKE REALTY LP 3.250 2026 06.....		04/17/2018.....	U S BANCORP.....		952,570	1,000,000	9,840	2FE.....
28176E AD 0	EDWARDS LIFESCIENCES COR 4.300 2028 06.....		06/28/2018.....	HSBC.....		3,001,860	3,000,000	0	2FE.....
26867L AL 4	EMD FINANCE LLC (144A) 3.250 2025 03.....	C.....	04/03/2018.....	CREDIT SUISSE FIRST BOSTON.....		1,945,220	2,000,000	2,889	2FE.....
29379V BL 6	ENTERPRISE PRODUCTS 3.950 2027 02.....		05/30/2018.....	VARIOUS.....		4,013,060	4,000,000	41,804	2FE.....
26875P AM 3	EOG RESOURCES INC 3.150 2025 04.....		04/19/2018.....	U S BANCORP.....		360,098	373,000	718	2FE.....
26875P AP 6	EOG RESOURCES INC 4.150 2026 01.....		04/02/2018.....	UBS AG.....		2,069,180	2,000,000	18,214	2FE.....
26884A BD 4	ERP OPERATING LP 3.375 2025 06.....		04/26/2018.....	GOLDMAN SACHS & CO.....		486,715	500,000	6,984	1FE.....
30231G AF 9	EXXON MOBIL CORP 2.709 2025 03.....		04/09/2018.....	CITIGROUP GLOBAL MARKETS.....		2,238,755	2,317,000	6,102	1FE.....
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03.....		04/18/2018.....	UBS AG.....		982,850	1,000,000	4,142	1FE.....
31428X BM 7	FEDEX CORP 3.300 2027 03.....		04/17/2018.....	GOLDMAN SACHS & CO.....		966,760	1,000,000	3,117	2FE.....
31620M AY 2	FIDELITY NATIONAL INFORM 4.250 2028 05.....		05/14/2018.....	BAS-MERRILL LYNCH.....		1,993,080	2,000,000	0	2FE.....
337738 AP 3	FISERV INC 3.850 2025 06.....		04/02/2018.....	U S BANCORP.....		2,024,720	2,000,000	26,308	2FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
345397 ZB 2	FORD MOTOR CREDIT 4.140 2023 02		04/30/2018	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	2FE
34959J AG 3	FORTIVE CORPORATION 3.150 2026 06		03/28/2018	J P MORGAN CHASE SECURITIES INC		0	0	18,725	2FE
34964C AA 4	FORTUNE BRANDS HOME & SE 4.000 2025 06		04/13/2018	MIZUHO INTERNATIONAL PLC		3,055,710	3,000,000	40,667	2FE
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10	C	03/28/2018	BAS-MERRILL LYNCH		0	0	22,035	2FE
369550 AZ 1	GENERAL DYNAMICS CORP 2.625 2027 11		04/17/2018	VARIOUS		1,860,180	2,000,000	30,625	1FE
370334 CG 7	GENERAL MILLS INC 4.200 2028 04		04/09/2018	VARIOUS		3,012,880	3,000,000	0	2FE
377372 AN 7	GLAXOSMITHKLINE 3.875 2028 05	C	05/14/2018	J P MORGAN CHASE SECURITIES INC		5,033,450	5,000,000	538	1FE
361841 AJ 8	GLP CAP/FIN II 5.250 2025 06		05/09/2018	J P MORGAN CHASE SECURITIES INC		1,005,000	1,000,000	0	3FE
38141G WZ 3	GOLDMAN SACHS GROUP 4.223 2029 05		04/18/2018	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1FE
39138Q AA 3	GREAT-WEST LIFE CO INC (1 4.047 2028 05		05/15/2018	WELLS FARGO SECURITIES		2,991,930	3,000,000	0	1FE
40139L AE 3	GUARDIAN LIFE GLOBAL FUN 3.400 2023 04		04/18/2018	DEUTSCHE BANC		998,810	1,000,000	0	1FE
413875 AW 5	HARRIS CORP 4.400 2028 06		05/23/2018	MORGAN STANLEY		4,999,500	5,000,000	0	2FE
428291 AN 8	HEXCEL CORP 3.950 2027 02		03/28/2018	SUMRIDGE PARTNERS LLC		0	0	5,157	2FE
42981C AA 6	HIGH STREET FUNDING TRUS 4.111 2028 02		04/16/2018	JEFFERIES & CO INC		1,005,470	1,000,000	3,768	2FE
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		04/30/2018	CREDIT SUISSE FIRST BOSTON		2,990,550	3,000,000	0	1FE
461070 AM 6	INTERSTATE POWER & LIGHT 3.400 2025 08		03/28/2018	DEUTSCHE BANC		0	0	9,610	2FE
465685 AN 5	ITC HOLDINGS CORP (144A) 3.350 2027 11		05/01/2018	MIZUHO INTERNATIONAL PLC		1,880,020	2,000,000	31,453	2FE
46849L TC 5	JACKSON NATIONAL LIFE (1 3.875 2025 06	C	06/06/2018	GOLDMAN SACHS & CO		2,994,180	3,000,000	0	1FE
46647P AR 7	JPMORGAN CHASE & CO 4.005 2029 04		04/16/2018	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
487836 BW 7	KELLOGG CO 4.300 2028 05		05/07/2018	HSBC		4,982,300	5,000,000	0	2FE
49326E EG 4	KEYCORP 4.100 2028 04		04/23/2018	KEYBANC CAPITAL MARK		3,993,160	4,000,000	0	2FE
494368 BQ 5	KIMBERLY CLARK 2.650 2025 03		04/23/2018	AMHERST PIERPONT SEC		2,261,088	2,400,000	9,540	1FE
513075 BH 3	LAMAR MEDIA CORP 5.375 2024 01		05/31/2018	WELLS FARGO SECURITIES		1,530,000	1,500,000	31,130	3FE
526107 AD 9	LENNOX INTERNATIONAL INC 3.000 2023 11		06/08/2018	CANTOR FITZGERALD		166,210	175,000	394	2FE
502413 BG 1	L3 TECHNOLOGIES INC 4.400 2028 06		05/30/2018	BAS-MERRILL LYNCH		4,995,100	5,000,000	0	2FE
571903 AY 9	MARRIOTT INTERNATIONAL 4.000 2028 04		04/03/2018	DEUTSCHE BANC		992,810	1,000,000	0	2FE
58507L AC 3	MEDTRONIC GLOBAL HOLDING 3.350 2027 04		05/21/2018	J P MORGAN CHASE SECURITIES INC		1,938,500	2,000,000	9,678	1FE
58933Y AQ 8	MERCK & CO INC 2.350 2022 02		06/19/2018	SUSQUEHANNA INTL GROUP		2,710,083	2,780,000	23,773	1FE
58933Y AR 6	MERCK & CO INC 2.750 2025 02		06/28/2018	CREDIT SUISSE FIRST BOSTON		7,655,120	8,000,000	0	1FE
59217G CK 3	MET LIFE GLOBAL FUNDING 3.000 2027 09		04/23/2018	CITIGROUP GLOBAL MARKETS		2,370,634	2,548,000	7,644	1FE
59523U AP 2	MID-AMERICA APARTMENTS 4.200 2028 06		05/07/2018	WELLS FARGO SECURITIES		1,988,060	2,000,000	0	2FE
595620 AQ 8	MIDAMERICAN ENERGY CO 3.100 2027 05		04/16/2018	MORGAN STANLEY		2,751,789	2,850,000	40,985	1FE
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02		06/28/2018	VARIOUS		2,757,456	2,726,000	0	2FE
61744Y AQ 1	MORGAN STANLEY 3.737 2024 04		04/19/2018	MORGAN STANLEY		5,000,000	5,000,000	0	1FE
655844 BT 4	NORFOLK SOUTHERN CORP 3.150 2027 06		04/02/2018	MESIROW FINANCIAL		2,104,344	2,200,000	23,678	2FE
665772 BN 8	NORTHERN STATES POWER - 7.125 2025 07		03/28/2018	AMHERST PIERPONT SEC		0	0	18,010	1FE
665859 AN 4	NORTHERN TRUST CORP 2.375 2022 08		05/01/2018	WELLS FARGO SECURITIES		2,893,800	3,000,000	18,010	1FE
666807 BN 1	NORTHROP GRUMMAN CORP 3.250 2028 01		04/18/2018	BARCLAYS CAPITAL INC		953,040	1,000,000	16,882	2FE
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05		04/25/2018	WELLS FARGO SECURITIES		1,146,876	1,200,000	17,280	1FE
670346 AP 0	NUCOR CORP 3.950 2028 05		04/24/2018	WELLS FARGO SECURITIES		2,995,320	3,000,000	0	2FE
693304 AT 4	PECO ENERGY CO 3.150 2025 10		04/25/2018	AMHERST PIERPONT SEC		2,904,030	3,000,000	3,150	1FE
717081 DV 2	PFIZER INC 2.750 2026 06		05/30/2018	TD SECURITIES		1,216,412	1,283,000	17,445	1FE
723787 AM 9	PIONEER NATURAL RESOURCE 4.450 2026 01		04/02/2018	BAS-MERRILL LYNCH		3,126,420	3,000,000	29,296	2FE
693506 BN 6	PPG INDUSTRIES INC 3.200 2023 03		06/28/2018	GOLDMAN SACHS & CO		4,962,050	5,000,000	0	1FE
740189 AM 7	PRECISION CAST 3.250 2025 06		04/24/2018	CITIGROUP GLOBAL MARKETS		1,952,780	2,000,000	23,653	1FE
74256L AU 3	PRINCIPAL LIFE GLOBAL FU 3.000 2026 04		04/11/2018	CITIGROUP GLOBAL MARKETS		953,770	1,000,000	14,583	1FE

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74340X BH 3	PROLOGIS LP 3.875 2028 09.....		06/12/2018.....	CITIGROUP GLOBAL MARKETS.....		2,981,100	3,000,000	0	1FE
744448 CP 4	PUBLIC SERVICE CO OF COL 3.700 2028 06.....		06/14/2018.....	BARCLAYS CAPITAL INC.....		3,991,400	4,000,000	0	1FE
74456Q BU 9	PUBLIC SERVICE ELECTRIC 3.700 2028 05.....		05/02/2018.....	MIZUHO INTERNATIONAL PLC.....		1,992,400	2,000,000	0	1FE
74460D AC 3	PUBLIC STORAGE 3.094 2027 09.....		04/30/2018.....	UBS AG.....		3,645,577	3,860,000	15,592	1FE
449934 AD 0	QUINTILES IMS INC (144A) 5.000 2026 10.....		03/28/2018.....	SUNTRUST.....		0	0	46,389	3FE
760759 AS 9	REPUBLIC SERVICES 3.375 2027 11.....		04/11/2018.....	WELLS FARGO SECURITIES.....		966,320	1,000,000	13,781	2FE
760759 AT 7	REPUBLIC SERVICES 3.950 2028 05.....		05/03/2018.....	BAS-MERRILL LYNCH.....		1,972,040	2,000,000	0	2FE
771367 CD 9	ROCHESTER GAS AND ELECTR 3.100 2027 06.....		06/07/2018.....	FTN FINANCIAL.....		1,893,800	2,000,000	1,722	1FE
773903 AG 4	ROCKWELL AUTOMATION 2.875 2025 03.....		06/26/2018.....	CANTOR FITZGERALD.....		3,817,720	4,000,000	37,375	1FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12.....		04/11/2018.....	GOLDMAN SACHS & CO.....		1,986,620	2,000,000	24,911	2FE
749685 AV 5	RPM INTERNATIONAL INC 3.750 2027 03.....		04/25/2018.....	MIZUHO INTERNATIONAL PLC.....		1,916,840	2,000,000	8,750	2FE
78516F AA 7	SABAL TRAIL TRANSMISSION 4.246 2028 05.....		04/27/2018.....	MUFG SECURITIES AMERICAS INC.....		5,017,250	5,000,000	590	2FE
79466L AE 4	SALESFORCE.COM INC 3.250 2023 04.....		04/05/2018.....	BAS-MERRILL LYNCH.....		999,400	1,000,000	0	1FE
855244 AG 4	STARBUCKS CORP 2.700 2022 06.....		06/19/2018.....	BNP PARIBAS.....		1,963,380	2,000,000	900	2FE
863667 AH 4	STRYKER CORP 3.375 2025 11.....		04/09/2018.....	U S BANCORP.....		990,050	1,000,000	15,000	1FE
89236T EW 1	TOYOTA MOTOR CREDIT CORP 3.400 2025 04.....	C.....	04/10/2018.....	CITIGROUP GLOBAL MARKETS.....		1,995,180	2,000,000	0	1FE
91324P CY 6	UNITEDHEALTH GROUP INC 3.375 2027 04.....		04/18/2018.....	CITIGROUP GLOBAL MARKETS.....		980,890	1,000,000	469	1FE
91159H HS 2	US BANCORP 3.900 2028 04.....		04/24/2018.....	U S BANCORP.....		2,991,870	3,000,000	0	1FE
92343V EQ 3	VERIZON COMMUNICATIONS I 4.329 2028 09.....		06/21/2018.....	EXCHANGED.....		8,432,000	8,432,000	0	2FE
92826C AH 5	VISA INC 2.750 2027 09.....		04/26/2018.....	HSBC.....		1,859,940	2,000,000	6,875	1FE
95040Q AD 6	WELLTOWER INC 4.250 2028 04.....		04/03/2018.....	BAS-MERRILL LYNCH.....		999,590	1,000,000	0	2FE
95709T AL 4	WESTAR ENERGY 3.250 2025 12.....		04/25/2018.....	BAS-MERRILL LYNCH.....		2,872,050	3,000,000	39,542	1FE
98877D AB 1	ZF NA CAPITAL (144A) 4.500 2022 04.....	C.....	03/28/2018.....	BARCLAYS CAPITAL INC.....		0	0	38,250	2FE
136375 CJ 9	CANADIAN NATIONAL RAILWA 2.750 2026 03.....	A.....	04/17/2018.....	VARIOUS.....		1,387,020	1,455,000	4,599	1FE
13645R AS 3	CANADIAN PACIFIC RAILWAY 2.900 2025 02.....	A.....	04/30/2018.....	AMHERST PIERPONT SEC.....		1,524,509	1,610,000	11,802	2FE
13645R AY 0	CANADIAN PACIFIC RAILWAY 4.000 2028 06.....	A.....	05/15/2018.....	WELLS FARGO SECURITIES.....		2,997,480	3,000,000	333	2FE
56501R AC 0	MANULIFE FINANCIAL CORP 4.150 2026 03.....	A.....	04/25/2018.....	U S BANCORP.....		2,004,160	2,000,000	12,219	1FE
67077M AA 6	NUTRIEN LTD 6.500 2019 05.....	A.....	04/10/2018.....	EXCHANGED.....		1,037,920	1,000,000	26,181	2FE
67077M AB 4	NUTRIEN LTD 4.875 2020 03.....	A.....	04/10/2018.....	EXCHANGED.....		1,029,650	1,000,000	1,354	2FE
67077M AC 2	NUTRIEN LTD 3.625 2024 03.....	A.....	04/10/2018.....	EXCHANGED.....		997,280	1,000,000	2,517	2FE
67077M AD 0	NUTRIEN LTD 3.000 2025 04.....	A.....	04/10/2018.....	EXCHANGED.....		948,310	1,000,000	750	2FE
67077M AE 8	NUTRIEN LTD 4.000 2026 12.....	A.....	04/10/2018.....	EXCHANGED.....		992,570	1,000,000	12,778	2FE
67077M AJ 7	NUTRIEN LTD 3.150 2022 10.....	A.....	04/10/2018.....	EXCHANGED.....		1,981,360	2,000,000	1,575	2FE
67077M AK 4	NUTRIEN LTD 3.500 2023 06.....	A.....	04/10/2018.....	EXCHANGED.....		994,110	1,000,000	12,542	2FE
67077M AL 2	NUTRIEN LTD 3.375 2025 03.....	A.....	04/10/2018.....	EXCHANGED.....		968,250	1,000,000	2,344	2FE
775109 BE 0	ROGERS COMMUNICATIONS 3.625 2025 12.....	A.....	04/30/2018.....	WELLS FARGO SECURITIES.....		1,954,940	2,000,000	27,590	2FE
87971M BD 4	TELUS CORP 2.800 2027 02.....	A.....	04/25/2018.....	KEYBANC CAPITAL MARK.....		4,524,143	4,977,000	27,484	2FE
05253J AL 5	AUST & NZ BANKING GRP NY 3.700 2025 11.....	D.....	06/27/2018.....	BARCLAYS CAPITAL INC.....		4,501,035	4,500,000	19,888	1FE
067316 AF 6	BACARDI LTD (144A) 4.700 2028 05.....	D.....	04/24/2018.....	BAS-MERRILL LYNCH.....		2,990,430	3,000,000	0	2FE
25156P BA 0	DEUTSCHE TELEKOM INT FIN 3.600 2027 01.....	D.....	04/18/2018.....	MIZUHO INTERNATIONAL PLC.....		979,060	1,000,000	9,100	2FE
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05.....	D.....	05/16/2018.....	BARCLAYS CAPITAL INC.....		1,999,340	2,000,000	0	1FE
25600W AG 5	DNB BOLIGKREDDIT AS (144 3.250 2023 06.....	D.....	06/22/2018.....	TD SECURITIES.....		1,597,504	1,600,000	0	1FE
404280 BT 5	HSBC HOLDINGS PLC 4.583 2029 06.....	D.....	06/12/2018.....	HSBC.....		5,000,000	5,000,000	0	1FE
21688A AE 2	RABOBANK NEDERLAND NY 3.375 2025 05.....	D.....	06/28/2018.....	HSBC.....		4,890,850	5,000,000	0	1FE
801060 AD 6	SANOFI 3.625 2028 06.....	D.....	06/12/2018.....	MORGAN STANLEY.....		4,963,500	5,000,000	0	1FE
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08.....	D.....	06/26/2018.....	BNP PARIBAS.....		3,000,060	3,000,000	38,533	1FE
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05.....	D.....	04/04/2018.....	HSBC.....		1,041,621	1,050,000	13,745	1FE

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03.....	D.....	04/04/2018.....	MORGAN STANLEY.....		1,977,760	2,000,000	3,778	1FE.....
86960B AT 9	SVENSKA HANDELSBANKEN 3.350 2021 05.....	D.....	05/17/2018.....	MORGAN STANLEY.....		1,997,740	2,000,000	0	1FE.....
14314X AA 7	CARMX 2018-2 A1 2.300 2019 05.....		04/18/2018.....	WELLS FARGO SECURITIES.....		30,000,000	30,000,000	0	1FE.....
44891K AA 3	HART 2018-A A1 2.230 2019 04.....		04/10/2018.....	BARCLAYS CAPITAL INC.....		40,000,000	40,000,000	0	1FE.....
92868L AA 9	VALET 2018-1 A1 2.424 2019 07.....		06/27/2018.....	J P MORGAN CHASE SECURITIES INC.....		46,000,000	46,000,000	0	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					471,282,438	475,852,000	1,510,307	XXX.....
8399997	Total - Bonds - Part 3.....					560,710,332	557,379,682	1,638,589	XXX.....
8399999	Total - Bonds.....					560,710,332	557,379,682	1,638,589	XXX.....
Common Stocks - Industrial and Miscellaneous									
05491N 10 4	BBX CAPITAL CORPORATION CLASS A.....		06/21/2018.....	DIST FROM PARTNERSHIP.....	150,967.000	1,307,676	XXX	0	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					1,307,676	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					1,307,676	XXX	0	XXX.....
9799999	Total - Common Stocks.....					1,307,676	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					1,307,676	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					562,018,008	XXX	1,638,589	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		05/27/2018	REDEEMED		113,639	113,639	113,639	113,639	0	0	0	0	0	113,639	0	0	0	2,037	08/27/2021	1
09751W	AA 9 BOLDINI LTD 3.60		03/16/2018	PRIOR QUARTER ADJUSTMENT		(50,000)	0	0	0	0	0	0	0	0	0	0	0	0	(50,000)	07/19/2035	1
912828	VE 7 U S TREASURY NOTES 1.000		05/31/2018	MATURED		33,000,000	33,000,000	32,989,798	32,998,519	0	1,481	0	1,481	0	33,000,000	0	0	0	165,000	05/31/2018	1
36179S	QU 4 GNMA II PASS #MA4067 2.500		06/20/2018	PAID ON PRINCIPAL		1,282,108	1,282,108	1,262,360	1,262,428	0	19,681	0	19,681	0	1,282,108	0	0	0	13,395	11/20/2046	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		06/20/2018	PAID ON PRINCIPAL		1,088,395	1,088,395	1,071,686	1,071,716	0	16,679	0	16,679	0	1,088,395	0	0	0	10,857	01/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		06/20/2018	PAID ON PRINCIPAL		351,185	351,185	365,397	364,870	0	(13,685)	0	(13,685)	0	351,185	0	0	0	5,171	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		06/20/2018	PAID ON PRINCIPAL		345,964	345,964	364,722	364,573	0	(18,609)	0	(18,609)	0	345,964	0	0	0	5,026	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		06/20/2018	PAID ON PRINCIPAL		324,120	324,120	340,225	340,187	0	(16,067)	0	(16,067)	0	324,120	0	0	0	4,749	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2018	PAID ON PRINCIPAL		121,985	121,985	117,079	118,253	0	3,732	0	3,732	0	121,985	0	0	0	2,555	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		06/20/2018	PAID ON PRINCIPAL		102,061	102,061	96,878	97,751	0	4,310	0	4,310	0	102,061	0	0	0	2,228	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		06/20/2018	PAID ON PRINCIPAL		81,922	81,922	79,618	80,056	0	1,866	0	1,866	0	81,922	0	0	0	1,645	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		06/20/2018	PAID ON PRINCIPAL		71,331	71,331	69,759	70,052	0	1,279	0	1,279	0	71,331	0	0	0	1,499	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		06/15/2018	PAID ON PRINCIPAL		39,596	39,596	38,978	39,092	0	504	0	504	0	39,596	0	0	0	819	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		06/15/2018	PAID ON PRINCIPAL		9,892	9,892	9,592	9,636	0	255	0	255	0	9,892	0	0	0	185	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		06/15/2018	PAID ON PRINCIPAL		12,523	12,523	12,143	12,218	0	305	0	305	0	12,523	0	0	0	235	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		06/15/2018	PAID ON PRINCIPAL		63,829	63,829	62,831	63,075	0	754	0	754	0	63,829	0	0	0	1,535	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		06/15/2018	PAID ON PRINCIPAL		12,400	12,400	11,830	12,105	0	294	0	294	0	12,400	0	0	0	353	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		06/20/2018	PAID ON PRINCIPAL		67,590	67,590	59,061	64,313	0	3,277	0	3,277	0	67,590	0	0	0	1,660	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		06/20/2018	PAID ON PRINCIPAL		2,759,483	2,759,483	2,822,003	2,768,325	0	(8,842)	0	(8,842)	0	2,759,483	0	0	0	18,829	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		06/20/2018	PAID ON PRINCIPAL		225,637	225,637	223,945	224,507	0	1,130	0	1,130	0	225,637	0	0	0	1,664	12/20/2062	1
38376R	8F 6 GNR 2017-H18 HC 2.000		06/20/2018	PAID ON PRINCIPAL		554,609	554,609	535,457	535,261	0	19,348	0	19,348	0	554,609	0	0	0	3,908	04/20/2066	1
36225C	BX 3 G2 (ARM) #80053 3.375		06/20/2018	PAID ON PRINCIPAL		27	27	27	27	0	0	0	0	0	27	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 2.625		06/20/2018	PAID ON PRINCIPAL		248	248	251	246	0	2	0	2	0	248	0	0	0	2	05/20/2027	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		04/26/2018	REDEEMED		102,358	102,358	92,123	101,303	0	165	0	165	0	101,469	0	890	890	3,171	10/25/2018	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		06/16/2018	PAID ON PRINCIPAL		20,114	20,114	20,102	20,100	0	14	0	14	0	20,114	0	0	0	210	05/16/2055	1
38380J	EJ 3 GNR 2017-169 AH (PROJE 2.600		06/16/2018	PAID ON PRINCIPAL		725,326	725,326	716,150	716,296	0	9,030	0	9,030	0	725,326	0	0	0	9,143	04/16/2054	1
38379R	VW 0 GNR 2017-76 AD (PROJEC 2.400		06/16/2018	PAID ON PRINCIPAL		44,692	44,692	44,048	44,091	0	601	0	601	0	44,692	0	0	0	447	02/16/2050	1
83162C	SP 9 SBAP 2009-20F 1 4.950		06/01/2018	PAID ON PRINCIPAL		172,654	172,654	172,654	172,490	0	164	0	164	0	172,654	0	0	0	4,398	06/01/2029	1
83162C	VS 8 SBAP 2013-20K 1 3.380		05/01/2018	PAID ON PRINCIPAL		181,127	181,127	181,127	181,097	0	30	0	30	0	181,127	0	0	0	3,220	11/01/2033	1
83162C	XL 2 SBAP 2015-20L 1 2.820		06/01/2018	PAID ON PRINCIPAL		338,870	338,870	338,870	338,969	0	(99)	0	(99)	0	338,870	0	0	0	5,104	12/01/2035	1
83162C	YC 1 SBAP 2016-10F 1 2.170		05/01/2018	PAID ON PRINCIPAL		176,474	176,474	176,474	176,541	0	(67)	0	(67)	0	176,474	0	0	0	2,030	11/01/2026	1
83162C	YP 2 SBAP 2017-10C 1 2.330		05/01/2018	PAID ON PRINCIPAL		239,313	239,313	239,313	239,381	0	(68)	0	(68)	0	239,313	0	0	0	2,788	05/01/2027	1
83162C	YY 3 SBAP 2017-10F 1 2.290		05/01/2018	PAID ON PRINCIPAL		333,018	333,018	333,018	333,013	0	4	0	4	0	333,018	0	0	0	3,516	11/01/2027	1
83162C	YZ 0 SBAP 2017-20E 1 2.880		05/01/2018	PAID ON PRINCIPAL		612,255	612,255	612,255	612,503	0	(249)	0	(249)	0	612,255	0	0	0	9,000	05/01/2037	1
83162C	YQ 0 SBAP 2017-20K 1 2.790		05/01/2018	PAID ON PRINCIPAL		248,214	248,214	248,214	248,209	0	5	0	5	0	248,214	0	0	0	3,227	11/01/2037	1
0599999	Total - Bonds - U.S. Government					43,772,959	43,822,959	43,821,627	43,794,845	0	27,225	0	27,225	0	43,822,070	0	890	890	239,609	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
60412A	NR 0 MINNESOTA GENERAL OBLI 5.000		06/20/2018	RAMIREZ & CO INC		3,741,150	3,500,000	4,248,685	3,714,799	0	(38,486)	0	(38,486)	0	3,676,312	0	64,838	64,838	156,042	08/01/2021	1FE
604129	XF 8 MINNESOTA GENERAL OBLI 5.000		06/26/2018	VARIOUS		3,953,385	3,700,000	4,448,584	3,915,642	0	(38,665)	0	(38,665)	0	3,876,977	0	76,408	76,408	165,125	08/01/2022	1FE
880541	MP 9 TENNESSEE GENERAL OBLI 5.000		05/01/2018	REDEEMED		2,500,000	2,500,000	2,737,050	2,533,595	0	(33,595)	0	(33,595)	0	2,500,000	0	0	0	62,500	05/01/2022	1FE
880541	MQ 7 TENNESSEE GENERAL OBLI 5.000		05/01/2018	REDEEMED		3,000,000	3,000,000	3,284,460	3,040,314	0	(40,314)	0	(40,314)	0	3,000,000	0	0	0	75,000	05/01/2023	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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
880541 MS 3	TENNESSEE GENERAL OBLI 5.000		05/01/2018	REDEEMED		2,500,000	2,500,000	2,737,050	2,533,595	0	(33,595)	0	(33,595)	0	2,500,000	0	0	0	62,500	05/01/2025	1FE
880541 MV 6	TENNESSEE GENERAL OBLI 5.000		05/01/2018	REDEEMED		9,295,000	9,295,000	10,176,352	9,419,905	0	(124,905)	0	(124,905)	0	9,295,000	0	0	0	232,375	05/01/2028	1FE
880541 MW 4	TENNESSEE GENERAL OBLI 5.000		05/01/2018	REDEEMED		2,000,000	2,000,000	2,189,640	2,026,876	0	(26,876)	0	(26,876)	0	2,000,000	0	0	0	50,000	05/01/2029	1FE
882723 LA 5	TEXAS TRANSN COMMN MOB 5.000		04/01/2018	REDEEMED		445,000	445,000	477,427	445,923	0	(923)	0	(923)	0	445,000	0	0	0	11,125	04/01/2027	1
882723 LU 1	TEXAS TRANSN COMMN MOB 5.000		04/01/2018	REDEEMED		4,555,000	4,555,000	4,886,923	4,564,453	0	(9,453)	0	(9,453)	0	4,555,000	0	0	0	113,875	04/01/2027	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					31,989,535	31,495,000	35,186,171	32,195,101	0	(346,811)	0	(346,811)	0	31,848,290	0	141,245	141,245	928,542	XXX	XXX

Bonds - U.S. Political Subdivisions of States

018095 ZK 8	ALLEN GENERAL OBLIGATI 5.000		05/24/2018	UMB BANK		1,247,478	1,145,000	1,405,934	1,251,825	0	(11,697)	0	(11,697)	0	1,240,128	0	7,349	7,349	45,164	08/15/2024	1FE
126775 TV 7	CABARRUS CO GENERAL OB 3.500		06/26/2018	MUNI CENTER		960,204	900,000	993,375	951,859	0	(4,668)	0	(4,668)	0	947,191	0	13,013	13,013	25,958	03/01/2025	1FE
249174 WH 2	DENVER CITY & COUNTY S 5.500		04/26/2018	CABRERA CAPITAL MARKETS I		2,788,875	2,250,000	2,880,338	2,880,338	0	(14,140)	0	(14,140)	0	2,866,197	0	(77,322)	(77,322)	30,938	12/01/2028	1FE
266705 ZF 2	DURHAM CO GENERAL OBLI 5.000		04/01/2018	REDEEMED		4,100,000	4,100,000	4,484,949	4,142,349	0	(42,349)	0	(42,349)	0	4,100,000	0	0	0	102,500	04/01/2023	1FE
355694 7B 0	FREDERICK CO GENERAL O 4.000		04/27/2018	KEYBANC CAPITAL MARK		6,812,523	6,365,000	7,558,883	6,919,782	0	(38,740)	0	(38,740)	0	6,881,042	0	(68,519)	(68,519)	190,950	08/01/2023	1FE
365892 LH 9	GARFIELD PITKIN & EAGL 5.000		06/28/2018	BARCLAYS CAPITAL INC		440,680	400,000	478,992	433,197	0	(3,977)	0	(3,977)	0	429,219	0	11,461	11,461	10,000	12/15/2022	1FE
387460 JW 9	GRANITE SCHOOL DISTRIC 5.000		06/01/2018	MATURED		1,700,000	1,700,000	1,795,897	1,727,438	0	(27,438)	0	(27,438)	0	1,700,000	0	0	0	42,500	06/01/2018	1FE
472736 T2 3	JEFFERSON CO SD R-001 5.000		06/28/2018	RBC CAPITAL MARKETS		5,638,200	5,000,000	6,148,800	5,603,924	0	(57,429)	0	(57,429)	0	5,546,495	0	91,705	91,705	125,000	12/15/2032	1FE
486063 NT 3	KATY ISD GO REF S2012A 5.000		06/04/2018	MORGAN STANLEY		4,987,272	4,560,000	5,336,112	4,918,351	0	(35,490)	0	(35,490)	0	4,882,861	0	104,411	104,411	184,300	02/15/2031	1FE
495224 M6 1	KING CO SD#411 ISSAQUA 5.000		06/01/2018	REDEEMED		6,130,000	6,130,000	6,418,110	6,144,337	0	(14,337)	0	(14,337)	0	6,130,000	0	0	0	153,250	12/01/2024	1FE
495224 M7 9	KING CO SD#411 ISSAQUA 5.000		06/01/2018	REDEEMED		7,425,000	7,425,000	7,743,607	7,440,837	0	(15,837)	0	(15,837)	0	7,425,000	0	0	0	185,625	12/01/2025	1FE
529063 PN 3	LEXINGTON CO SCH DIST 5.000		05/24/2018	MORGAN STANLEY		5,751,512	5,200,000	6,450,288	5,746,258	0	(52,801)	0	(52,801)	0	5,693,457	0	58,055	58,055	215,222	02/01/2024	1FE
613340 3N 6	MONTGOMERY CO GENERAL 5.000		05/01/2018	RBC CAPITAL MARKETS		8,056,580	7,000,000	8,238,230	8,087,540	0	(49,458)	0	(49,458)	0	8,038,083	0	18,497	18,497	176,944	11/01/2029	1FE
681712 V7 7	OMAHA GENERAL OBLIGATI 5.000		06/01/2018	REDEEMED		560,000	560,000	615,530	569,506	0	(9,506)	0	(9,506)	0	560,000	0	0	0	14,000	06/01/2020	1
783243 8B 7	RUTHERFORD CO GENERAL 5.000		04/01/2018	MATURED		1,915,000	1,915,000	2,189,037	1,925,293	0	(10,293)	0	(10,293)	0	1,915,000	0	0	0	47,875	04/01/2018	1FE
851035 RE 7	SPRINGFIELD SD #R-12 G 4.000		05/10/2018	DA DAVIDSON		1,087,680	1,000,000	1,173,940	1,087,432	0	(5,933)	0	(5,933)	0	1,081,499	0	6,181	6,181	28,111	03/01/2023	1FE
94766P CL 3	WEBER SCH DIST GENERAL 4.250		06/15/2018	REDEEMED		2,750,000	2,750,000	2,877,875	2,788,974	0	(38,974)	0	(38,974)	0	2,750,000	0	0	0	58,438	06/15/2025	1FE
94766P CM 1	WEBER SCH DIST GENERAL 4.300		06/15/2018	REDEEMED		2,875,000	2,875,000	3,010,815	2,916,397	0	(41,397)	0	(41,397)	0	2,875,000	0	0	0	61,813	06/15/2026	1FE
94766P CN 9	WEBER SCH DIST GENERAL 4.300		06/15/2018	REDEEMED		3,000,000	3,000,000	3,141,720	3,043,196	0	(43,196)	0	(43,196)	0	3,000,000	0	0	0	64,500	06/15/2027	1FE
975672 4X 1	WINSTON SALEM GO REF S 4.000		06/01/2018	MATURED		1,050,000	1,050,000	1,146,243	1,055,324	0	(5,324)	0	(5,324)	0	1,050,000	0	0	0	21,000	06/01/2018	1FE
975672 7F 7	WINSTON SALEM GO REF S 5.000		05/23/2018	PIPER JAFFRAY		1,522,289	1,365,000	1,697,787	1,521,954	0	(13,567)	0	(13,567)	0	1,508,388	0	13,901	13,901	32,988	06/01/2025	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					70,798,293	66,690,000	75,786,460	71,156,109	0	(536,549)	0	(536,549)	0	70,619,560	0	178,733	178,733	1,817,075	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

05053* AA 3	AUBURN HSG DEV CORP S7 7.400		06/15/2018	REDEEMED		14,911	14,911	14,911	14,911	0	0	0	0	0	14,911	0	0	0	460	04/15/2021	5*
161045 LZ 0	CHARLOTTE WATER & SEWE 5.000		06/25/2018	MUNI CENTER		388,091	350,000	419,678	379,179	0	(3,446)	0	(3,446)	0	375,733	0	12,358	12,358	9,944	12/01/2024	1FE
45203H YZ 9	ILLINOIS FIN AUTH (NOR 1.130		06/06/2018	BAS-MERRILL LYNCH		33,565,000	33,565,000	33,565,000	33,565,000	0	0	0	0	0	33,565,000	0	0	0	219,220	12/01/2034	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI 1.000		05/31/2018	GOLDMAN SACHS & CO		17,020,000	17,020,000	17,019,149	17,020,000	0	0	0	0	0	17,020,000	0	0	0	115,815	07/01/2038	1FE
485116 TB 3	KANSAS CITY WATER REV 5.000		05/23/2018	J P MORGAN CHASE SECURITI		1,810,619	1,645,000	2,039,997	1,813,660	0	(16,534)	0	(16,534)	0	1,797,126	0	13,493	13,493	39,754	12/01/2024	1FE
576051 PJ 9	MASSACHUSETTS WATER RE 5.000		05/01/2018	PIPER JAFFRAY		5,037,282	4,360,000	5,430,990	5,275,899	0	(32,942)	0	(32,942)	0	5,242,958	0	(205,675)	(205,675)	164,711	08/01/2033	1FE
592030 WY 2	NASHVILLE & DAVIDSON C 4.750		05/15/2018	REDEEMED		2,360,000	2,360,000	2,576,412	2,393,686	0	(33,686)	0	(33,686)	0	2,360,000	0	0	0	56,050	05/15/2028	1FE
644614 FP 9	NEW HAMPSHIRE H&E (DAR 1.060		06/05/2018	VARIOUS		16,530,000	16,530,000	16,530,000	16,530,000	0	0	0	0	0	16,530,000	0	0	0	110,316	06/01/2023	1FE
64972F SF 4	NEW YORK CITY FIN AUTH 1.040		06/04/2018	RBC CAPITAL MARKETS		40,240,000	40,240,000	40,240,000	40,240,000	0	0	0	0	0	40,240,000	0	0	0	262,331	06/15/2024	1FE
751100 FX 1	RALEIGH COMB ENTER SYS 1.170		06/06/2018	BAS-MERRILL LYNCH		26,710,000	26,710,000	26,710,000	26,710,000	0	0	0	0	0	26,710,000	0	0	0	175,144	03/01/2035	1FE
751100 FW 3	RALEIGH COMB ENTERPRIS 1.040		06/06/2018	BAS-MERRILL LYNCH		10,160,000	10,160,000	10,160,000	10,160,000	0	0	0	0	0	10,160,000	0	0	0	66,610	03/01/2035	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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
79642B	GG 2 SAN ANTONIO WATER REV 5.000		05/15/2018	MATURED		1,480,000	1,480,000	1,698,315	1,489,964	0	(9,964)	0	(9,964)	0	1,480,000	0	0	0	37,000	05/15/2018	1FE
802072	LM 8 SANTA FE GROSS RECEIPT 5.250		06/01/2018	REDEEMED		2,640,000	2,640,000	2,895,446	2,683,857	0	(43,857)	0	(43,857)	0	2,640,000	0	0	0	69,300	06/01/2021	1FE
802072	LN 6 SANTA FE GROSS RECEIPT 5.250		06/01/2018	REDEEMED		2,660,000	2,660,000	2,816,860	2,704,888	0	(44,888)	0	(44,888)	0	2,660,000	0	0	0	69,825	06/01/2022	1FE
882135	G4 2 TEXAS A & M UNIV FIN S 5.000		05/15/2018	REDEEMED		7,535,000	7,535,000	8,157,542	7,561,650	0	(26,650)	0	(26,650)	0	7,535,000	0	0	0	188,375	05/15/2025	1FE
915137	T7 8 UNIV OF TEXAS FING SYS 1.150		05/23/2018	BAS-MERRILL LYNCH		21,765,000	21,765,000	21,765,000	21,765,000	0	0	0	0	0	21,765,000	0	0	0	129,469	08/01/2033	1FE
91514A	HW 8 UNIV OF TEXAS FING SYS 5.000		05/24/2018	WELLS FARGO SECURITIES		4,145,933	3,755,000	4,652,483	4,151,462	0	(37,924)	0	(37,924)	0	4,113,538	0	32,395	32,395	148,114	08/15/2027	1Z
91514A	JA 4 UNIV OF TEXAS FING SYS 5.000		05/24/2018	HUTCHINSON SHOCKEY ERLEY		1,366,251	1,245,000	1,542,567	1,376,450	0	(12,574)	0	(12,574)	0	1,363,876	0	2,374	2,374	49,108	08/15/2027	1FE
915115	3W 7 UNIV OF TEXAS PERM UNI .950		05/31/2018	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	64,446	07/01/2037	1FE
3128QG	CC 4 FH (3/1 ARM) #1N0067 4.033		06/15/2018	PAID ON PRINCIPAL		5,081	5,081	5,099	5,058	0	23	0	23	0	5,081	0	0	0	77	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 3.832		06/15/2018	PAID ON PRINCIPAL		35,773	35,773	35,617	35,522	0	252	0	252	0	35,773	0	0	0	498	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 3.639		06/15/2018	PAID ON PRINCIPAL		87,768	87,768	86,198	86,232	0	1,536	0	1,536	0	87,768	0	0	0	1,273	12/15/2035	1
3128MJ	ZF 0 FHLMC GOLD PASS THROUG 3.000		06/15/2018	PAID ON PRINCIPAL		98,488	98,488	97,541	97,541	0	946	0	946	0	98,488	0	0	0	1,244	01/15/2047	1
31296S	DY 9 FHLMC GOLD PASSTHRU 5.000		06/15/2018	PAID ON PRINCIPAL		22,946	22,946	22,874	22,879	0	66	0	66	0	22,946	0	0	0	416	01/15/2034	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		06/15/2018	PAID ON PRINCIPAL		575	575	603	645	0	(70)	0	(70)	0	575	0	0	0	16	01/15/2030	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		772	772	792	801	0	(29)	0	(29)	0	772	0	0	0	19	02/15/2032	1
31292M	FD 0 FHLMC GOLD PASSTHRU 3.000		06/15/2018	PAID ON PRINCIPAL		953,698	953,698	968,823	968,768	0	(15,070)	0	(15,070)	0	953,698	0	0	0	11,602	03/15/2043	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		1,154	1,154	1,180	1,194	0	(40)	0	(40)	0	1,154	0	0	0	29	04/15/2029	1
31298S	UJ 1 FHLMC GOLD PASSTHRU 7.500		06/15/2018	PAID ON PRINCIPAL		179	179	187	194	0	(15)	0	(15)	0	179	0	0	0	6	08/15/2031	1
31298V	FC 6 FHLMC GOLD PASSTHRU 7.500		06/15/2018	PAID ON PRINCIPAL		482	482	504	524	0	(42)	0	(42)	0	482	0	0	0	15	09/15/2031	1
31287S	GA 9 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		324	324	332	338	0	(13)	0	(13)	0	324	0	0	0	8	04/15/2032	1
31287X	PZ 3 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		1,817	1,817	1,865	1,881	0	(64)	0	(64)	0	1,817	0	0	0	45	09/15/2032	1
31288A	K7 9 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		289	289	298	306	0	(17)	0	(17)	0	289	0	0	0	7	10/15/2032	1
31288E	6E 2 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		3,920	3,920	4,031	4,087	0	(167)	0	(167)	0	3,920	0	0	0	116	02/15/2033	1
31288H	RC 6 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		4,894	4,894	5,024	5,042	0	(147)	0	(147)	0	4,894	0	0	0	122	03/15/2033	1
31335H	TT 0 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		4,648	4,648	4,762	4,734	0	(85)	0	(85)	0	4,648	0	0	0	111	07/15/2022	1
3128H4	H9 3 FHLMC GOLD PASSTHRU 5.000		05/15/2018	VARIOUS		1,230	1,230	1,248	1,228	0	1	0	1	0	1,230	0	0	0	22	05/15/2018	1
3128H4	5W 5 FHLMC GOLD PASSTHRU 5.000		04/15/2018	PAID ON PRINCIPAL		243	243	247	243	0	0	0	0	0	243	0	0	0	4	06/15/2018	1
3128H6	BH 6 FHLMC GOLD PASSTHRU 5.000		06/15/2018	PAID ON PRINCIPAL		8,831	8,831	8,967	8,826	0	6	0	6	0	8,831	0	0	0	182	07/15/2018	1
3128H6	BP 8 FHLMC GOLD PASSTHRU 5.000		06/15/2018	PAID ON PRINCIPAL		4,245	4,245	4,310	4,241	0	4	0	4	0	4,245	0	0	0	81	07/15/2018	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		06/15/2018	PAID ON PRINCIPAL		186,100	186,100	185,656	185,644	0	456	0	456	0	186,100	0	0	0	4,261	06/15/2033	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		25,050	25,050	25,695	25,763	0	(713)	0	(713)	0	25,050	0	0	0	640	04/15/2033	1
31283H	W9 2 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		2,529	2,529	2,586	2,610	0	(81)	0	(81)	0	2,529	0	0	0	64	05/15/2033	1
31283H	Z2 4 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		45,185	45,185	46,292	46,401	0	(1,216)	0	(1,216)	0	45,185	0	0	0	1,153	11/15/2033	1
31283H	Z5 7 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		49,990	49,990	51,213	51,396	0	(1,406)	0	(1,406)	0	49,990	0	0	0	1,253	02/15/2034	1
3128MJ	SY 7 FHLMC GOLD PASSTHRU 3.000		06/15/2018	PAID ON PRINCIPAL		400,991	400,991	395,776	396,196	0	4,795	0	4,795	0	400,991	0	0	0	4,318	06/15/2043	1
3128MJ	S3 5 FHLMC GOLD PASSTHRU 3.000		06/15/2018	PAID ON PRINCIPAL		93,974	93,974	90,145	90,588	0	3,386	0	3,386	0	93,974	0	0	0	1,188	07/15/2043	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		06/15/2018	PAID ON PRINCIPAL		277,893	277,893	263,821	265,463	0	12,430	0	12,430	0	277,893	0	0	0	3,483	08/15/2043	1
3133TG	NU 9 FHR 2093 Z CMO 6.000		06/15/2018	PAID ON PRINCIPAL		46,718	46,718	42,742	44,829	0	1,889	0	1,889	0	46,718	0	0	0	1,165	11/15/2028	1
3133TK	SJ 0 FHR 2151 JZ CMO 6.000		06/15/2018	PAID ON PRINCIPAL		135,376	135,376	123,763	130,812	0	4,564	0	4,564	0	135,376	0	0	0	3,277	05/15/2029	1
3133TM	7G 5 FHR 2182 ZC CMO 7.500		06/15/2018	PAID ON PRINCIPAL		26,779	26,779	27,542	26,705	0	74	0	74	0	26,779	0	0	0	841	09/15/2029	1
3133TN	JY 1 FHR 2223 Z CMO 8.000		06/15/2018	PAID ON PRINCIPAL		3,591	3,591	3,508	3,541	0	50	0	50	0	3,591	0	0	0	129	03/15/2030	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		06/15/2018	PAID ON PRINCIPAL		13,245	13,245	13,217	13,212	0	34	0	34	0	13,245	0	0	0	357	01/15/2031	1

QE052

SCHEDULE D - PART 4

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

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TR LB 9	FHR 2284 Z CMO 6.500		06/15/2018	PAID ON PRINCIPAL		30,356	30,356	28,697	29,576	0	780	0	780	0	30,356	0	0	0	845	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		06/15/2018	PAID ON PRINCIPAL		97,216	97,216	91,300	97,533	0	2,683	0	2,683	0	97,216	0	0	0	2,591	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		06/15/2018	PAID ON PRINCIPAL		53,065	53,065	47,846	51,254	0	1,811	0	1,811	0	53,065	0	0	0	1,401	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		06/15/2018	PAID ON PRINCIPAL		237,494	237,494	238,830	236,903	0	591	0	591	0	237,494	0	0	0	6,663	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		06/15/2018	PAID ON PRINCIPAL		41,652	41,652	41,350	41,419	0	234	0	234	0	41,652	0	0	0	1,123	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		06/15/2018	PAID ON PRINCIPAL		79,961	79,961	80,574	79,763	0	198	0	198	0	79,961	0	0	0	2,158	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		06/15/2018	PAID ON PRINCIPAL		206,721	206,721	199,776	204,702	0	2,018	0	2,018	0	206,721	0	0	0	4,322	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		06/15/2018	PAID ON PRINCIPAL		112,779	112,779	103,915	110,353	0	2,426	0	2,426	0	112,779	0	0	0	2,173	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		06/15/2018	PAID ON PRINCIPAL		303,432	303,432	282,365	297,609	0	5,823	0	5,823	0	303,432	0	0	0	5,753	01/15/2024	1
3137AM ER 4	FHR 4022 AH 1.500		06/15/2018	PAID ON PRINCIPAL		321,454	321,454	317,738	317,797	0	3,657	0	3,657	0	321,454	0	0	0	2,030	12/15/2025	1
3137B8 DA 2	FHR 4302 CA 3.000		06/15/2018	PAID ON PRINCIPAL		108,188	108,188	109,101	108,875	0	(687)	0	(687)	0	108,188	0	0	0	1,380	06/15/2040	1
3137BB QW 9	FHR 4351 LC CMO 3.000		06/15/2018	PAID ON PRINCIPAL		210,852	210,852	213,529	212,925	0	(2,073)	0	(2,073)	0	210,852	0	0	0	2,747	11/15/2040	1
3137BT JB 2	FHR 4635 EG 2.500		06/15/2018	PAID ON PRINCIPAL		231,870	231,870	232,305	232,296	0	(426)	0	(426)	0	231,870	0	0	0	2,413	12/15/2046	1
31282X A8 4	FHS 146 75 CMO 7.500		06/15/2018	PAID ON PRINCIPAL		3,508	3,508	3,537	3,515	0	(8)	0	(8)	0	3,508	0	0	0	111	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 3.573		06/25/2018	PAID ON PRINCIPAL		51,129	51,129	50,622	51,005	0	124	0	124	0	51,129	0	0	0	693	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		06/25/2018	PAID ON PRINCIPAL		34,738	34,738	34,626	34,627	0	111	0	111	0	34,738	0	0	0	541	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		06/25/2018	PAID ON PRINCIPAL		62,060	62,060	61,858	61,876	0	184	0	184	0	62,060	0	0	0	857	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		06/25/2018	PAID ON PRINCIPAL		135,968	135,968	134,896	135,134	0	835	0	835	0	135,968	0	0	0	1,442	08/25/2028	1
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000		06/25/2018	PAID ON PRINCIPAL		961,510	961,510	966,086	966,086	0	(4,576)	0	(4,576)	0	961,510	0	0	0	12,084	02/25/2047	1
3140J7 WR 2	FNMA PASS TH #BM3355 3.500		06/25/2018	PAID ON PRINCIPAL		89,323	89,323	89,456	89,456	0	(133)	0	(133)	0	89,323	0	0	0	803	02/25/2048	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		06/25/2018	PAID ON PRINCIPAL		347,447	347,447	358,441	358,290	0	(10,843)	0	(10,843)	0	347,447	0	0	0	4,888	12/25/2041	1
31371K RC 7	FNMA PASS TH #254383 7.500		06/25/2018	PAID ON PRINCIPAL		2,503	2,503	2,616	2,746	0	(244)	0	(244)	0	2,503	0	0	0	88	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		06/25/2018	PAID ON PRINCIPAL		31,135	31,135	31,928	31,488	0	(353)	0	(353)	0	31,135	0	0	0	707	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		06/25/2018	PAID ON PRINCIPAL		38,791	38,791	39,621	39,151	0	(360)	0	(360)	0	38,791	0	0	0	898	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		06/25/2018	PAID ON PRINCIPAL		11,315	11,315	11,290	11,283	0	32	0	32	0	11,315	0	0	0	232	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		06/25/2018	PAID ON PRINCIPAL		9,469	9,469	9,449	9,443	0	27	0	27	0	9,469	0	0	0	197	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		06/25/2018	PAID ON PRINCIPAL		102,621	102,621	104,930	103,639	0	(1,017)	0	(1,017)	0	102,621	0	0	0	2,394	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2018	PAID ON PRINCIPAL		33,187	33,187	33,404	33,223	0	(37)	0	(37)	0	33,187	0	0	0	693	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2018	PAID ON PRINCIPAL		6,772	6,772	6,787	6,755	0	17	0	17	0	6,772	0	0	0	126	11/25/2018	1
31371L F3 8	FNMA PASS TH #254986 5.500		06/25/2018	PAID ON PRINCIPAL		30,494	30,494	31,142	30,786	0	(293)	0	(293)	0	30,494	0	0	0	698	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		06/25/2018	PAID ON PRINCIPAL		25,945	25,945	26,497	26,187	0	(242)	0	(242)	0	25,945	0	0	0	596	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		06/25/2018	PAID ON PRINCIPAL		62,973	62,973	64,577	63,705	0	(732)	0	(732)	0	62,973	0	0	0	1,448	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		06/25/2018	PAID ON PRINCIPAL		1,852	1,852	1,744	1,803	0	50	0	50	0	1,852	0	0	0	54	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328 7.000		05/25/2018	PAID ON PRINCIPAL		29,706	29,706	28,360	28,877	0	829	0	829	0	29,706	0	0	0	864	04/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		06/25/2018	PAID ON PRINCIPAL		1,175	1,175	1,101	1,128	0	46	0	46	0	1,175	0	0	0	33	09/25/2025	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		06/25/2018	PAID ON PRINCIPAL		1,943	1,943	1,860	1,898	0	44	0	44	0	1,943	0	0	0	52	06/25/2024	1
31376R 6H 9	FNMA PASS TH #363672 7.500		06/25/2018	PAID ON PRINCIPAL		2,921	2,921	2,819	2,805	0	116	0	116	0	2,921	0	0	0	91	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		06/25/2018	PAID ON PRINCIPAL		582	582	562	560	0	22	0	22	0	582	0	0	0	18	12/25/2026	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2018	PAID ON PRINCIPAL		83	83	83	83	0	(0)	0	(0)	0	83	0	0	0	2	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		06/25/2018	PAID ON PRINCIPAL		201	201	202	202	0	(1)	0	(1)	0	201	0	0	0	5	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		06/25/2018	PAID ON PRINCIPAL		882	882	896	897	0	(14)	0	(14)	0	882	0	0	0	26	03/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		06/25/2018	PAID ON PRINCIPAL		1,140	1,140	1,135	1,135	0	5	0	5	0	1,140	0	0	0	31	06/25/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313615	L4 6	FNMA PASS TH #50747	7.000	06/25/2018	PAID ON PRINCIPAL	941	941	879	909	0	31	0	31	0	941	0	0	0	26	06/25/2023	1
31384V	L7 5	FNMA PASS TH #535050	7.500	06/25/2018	PAID ON PRINCIPAL	3,916	3,916	4,087	4,302	0	(386)	0	(386)	0	3,916	0	0	0	117	12/25/2029	1
31385H	5H 1	FNMA PASS TH #545448	7.500	06/25/2018	PAID ON PRINCIPAL	944	944	983	1,046	0	(102)	0	(102)	0	944	0	0	0	28	02/25/2032	1
31385X	M8 7	FNMA PASS TH #555783	4.500	06/25/2018	PAID ON PRINCIPAL	59,282	59,282	58,474	58,662	0	619	0	619	0	59,282	0	0	0	1,090	10/25/2033	1
31389Y	M7 3	FNMA PASS TH #639482	7.500	06/25/2018	PAID ON PRINCIPAL	368	368	385	410	0	(42)	0	(42)	0	368	0	0	0	11	01/25/2032	1
31390K	RG 5	FNMA PASS TH #648587	7.500	06/25/2018	PAID ON PRINCIPAL	54	54	56	60	0	(7)	0	(7)	0	54	0	0	0	2	05/25/2032	1
31401B	QB 4	FNMA PASS TH #703450	5.000	05/25/2018	PAID ON PRINCIPAL	21,075	21,075	21,592	21,043	0	31	0	31	0	21,075	0	0	0	352	06/25/2018	1
31401C	KL 6	FNMA PASS TH #704199	5.000	04/25/2018	PAID ON PRINCIPAL	1,651	1,651	1,692	1,648	0	3	0	3	0	1,651	0	0	0	28	06/25/2018	1
31401H	NK 4	FNMA PASS TH #708794	5.000	04/25/2018	PAID ON PRINCIPAL	1,267	1,267	1,298	1,265	0	2	0	2	0	1,267	0	0	0	21	06/25/2018	1
31401M	BR 1	FNMA PASS TH #712048	5.500	06/25/2018	PAID ON PRINCIPAL	1,206	1,206	1,232	1,231	0	(25)	0	(25)	0	1,206	0	0	0	32	07/25/2033	1
31401X	LS 4	FNMA PASS TH #721337	5.000	06/25/2018	VARIOUS	83,635	83,635	85,671	83,506	0	129	0	129	0	83,635	0	0	0	1,582	06/25/2018	1
31402C	QM 7	FNMA PASS TH #725060	6.000	06/25/2018	PAID ON PRINCIPAL	192	192	196	197	0	(6)	0	(6)	0	192	0	0	0	5	01/25/2034	1
31402D	VH 0	FNMA PASS TH #726116	5.000	06/25/2018	PAID ON PRINCIPAL	21,582	21,582	22,109	21,557	0	25	0	25	0	21,582	0	0	0	430	08/25/2018	1
31402J	ER 4	FNMA PASS TH #730144	5.000	06/25/2018	PAID ON PRINCIPAL	10,634	10,634	10,571	10,581	0	53	0	53	0	10,634	0	0	0	222	07/25/2033	1
31402J	2D 8	FNMA PASS TH #730772	5.000	06/25/2018	PAID ON PRINCIPAL	8,948	8,948	9,167	8,940	0	8	0	8	0	8,948	0	0	0	178	08/25/2018	1
31402N	D5 4	FNMA PASS TH #733724	5.000	06/25/2018	PAID ON PRINCIPAL	8,581	8,581	8,792	8,574	0	7	0	7	0	8,581	0	0	0	179	08/25/2018	1
31402Q	LF 6	FNMA PASS TH #734826	4.500	06/25/2018	PAID ON PRINCIPAL	8,862	8,862	8,541	8,638	0	225	0	225	0	8,862	0	0	0	179	08/25/2033	1
31403F	Q6 4	FNMA PASS TH #747577	5.000	06/25/2018	PAID ON PRINCIPAL	13,785	13,785	13,714	13,720	0	65	0	65	0	13,785	0	0	0	327	11/25/2033	1
31403G	RL 8	FNMA PASS TH #748491	5.000	06/25/2018	PAID ON PRINCIPAL	10,537	10,537	10,482	10,487	0	50	0	50	0	10,537	0	0	0	238	10/25/2033	1
31403L	LR 0	FNMA PASS TH #751936	5.500	06/25/2018	PAID ON PRINCIPAL	6,206	6,206	6,338	6,258	0	(53)	0	(53)	0	6,206	0	0	0	142	11/25/2023	1
31403N	CD 7	FNMA PASS TH #753468	4.500	06/25/2018	PAID ON PRINCIPAL	3,103	3,103	3,113	3,096	0	7	0	7	0	3,103	0	0	0	59	11/25/2018	1
31404B	SY 9	FNMA PASS TH #763835	5.000	06/25/2018	PAID ON PRINCIPAL	214	214	212	213	0	1	0	1	0	214	0	0	0	4	01/25/2034	1
31404J	MA 0	FNMA PASS TH #769953	5.000	06/25/2018	PAID ON PRINCIPAL	2,337	2,337	2,335	2,334	0	3	0	3	0	2,337	0	0	0	49	03/25/2034	1
31404J	YQ 2	FNMA PASS TH #770319	5.000	06/25/2018	PAID ON PRINCIPAL	8,774	8,774	8,722	8,728	0	46	0	46	0	8,774	0	0	0	182	04/25/2034	1
31404N	2P 0	FNMA PASS TH #773982	5.000	06/25/2018	PAID ON PRINCIPAL	9,655	9,655	9,599	9,607	0	48	0	48	0	9,655	0	0	0	195	03/25/2034	1
31404N	2S 4	FNMA PASS TH #773985	5.000	06/25/2018	PAID ON PRINCIPAL	2,085	2,085	2,073	2,075	0	11	0	11	0	2,085	0	0	0	43	03/25/2034	1
31404W	GW 0	FNMA PASS TH #780613	5.000	06/25/2018	PAID ON PRINCIPAL	431	431	412	414	0	17	0	17	0	431	0	0	0	9	05/25/2034	1
31404W	R9 9	FNMA PASS TH #780912	5.000	06/25/2018	PAID ON PRINCIPAL	14,702	14,702	14,101	14,283	0	420	0	420	0	14,702	0	0	0	306	06/25/2029	1
31406V	2P 0	FNMA PASS TH #821682	5.000	06/25/2018	PAID ON PRINCIPAL	62,272	62,272	61,928	61,950	0	323	0	323	0	62,272	0	0	0	1,167	06/25/2035	1
31407X	A8 4	FNMA PASS TH #843431	5.000	06/25/2018	PAID ON PRINCIPAL	102,458	102,458	98,008	99,212	0	3,246	0	3,246	0	102,458	0	0	0	2,090	07/25/2035	1
31358F	3N 7	FNR G-5 Z CMO	8.250	06/25/2018	PAID ON PRINCIPAL	4,265	4,265	4,330	4,259	0	7	0	7	0	4,265	0	0	0	143	03/25/2021	1
31358T	3G 2	FNR G93-10 J CMO	5.000	06/25/2018	PAID ON PRINCIPAL	27,011	27,011	23,551	26,015	0	996	0	996	0	27,011	0	0	0	544	03/25/2023	1
31359U	2Q 7	FNR 1998-64 ZB CMO	6.500	06/25/2018	PAID ON PRINCIPAL	104,817	104,817	100,144	102,761	0	2,056	0	2,056	0	104,817	0	0	0	2,742	09/25/2028	1
31359W	AW 1	FNR 1999-28 ZB CMO	6.500	06/25/2018	PAID ON PRINCIPAL	29,363	29,363	27,853	28,627	0	736	0	736	0	29,363	0	0	0	835	06/25/2029	1
31359V	S5 3	FNR 1999-29 ZB CMO	6.500	06/25/2018	PAID ON PRINCIPAL	11,179	11,179	10,632	10,808	0	371	0	371	0	11,179	0	0	0	301	06/25/2029	1
31392D	NT 5	FNR 2002-40 MG CMO	6.500	06/25/2018	PAID ON PRINCIPAL	44,537	44,537	44,140	44,226	0	311	0	311	0	44,537	0	0	0	1,197	06/25/2032	1
31392G	EK 7	FNR 2002-90 A1 CMO	6.500	06/25/2018	PAID ON PRINCIPAL	8,519	8,519	8,863	8,710	0	(192)	0	(192)	0	8,519	0	0	0	224	06/25/2042	1
31393U	LU 5	FNR 2003-122 TG CMO	5.000	06/25/2018	PAID ON PRINCIPAL	199,512	199,512	191,874	197,358	0	2,154	0	2,154	0	199,512	0	0	0	4,154	12/25/2023	1
3136AJ	G4 2	FNR 2014-26 W	3.000	06/25/2018	PAID ON PRINCIPAL	339,354	339,354	343,384	342,185	0	(2,832)	0	(2,832)	0	339,354	0	0	0	4,176	04/25/2040	1
3136AJ	6A 9	FNR 2014-27 NA CMO	3.000	06/25/2018	PAID ON PRINCIPAL	249,410	249,410	253,073	252,055	0	(2,645)	0	(2,645)	0	249,410	0	0	0	3,165	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					213,576,938	212,183,762	216,319,263	213,966,789	0	(244,796)	0	(244,796)	0	213,721,993	0	(145,055)	(145,055)	2,107,056	XXX	XXX

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous																					
03523T	AN 8 ANHEUSER-BUSCH INBEV W 5.375.....	C	04/23/2018.	MAKE WHOLE CALL.....		2,087,500	2,000,000	1,986,900	1,996,785	0	333	0	333	0	1,997,118	0	2,882	2,882	170,514	01/15/2020.	2FE.....
03523T	AV 0 ANHEUSER-BUSCH INBEV W 5.000.....	C	06/06/2018.	MAKE WHOLE CALL.....		1,040,710	1,000,000	1,144,740	1,041,962	0	(7,671)	0	(7,671)	0	1,034,291	0	(34,291)	(34,291)	72,793	04/15/2020.	2FE.....
00206R	EM 0 AT&T INC 3.900.....		05/23/2018.	MAKE WHOLE CALL.....		1,010,000	1,000,000	998,270	998,293	0	48	0	48	0	998,341	0	1,659	1,659	40,983	08/14/2027.	2FE.....
05379B	AN 7 AVISTA CORP 5.950.....		06/01/2018.	MATURED.....		2,000,000	2,000,000	2,215,360	2,014,907	0	(14,907)	0	(14,907)	0	2,000,000	0	0	0	59,500	06/01/2018.	1FE.....
05531F	AN 3 BB&T CORP 2.050.....		05/15/2018.	REDEEMED.....		1,000,000	1,000,000	998,540	999,850	0	104	0	104	0	999,954	0	46	46	8,314	06/19/2018.	1FE.....
05581J	AA 2 BNSF RAILWAY CO 2015-1 3.442.....		06/16/2018.	REDEEMED.....		56,420	56,420	56,420	56,420	0	(0)	0	(0)	0	56,420	0	0	0	971	06/16/2028.	1FE.....
05565S	AA 2 BNSF 2006-2 TRUST 5.629.....		04/01/2018.	REDEEMED.....		107,088	107,088	107,088	107,085	0	3	0	3	0	107,088	0	0	0	3,014	04/01/2024.	1FE.....
459284	AB 1 COCA-COLA ENTERPRISES 3.500.....		04/12/2018.	EXCHANGED.....		4,027,720	4,000,000	3,965,000	3,989,114	0	1,137	0	1,137	0	3,990,251	0	37,469	37,469	86,500	09/15/2020.	2FE.....
20826F	AA 4 CONOCOPHILLIPS 2.400.....		06/11/2018.	TENDERED.....		1,944,760	2,000,000	1,998,040	1,998,967	0	95	0	95	0	1,999,062	0	(54,302)	(54,302)	23,467	12/15/2022.	1FE.....
20826F	AD 8 CONOCOPHILLIPS 3.350.....		06/11/2018.	TENDERED.....		1,002,230	1,000,000	998,230	998,695	0	83	0	83	0	998,778	0	3,452	3,452	19,169	11/15/2024.	1FE.....
126650	BC 3 CVS LEASE PASS THRU CE 5.880.....		06/10/2018.	REDEEMED.....		61,786	61,786	55,238	57,120	0	4,666	0	4,666	0	61,786	0	0	0	1,515	01/10/2028.	2FE.....
126650	BQ 2 CVS LEASE PASS THRU CE 6.943.....		06/10/2018.	REDEEMED.....		24,636	24,636	23,100	23,513	0	1,123	0	1,123	0	24,636	0	0	0	713	01/10/2030.	2FE.....
12665U	AA 2 CVS LEASE PASS THRU CE 4.704.....		06/10/2018.	REDEEMED.....		23,808	23,808	23,808	23,808	0	(0)	0	(0)	0	23,808	0	0	0	467	01/10/2036.	2FE.....
256677	AB 1 DOLLAR GENERAL 1.875.....		04/15/2018.	MATURED.....		1,000,000	1,000,000	967,880	997,874	0	2,126	0	2,126	0	1,000,000	0	0	0	9,375	04/15/2018.	2FE.....
256746	AB 4 DOLLAR TREE 5.750.....		05/05/2018.	REDEEMED.....		3,129,390	3,000,000	3,116,250	3,116,250	0	(7,654)	0	(7,654)	0	3,108,596	0	20,794	20,794	116,917	03/01/2023.	2FE.....
278058	DD 1 EATON CORP 5.600.....		05/15/2018.	MATURED.....		1,000,000	1,000,000	992,100	999,469	0	532	0	532	0	1,000,000	0	0	0	28,000	05/15/2018.	2FE.....
30162A	AC 2 EXELIS INC 5.550.....		06/22/2018.	MAKE WHOLE CALL.....		1,072,637	1,000,000	997,620	998,869	0	121	0	121	0	998,989	0	1,011	1,011	112,874	10/01/2021.	2FE.....
341099	CK 3 FLORIDA POWER CORP 5.650.....		06/15/2018.	MATURED.....		1,047,000	1,047,000	1,246,715	1,062,133	0	(15,133)	0	(15,133)	0	1,047,000	0	0	0	29,578	06/15/2018.	1FE.....
377372	AD 9 GLAXOSMITHKLINE 5.650.....	C	05/15/2018.	MATURED.....		2,000,000	2,000,000	2,221,950	2,013,892	0	(13,892)	0	(13,892)	0	2,000,000	0	0	0	56,500	05/15/2018.	1FE.....
361841	AF 6 GLP CAP/FIN II 5.375.....		05/09/2018.	J P MORGAN CHASE SECURITI.....		1,035,000	1,000,000	995,000	996,708	0	232	0	232	0	996,940	0	38,060	38,060	28,368	11/01/2023.	3FE.....
362320	AZ 6 GTE CORP 6.840.....		04/15/2018.	MATURED.....		2,000,000	2,000,000	2,150,580	2,004,504	0	(4,504)	0	(4,504)	0	2,000,000	0	0	0	68,400	04/15/2018.	2FE.....
413875	AM 7 HARRIS CORP 4.400.....		06/22/2018.	MAKE WHOLE CALL.....		1,281,741	1,235,000	1,242,767	1,237,739	0	(408)	0	(408)	0	1,237,331	0	(2,331)	(2,331)	74,968	12/15/2020.	2FE.....
455665	AK 5 INDIANTOWN COGENERATIO 9.770.....		06/15/2018.	REDEEMED.....		178,171	178,171	174,995	177,104	0	1,067	0	1,067	0	178,171	0	0	0	8,704	12/15/2020.	2FE.....
501044	BK 6 KROGER CO 7.000.....		05/01/2018.	MATURED.....		6,200,000	6,200,000	5,874,562	6,187,198	0	12,802	0	12,802	0	6,200,000	0	0	0	217,000	05/01/2018.	2FE.....
513075	BE 0 LAMAR MEDIA CORP 5.000.....		06/05/2018.	WELLS FARGO SECURITIES.....		3,459,929	3,413,000	3,429,370	3,420,366	0	(854)	0	(854)	0	3,419,511	0	40,417	40,417	101,765	05/01/2023.	3FE.....
521615	AA 2 LEA POWER PARTNERS (14 6.595.....		06/15/2018.	REDEEMED.....		21,430	21,430	21,430	21,430	0	0	0	0	0	21,430	0	0	0	707	06/15/2033.	3FE.....
52517P	VV 0 LEHMAN BROTHERS HOLDIN 4.800.....		04/05/2018.	PAID ON PRINCIPAL.....		7,529	7,529	941	132	0	7,397	0	7,397	0	7,529	0	0	0	0	03/13/2014.	6.....
538034	AG 4 LIVE NATION ENTERTAINM 5.375.....		06/06/2018.	SUNTRUST.....		1,124,575	1,100,000	1,108,750	1,103,867	0	(491)	0	(491)	0	1,103,375	0	21,200	21,200	21,192	06/15/2022.	4FE.....
585055	AN 6 MEDTRONIC INC 5.600.....		04/27/2018.	MAKE WHOLE CALL.....		2,051,440	2,000,000	1,998,620	1,999,605	0	103	0	103	0	1,999,709	0	291	291	120,507	03/15/2019.	1FE.....
59217G	AG 4 MET LIFE GLOBAL FUNDIN 3.650.....		06/14/2018.	MATURED.....		2,000,000	2,000,000	1,997,560	1,999,766	0	235	0	235	0	2,000,000	0	0	0	36,500	06/14/2018.	1FE.....
59156R	AT 5 METLIFE INC 7.717.....		05/30/2018.	TENDERED.....		1,062,611	1,023,000	1,302,525	1,072,068	0	(17,927)	0	(17,927)	0	1,054,141	0	8,470	8,470	62,498	02/15/2019.	1FE.....
61166W	AF 8 MONSANTO CO 5.125.....		04/15/2018.	MATURED.....		1,500,000	1,500,000	1,785,705	1,514,100	0	(14,100)	0	(14,100)	0	1,500,000	0	0	0	38,438	04/15/2018.	2FE.....
628530	BF 3 MYLAN INC 2.550.....		06/15/2018.	MAKE WHOLE CALL.....		1,000,642	1,000,000	997,540	999,385	0	180	0	180	0	999,565	0	435	435	16,579	03/28/2019.	2FE.....
62947Q	AN 8 NXP BV/NXP FUNDING LLC 5.750.....	C	04/02/2018.	REDEEMED.....		514,375	500,000	516,875	510,864	0	3,511	0	3,511	0	514,375	0	0	0	15,733	03/15/2023.	3FE.....
68389X	AC 9 ORACLE CORP 5.750.....		04/15/2018.	MATURED.....		2,000,000	2,000,000	2,322,930	2,015,115	0	(15,115)	0	(15,115)	0	2,000,000	0	0	0	57,500	04/15/2018.	1FE.....
690732	AE 2 OWENS & MINOR 4.375.....		06/14/2018.	ROBERT W BAIRD & CO.....		630,000	700,000	697,354	698,076	0	121	0	121	0	698,197	0	(68,197)	(68,197)	15,568	12/15/2024.	3FE.....
698455	AB 8 PANHANDLE EASTERN 7.000.....		06/15/2018.	MATURED.....		1,000,000	1,000,000	997,150	999,727	0	273	0	273	0	1,000,000	0	0	0	35,000	06/15/2018.	2FE.....
70109H	AH 8 PARKER-HANNIFIN CORP 5.500.....		05/15/2018.	MATURED.....		2,000,000	2,000,000	2,119,500	2,005,959	0	(5,959)	0	(5,959)	0	2,000,000	0	0	0	55,000	05/15/2018.	1FE.....
718172	AA 7 PHILIP MORRIS INTERNAT 5.650.....		05/16/2018.	MATURED.....		3,000,000	3,000,000	3,147,080	3,007,409	0	(7,409)	0	(7,409)	0	3,000,000	0	0	0	84,750	05/16/2018.	1FE.....
74153W	BZ 1 PRICOA GLOBAL FUNDING 1.600.....		05/29/2018.	MATURED.....		3,000,000	3,000,000	2,997,690	2,999,776	0	224	0	224	0	3,000,000	0	0	0	24,000	05/29/2018.	1FE.....

QE055

SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
742718	BG 3 PROCTER & GAMBLE CO 8.000		05/25/2018	TENDERED		4,432,960	3,500,000	5,241,055	4,528,926	0	(56,051)	0	(56,051)	0	4,472,875	0	(39,915)	(39,915)	205,333	09/01/2024	1FE
742718	BH 1 PROCTER & GAMBLE CO 6.450		05/25/2018	TENDERED		1,487,388	1,250,000	1,598,725	1,491,920	0	(10,496)	0	(10,496)	0	1,481,424	0	5,963	5,963	69,427	01/15/2026	1FE
74456Q	AS 5 PUBLIC SERVICE ELECTRI 5.300		05/01/2018	MATURED		1,000,000	1,000,000	1,140,930	1,007,574	0	(7,574)	0	(7,574)	0	1,000,000	0	0	0	26,500	05/01/2018	1FE
748767	AF 7 QUINTILES IMS INC (144 4.875		03/28/2018	SUNTRUST		0	0	0	0	0	(22)	0	(22)	0	(22)	0	22	22	37,104	05/15/2023	3FE
75913M	AB 5 REGIONS BANK ALABAMA 7.500		05/15/2018	MATURED		1,127,000	1,127,000	1,315,701	1,148,862	0	(21,862)	0	(21,862)	0	1,127,000	0	0	0	42,263	05/15/2018	2FE
76009N	AK 6 RENT-A-CENTER 4.750		06/11/2018	RBC CAPITAL MARKETS		820,800	855,000	818,663	812,250	25,229	2,191	0	27,420	0	839,670	0	(18,870)	(18,870)	25,044	05/01/2021	4FE
749571	AB 1 RHP HOTEL PPTY 5.000		06/19/2018	CANTOR FITZGERALD		1,393,373	1,383,000	1,395,101	1,385,803	0	(1,038)	0	(1,038)	0	1,384,765	0	8,607	8,607	47,253	04/15/2021	4FE
811065	AB 7 SCRIPPS NETWORKS 2.750		04/03/2018	EXCHANGED		992,510	1,000,000	996,450	998,587	0	187	0	187	0	998,774	0	(6,264)	(6,264)	11,542	11/15/2019	2FE
811065	AC 5 SCRIPPS NETWORKS 3.900		04/03/2018	EXCHANGED		1,005,780	1,000,000	992,660	994,600	0	177	0	177	0	994,777	0	11,003	11,003	15,950	11/15/2024	2FE
811065	AF 8 SCRIPPS NETWORKS 3.500		04/03/2018	EXCHANGED		988,530	1,000,000	1,029,650	1,026,937	0	(1,534)	0	(1,534)	0	1,025,402	0	(36,872)	(36,872)	11,500	06/15/2022	2FE
811065	AG 6 SCRIPPS NETWORKS 3.950		04/03/2018	EXCHANGED		993,390	1,000,000	998,100	998,513	0	13	0	13	0	998,525	0	(5,135)	(5,135)	12,850	06/15/2025	2FE
84603M	XU 5 SOVEREIGN BANK 8.750	C	05/30/2018	MATURED		875,000	875,000	1,063,622	894,020	0	(19,020)	0	(19,020)	0	875,000	0	0	0	38,281	05/30/2018	2FE
85208N	AA 8 SPRINT SPECTRUM / SPEC 3.360		06/20/2018	REDEEMED		125,000	125,000	125,702	125,471	0	(471)	0	(471)	0	125,000	0	0	0	2,100	03/20/2023	2FE
863667	AD 3 STRYKER CORP 1.300		04/01/2018	MATURED		1,000,000	1,000,000	995,650	999,765	0	235	0	235	0	1,000,000	0	0	0	6,500	04/01/2018	1FE
882508	AV 6 TEXAS INSTRUMENTS INC 1.000		05/01/2018	MATURED		1,000,000	1,000,000	990,700	999,353	0	647	0	647	0	1,000,000	0	0	0	5,000	05/01/2018	1FE
887315	AY 5 TIME WARNER INC 6.875		06/15/2018	MATURED		6,700,000	6,700,000	6,536,587	6,691,995	0	8,005	0	8,005	0	6,700,000	0	0	0	230,313	06/15/2018	2FE
891906	AA 7 TOTAL SYSTEM SERVICES 2.375		06/01/2018	MATURED		1,000,000	1,000,000	999,710	999,956	0	44	0	44	0	1,000,000	0	0	0	11,875	06/01/2018	2FE
893570	BY 6 TRANSCONTINENTAL GAS P 6.050		06/15/2018	MATURED		788,000	788,000	916,426	798,069	0	(10,069)	0	(10,069)	0	788,000	0	0	0	23,837	06/15/2018	2FE
914455	LA 6 UNIVERSITY MICHIGAN RE 3.176		04/01/2018	MATURED		1,750,000	1,750,000	1,788,640	1,757,469	0	(7,469)	0	(7,469)	0	1,750,000	0	0	0	27,790	04/01/2018	1FE
92343V	BC 7 VERIZON COMMUNICATIONS 3.500		06/21/2018	EXCHANGED		3,036,900	3,000,000	2,987,770	2,994,682	0	614	0	614	0	2,995,296	0	41,604	41,604	67,083	11/01/2021	2FE
92343V	BR 4 VERIZON COMMUNICATIONS 5.150		06/21/2018	EXCHANGED		5,396,350	5,000,000	5,518,440	5,465,022	0	(31,651)	0	(31,651)	0	5,433,371	0	(37,021)	(37,021)	197,417	09/15/2023	2FE
976656	CF 3 WISCONSIN ELECTRIC POW 1.700		06/15/2018	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	17,000	06/15/2018	1FE
008916	AH 1 AGRIMUM INC 6.750	A	04/10/2018	EXCHANGED		1,031,840	1,000,000	1,205,500	1,032,606	0	(8,574)	0	(8,574)	0	1,024,032	0	7,808	7,808	50,688	01/15/2019	2FE
008916	AK 4 AGRIMUM INC 3.150	A	04/10/2018	EXCHANGED		1,981,360	2,000,000	2,016,680	2,008,255	0	(431)	0	(431)	0	2,007,824	0	(26,464)	(26,464)	35,075	10/01/2022	2FE
008916	AL 2 AGRIMUM INC 3.500	A	04/10/2018	EXCHANGED		994,110	1,000,000	998,990	999,392	0	17	0	17	0	999,409	0	(5,299)	(5,299)	13,542	06/01/2023	2FE
008916	AP 3 AGRIMUM INC 3.375	A	04/10/2018	EXCHANGED		968,250	1,000,000	998,550	998,887	0	54	0	54	0	998,941	0	(30,691)	(30,691)	20,219	03/15/2025	2FE
136375	BR 2 CANADIAN NATIONAL RAIL 5.550	A	05/15/2018	MATURED		1,325,000	1,325,000	1,400,326	1,328,699	0	(3,699)	0	(3,699)	0	1,325,000	0	0	0	36,769	05/15/2018	1FE
73755L	AF 4 POTASH CORP 6.500	A	04/10/2018	EXCHANGED		1,037,920	1,000,000	1,205,790	1,050,882	0	(10,049)	0	(10,049)	0	1,040,833	0	(2,913)	(2,913)	27,181	05/15/2019	2FE
73755L	AH 0 POTASH CORP 4.875	A	04/10/2018	EXCHANGED		1,029,650	1,000,000	1,159,350	1,047,422	0	(5,674)	0	(5,674)	0	1,041,748	0	(12,098)	(12,098)	26,729	03/30/2020	2FE
73755L	AL 1 POTASH CORP 3.625	A	04/10/2018	EXCHANGED		997,280	1,000,000	991,110	994,081	0	254	0	254	0	994,334	0	2,946	2,946	21,642	03/15/2024	2FE
73755L	AM 9 POTASH CORP 3.000	A	04/10/2018	EXCHANGED		948,310	1,000,000	995,200	996,355	0	146	0	146	0	996,501	0	(48,191)	(48,191)	16,750	04/01/2025	2FE
73755L	AN 7 POTASH CORP-SASKATCHEW 4.000	A	04/10/2018	EXCHANGED		992,570	1,000,000	998,840	998,939	0	(3)	0	(3)	0	998,936	0	(6,366)	(6,366)	13,778	12/15/2026	2FE
067316	AB 5 BACARDI LTD (144A) 8.200	D	05/21/2018	MAKE WHOLE CALL		1,620,992	1,550,000	2,014,367	1,635,236	0	(26,124)	0	(26,124)	0	1,609,112	0	(59,112)	(59,112)	152,195	04/01/2019	2FE
25152R	ZU 6 DEUTSCHE BANK AG 2.950	D	06/01/2018	EXCHANGED		976,800	1,000,000	998,290	999,047	0	137	0	137	0	999,184	0	(22,384)	(22,384)	24,026	08/20/2020	2FE
25152R	ZY 8 DEUTSCHE BANK AG 4.100	D	06/01/2018	EXCHANGED		936,340	1,000,000	998,460	998,699	0	33	0	33	0	998,731	0	(62,391)	(62,391)	37,217	01/13/2026	2FE
500472	AF 2 PHILIPS ELECTRONICS 3.750	D	04/26/2018	MAKE WHOLE CALL		2,050,300	2,000,000	1,990,900	1,995,677	0	322	0	322	0	1,995,999	0	4,001	4,001	96,342	03/15/2022	2FE
76720A	AC 0 RIO TINTO FINANCE 3.500	D	04/19/2018	MAKE WHOLE CALL		2,049,792	2,000,000	1,989,480	1,995,022	0	362	0	362	0	1,995,383	0	4,617	4,617	90,042	03/22/2022	1FE
767201	AN 6 RIO TINTO FINANCE 4.125	D	04/19/2018	MAKE WHOLE CALL		3,121,915	3,000,000	2,998,050	2,999,138	0	83	0	83	0	2,999,221	0	779	779	173,134	05/20/2021	1FE
767201	AQ 9 RIO TINTO FINANCE 3.750	D	04/19/2018	MAKE WHOLE CALL		2,055,781	2,000,000	1,994,880	1,997,781	0	200	0	200	0	1,997,981	0	2,019	2,019	99,323	09/20/2021	1FE
92857W	AS 9 VODAFONE GROUP PLC 5.450	D	06/16/2018	MAKE WHOLE CALL		2,054,480	2,000,000	1,994,820	1,998,994	0	340	0	340	0	1,999,334	0	666	666	110,797	06/10/2019	2FE
04541G	AS 1 ABSLB 2000-LB1 AF6 7.615		06/21/2018	PAID ON PRINCIPAL		117,582	117,582	122,726	117,143	0	439	0	439	0	117,582	0	0	0	3,700	03/21/2029	1FM
05949Q	AW 5 BAFIC 2006-2 2A15 CMO 5.750		06/25/2018	PAID ON PRINCIPAL		13,735	13,735	13,657	11,991	0	1,743	0	1,743	0	13,735	0	0	0	271	03/25/2036	1FM

SCHEDULE D - PART 4

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

QE057

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07386H NQ 0	BALTA 2004-12 1A1 CMO 2.791		06/25/2018	PAID ON PRINCIPAL		199,603	199,603	155,691	158,854	0	40,749	0	40,749	0	199,603	0	0	0	1,860	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.435		06/25/2018	PAID ON PRINCIPAL		21,211	21,211	20,583	20,602	0	610	0	610	0	21,211	0	0	0	374	05/25/2033	1FM
161546 EF 9	CFAB 2003-1 2A2 2.751		06/25/2018	PAID ON PRINCIPAL		3,664	3,664	3,667	3,617	0	47	0	47	0	3,664	0	0	0	35	11/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		71,291	71,291	73,956	71,488	0	(197)	0	(197)	0	71,291	0	0	0	1,782	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		06/25/2018	PAID ON PRINCIPAL		56,643	56,643	57,165	56,466	0	177	0	177	0	56,643	0	0	0	1,169	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		06/25/2018	PAID ON PRINCIPAL		137,376	137,376	129,648	130,509	0	6,867	0	6,867	0	137,376	0	0	0	1,702	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		06/25/2018	PAID ON PRINCIPAL		241,486	241,486	235,826	236,949	0	4,537	0	4,537	0	241,486	0	0	0	2,404	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 3.487		06/25/2018	PAID ON PRINCIPAL		53,070	53,070	38,078	27,001	0	26,069	0	26,069	0	53,070	0	0	0	831	12/25/2034	1FM
33850R AE 2	FSMT 2017-2 A5 3.500		06/25/2018	PAID ON PRINCIPAL		214,419	214,419	217,636	217,665	0	(3,246)	0	(3,246)	0	214,419	0	0	0	3,125	10/25/2047	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.405		06/25/2018	PAID ON PRINCIPAL		250	250	120	71	0	179	0	179	0	250	0	0	0	3	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 CMO (3.405		06/25/2018	PAID ON PRINCIPAL		335,271	335,271	327,203	326,585	0	8,685	0	8,685	0	335,271	0	0	0	5,291	07/25/2043	1FM
46648R AC 5	JPMMT 2018-1 A3 3.500		06/25/2018	PAID ON PRINCIPAL		175,162	175,162	175,737	175,737	0	(575)	0	(575)	0	175,162	0	0	0	2,111	06/25/2048	1FE
46648R AE 1	JPMMT 2018-1 A5 3.500		06/25/2018	PAID ON PRINCIPAL		109,477	109,477	110,383	110,383	0	(907)	0	(907)	0	109,477	0	0	0	1,319	06/25/2048	1FE
576455 AC 3	MABS 2006-HE5 A3 2.251		06/25/2018	VARIOUS		6,575,583	9,105,037	4,529,392	3,402,783	0	(9,522)	0	(9,522)	0	3,393,261	0	3,182,323	3,182,323	86,898	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 2.251		06/25/2018	PAID ON PRINCIPAL		165,417	165,417	73,643	54,568	0	110,849	0	110,849	0	165,417	0	0	0	1,198	10/25/2036	1FM
61744C BD 7	MSAC 2004-SD1 A 2.891		06/25/2018	PAID ON PRINCIPAL		106,565	106,565	95,658	100,246	0	6,319	0	6,319	0	106,565	0	0	0	970	08/25/2034	1FM
76112B WV 8	RAMP 2005-RS7 A3 2.461		06/25/2018	PAID ON PRINCIPAL		286,153	286,153	201,022	241,484	0	44,669	0	44,669	0	286,153	0	0	0	2,447	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2018	PAID ON PRINCIPAL		4,210	4,210	4,210	4,198	0	13	0	13	0	4,210	0	0	0	72	12/25/2033	1FM
81377N AA 2	SABR 2007-BR3 A2A 2.161		06/25/2018	PAID ON PRINCIPAL		67,283	67,283	23,032	15,593	0	51,690	0	51,690	0	67,283	0	0	0	497	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2018	PAID ON PRINCIPAL		1,306	1,306	1,262	1,290	0	16	0	16	0	1,306	0	0	0	34	12/25/2023	1FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000		06/25/2018	PAID ON PRINCIPAL		264,268	264,268	258,200	258,560	0	5,709	0	5,709	0	264,268	0	0	0	3,359	06/25/2043	1FM
81746Q AA 9	SEMT 2018-2 A1 3.500		06/25/2018	PAID ON PRINCIPAL		170,184	170,184	171,381	171,381	0	(1,197)	0	(1,197)	0	170,184	0	0	0	2,052	02/25/2048	1FE
81746Q AD 3	SEMT 2018-2 A4 3.500		06/25/2018	PAID ON PRINCIPAL		107,222	107,222	108,563	108,563	0	(1,340)	0	(1,340)	0	107,222	0	0	0	1,293	02/25/2048	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.450		06/25/2018	PAID ON PRINCIPAL		5,041	5,041	4,550	4,610	0	432	0	432	0	5,041	0	0	0	77	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2018	PAID ON PRINCIPAL		60,003	60,003	59,778	59,801	0	202	0	202	0	60,003	0	0	0	1,273	10/25/2018	2FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2018	PAID ON PRINCIPAL		6,779	6,779	6,677	6,750	0	29	0	29	0	6,779	0	0	0	126	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2018	PAID ON PRINCIPAL		8,167	8,167	8,193	8,142	0	25	0	25	0	8,167	0	0	0	156	07/25/2018	1FM
94979W AA 7	WFMB 2003-G A1 CMO 3.599		06/25/2018	PAID ON PRINCIPAL		5,345	5,345	5,091	5,039	0	306	0	306	0	5,345	0	0	0	75	06/25/2033	1FM
94980D AB 4	WFMB 2003-M A2 CMO 3.733		06/25/2018	PAID ON PRINCIPAL		24,523	24,523	23,855	23,286	0	1,237	0	1,237	0	24,523	0	0	0	351	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 CMO 3.739		06/25/2018	PAID ON PRINCIPAL		64,859	64,859	55,981	52,498	0	12,361	0	12,361	0	64,859	0	0	0	986	01/25/2035	1FM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 3.969		06/25/2018	PAID ON PRINCIPAL		65,929	65,929	58,017	55,499	0	10,430	0	10,430	0	65,929	0	0	0	953	04/25/2035	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000		06/20/2018	PAID ON PRINCIPAL		49,105	49,105	50,762	51,136	0	(2,031)	0	(2,031)	0	49,105	0	0	0	846	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.703		06/20/2018	PAID ON PRINCIPAL		115,709	115,709	102,542	83,138	0	32,571	0	32,571	0	115,709	0	0	0	1,967	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		06/15/2018	PAID ON PRINCIPAL		149,056	149,056	150,540	149,755	0	(699)	0	(699)	0	149,056	0	0	0	1,285	05/15/2048	1FM
14314X AA 7	CARMX 2018-2 A1 2.300		05/15/2018	PAID ON PRINCIPAL		4,148,746	4,148,746	4,148,746	4,148,746	0	0	0	0	0	4,148,746	0	0	0	5,301	05/15/2019	1FE
14314X AA 7	CARMX 2018-2 A1 2.300		05/22/2018	TRAVELERS MMLP		25,840,146	25,851,254	25,851,254	25,851,254	0	(19)	0	(19)	0	25,851,235	0	(11,089)	(11,089)	44,593	05/15/2019	1FE
233864 AA 5	DTRT 2018-1 A1 (144A) 2.200		04/16/2018	PAID ON PRINCIPAL		8,649,082	8,649,082	8,649,082	8,649,082	0	0	0	0	0	8,649,082	0	0	0	10,043	04/15/2019	1FE
233864 AA 5	DTRT 2018-1 A1 (144A) 2.200		04/24/2018	TRAVELERS MMLP		19,850,918	19,850,918	19,850,918	19,850,918	0	(349)	0	(349)	0	19,850,568	0	349	349	32,754	04/15/2019	1FE
44891K AA 3	HART 2018-A A1 2.230		04/24/2018	TRAVELERS MMLP		40,000,000	40,000,000	40,000,000	40,000,000	0	225	0	225	0	40,000,225	0	(225)	(225)	14,867	04/15/2019	1FE
65477P AD 3	NAROT 2014-A A4 1.340		05/15/2018	PAID ON PRINCIPAL		4,138,961	4,138,961	4,138,075	4,138,374	0	586	0	586	0	4,138,961	0	0	0	21,504	08/17/2020	1FE
89236W AD 0	TAOT 2015-A A4 1.520		06/15/2018	PAID ON PRINCIPAL		1,764,440	1,764,440	1,762,764	1,763,062	0	1,378	0	1,378	0	1,764,440	0	0	0	12,173	06/15/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					237,234,039	237,412,671	238,467,301	233,585,600	25,229	51,809	0	77,038	0	233,662,638	0	2,858,470	2,858,470	4,375,875	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399997	Total - Bonds - Part 4					597,371,763	591,604,392	609,580,822	594,698,443	25,229	(1,049,122)	0	(1,023,893)	0	593,674,550	0	3,034,283	3,034,283	9,468,157	XXX	XXX
8399999	Total - Bonds					597,371,763	591,604,392	609,580,822	594,698,443	25,229	(1,049,122)	0	(1,023,893)	0	593,674,550	0	3,034,283	3,034,283	9,468,157	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
20260#	11 7		06/28/2018	ABANDONED	2,856,010	0	1.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
31952A	88 6		06/28/2018	ABANDONED	324,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
449923	2* 1		06/28/2018	ABANDONED	100,000,000	0	100.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
65531N	20 9		06/28/2018	ABANDONED	605,000	0	1.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
05491N	10 4		06/25/2018	CITIGROUP GLOBAL MKTS	150,967,000	1,350,206	XXX	1,307,676	0	0	0	0	0	0	1,307,676	0	42,530	42,530	0	XXX	L
25468B	30 5		06/28/2018	ABANDONED	1,855,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
316734	2# 8		06/28/2018	ABANDONED	6,711,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
43739X	10 5		06/28/2018	ABANDONED	7,363,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
459679	99 9		06/29/2018	ABANDONED	2,400,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
62750*	10 2		06/28/2018	ABANDONED	38,006,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
65531N	10 0		06/28/2018	ABANDONED	827,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C001	03 1		06/28/2018	ABANDONED	122,022,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C001	04 9		06/28/2018	ABANDONED	200,000,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C001	15 5		06/28/2018	ABANDONED	75,906,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
9099999	Total - Common Stocks - Industrial and Miscellaneous					1,350,206	XXX	1,307,676	0	0	0	0	0	0	1,307,676	0	42,530	42,530	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					1,350,206	XXX	1,307,676	0	0	0	0	0	0	1,307,676	0	42,530	42,530	0	XXX	XXX
9799999	Total - Common Stocks					1,350,206	XXX	1,307,676	0	0	0	0	0	0	1,307,676	0	42,530	42,530	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					1,350,206	XXX	1,307,676	0	0	0	0	0	0	1,307,676	0	42,530	42,530	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					598,721,969	XXX	610,888,498	594,698,443	25,229	(1,049,122)	0	(1,023,893)	0	594,982,226	0	3,076,813	3,076,813	9,468,157	XXX	XXX

QE05.8

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 9.

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYU8.....	1,000	1,000,000	US 10YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST	09/28/2018	CHICAGO BOARD OF TRADE.....	05/23/2018	119.0719	120.1875	(1,115,562)	0	0	0	(1,115,562)	(1,115,562)	1,050,000	0001	1,000	
13429999. Total-Short Futures-Hedging Other.....													(1,115,562)	0	0	(1,115,562)	(1,115,562)	1,050,000	XXX	XXX	
1389999. Total-Short Futures.....													(1,115,562)	0	0	(1,115,562)	(1,115,562)	1,050,000	XXX	XXX	
1409999. Total-Hedging Other.....													(1,115,562)	0	0	(1,115,562)	(1,115,562)	1,050,000	XXX	XXX	
1449999. TOTAL.....													(1,115,562)	0	0	(1,115,562)	(1,115,562)	1,050,000	XXX	XXX	

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....0	.....(1,115,562)	.....0	.....1,050,000	.....1,050,000
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....0	.....(1,115,562)	.....0	.....1,050,000	.....1,050,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
--	----------------------------	---------------------------	------------------	-----------------	----------------	-----------------------------------	--------------------	----------------------------------

NONE

QE09

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY.....		1.....	14,117,527	14,117,527	07/02/2018.....
	REPO - MERRILL A TREASURY.....		1.....	98,381	98,381	07/02/2018.....
	REPO - MIZUHO A TREASURY.....		1.....	14,117,527	14,117,527	07/02/2018.....
	REPO - NATWEST A TREASURY.....		1.....	14,117,527	14,117,527	07/02/2018.....
0199999	U.S. Government - Issuer Obligations.....			42,450,962	42,450,962	XXX
0599999	Total - U.S. Government.....			42,450,962	42,450,962	XXX
6199999	Total - Issuer Obligations.....			42,450,962	42,450,962	XXX
6699999	Subtotal - Bonds.....			42,450,962	42,450,962	XXX
9999999	Totals.....			42,450,962	42,450,962	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....8,571,277 Book/Adjusted Carrying Value \$.....8,571,277
- Average balance for the year: Fair Value \$.....31,093,442 Book/Adjusted Carrying Value \$.....31,093,442
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....42,450,962 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford, CT.....		.....0.000	.....0	.....0	.....(103,613)	.....(213,584)	.....(313,489)	XXX
Citibank, N.A. - China..... Shanghai, CH.....		.....0.000	.....0	.....0	.....246,322	.....202,868	.....131,634	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....142,709	.....(10,716)	.....(181,855)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....142,709	.....(10,716)	.....(181,855)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....142,709	.....(10,716)	.....(181,855)	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
------------	------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

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

DETAILS OF WRITE-INS

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



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	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	103	0	0	(131)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	2,712	0	0	(3,466)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	2,815	0	0	(3,598)

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2018

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies	1 Direct Written Premiums 137,476	2 Direct Earned Premiums 358,095	3 Direct Losses Incurred 9,380
----------------------	--	---	---

2. Commercial Multiple Peril (CMP) Packaged Policies

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