PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	NICHOLAS SEMINARA	President
2.	WILLIAM HERBERT HEYMAN	Vice Chairman
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
#	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
	JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

20th day of October, 2020

Notary Public

RENEE KAY RANTA
Notary Public
Minnesota
My Commission Expires January 31, 2021

My Commission Expires January 31, 2021

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	13,766,008,517	0	13,766,008,517	13,221,004,233
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	2,153,677,198	10,078,818	2,143,598,379	2,027,327,433
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)	26,565,946	0	26,565,946	27,529,883
4.2 Properties held for the production of income (less $.....0 encumbrances)	836,767,808	0	836,767,808	838,301,569
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....34,115,839), cash equivalents ($.....650,000) and short-term investments ($.....399,153,250)	433,919,089	0	433,919,089	567,876,658
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	622,715,448	23,290,837	599,424,610	620,803,887
9. Receivables for securities	3,636,375	0	3,636,375	1,399,802
10. Securities lending reinvested collateral assets	90,795,495	0	90,795,495	159,327,902
11. Aggregate write-ins for invested assets	(87,365)	0	(87,365)	(87,365)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,935,193,510	33,369,656	17,901,823,854	17,464,679,002
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	113,280,501	0	113,280,501	119,808,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	955,872,706	39,269,509	916,603,198	751,208,639
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....495,233 earned but unbilled premiums)	1,349,517,710	1,778,653	1,347,739,057	1,305,026,772
15.3 Accrued retrospective premiums ($.....18,346,757) and contracts subject to redetermination ($.....0)	18,346,757	1,132,015	17,214,742	20,364,606
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,957,331	0	22,957,331	39,378,028
16.2 Funds held by or deposited with reinsured companies	4,032,997	0	4,032,997	4,193,740
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	29,101,429	0	29,101,429	0
18.2 Net deferred tax asset	325,419,010	98,527,260	226,891,750	214,896,070
19. Guaranty funds receivable or on deposit	(102,133)	0	(102,133)	19,480
20. Electronic data processing equipment and software	6,744	0	6,744	12,814
21. Furniture and equipment, including health care delivery assets ($.....0)	17,170,432	17,170,432	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	63,025,228
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	104,115,093	3,842,497	100,272,596	107,508,559
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	20,874,912,087	195,090,021	20,679,822,066	20,090,121,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	20,874,912,087	195,090,021	20,679,822,066	20,090,121,772

DETAILS OF WRITE-INS

1101. Deferred gain	(87,365)	0	(87,365)	(87,365)
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)	(87,365)	0	(87,365)	(87,365)
2501. Equities and deposits in pools and associations	30,636,170	0	30,636,170	34,649,328
2502. COLI supplemental benefits trust	23,938,337	0	23,938,337	22,350,818
2503. Real estate operating fund	25,199,167	2,688,453	22,510,714	21,737,995
2598. Summary of remaining write-ins for Line 25 from overflow page	24,341,419	1,154,044	23,187,375	28,770,419
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	104,115,093	3,842,497	100,272,596	107,508,559

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,851,552,443)	8,719,984,426	8,190,307,671
2.	Reinsurance payable on paid losses and loss adjustment expenses	336,442,555	356,445,117
3.	Loss adjustment expenses	1,892,730,846	1,891,172,384
4.	Commissions payable, contingent commissions and other similar charges	177,480,799	197,804,069
5.	Other expenses (excluding taxes, licenses and fees)	128,901,187	156,505,023
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	67,705,010	76,203,062
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	4,069,927
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....114,803,047 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)	3,111,203,289	2,928,406,693
10.	Advance premium	2,785	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,630,080	14,739,834
12.	Ceded reinsurance premiums payable (net of ceding commissions)	111,324,425	67,604,132
13.	Funds held by company under reinsurance treaties	260,118	740,856
14.	Amounts withheld or retained by company for account of others	23,403,416	21,636,184
15.	Remittances and items not allocated	16,777,750	18,546,906
16.	Provision for reinsurance (including $.....573,237 certified)	5,192,242	5,192,242
17.	Net adjustments in assets and liabilities due to foreign exchange rates	74,108,562	66,899,779
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	20,732,053	0
20.	Derivatives	0	0
21.	Payable for securities	87,190,639	6,342,256
22.	Payable for securities lending	90,795,495	159,327,902
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	59,989,472	59,452,702
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,938,855,150	14,221,396,740
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,938,855,150	14,221,396,740
29.	Aggregate write-ins for special surplus funds	11,721,720	12,052,615
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,470,862,664	2,598,289,885
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	5,740,966,916	5,868,725,032
38.	Totals (Page 2, Line 28, Col. 3)	20,679,822,066	20,090,121,772

DETAILS OF WRITE-INS

2501.	Other liabilities	43,414,690	43,490,686
2502.	Investment real estate liability	26,637,976	26,376,778
2503.	Retroactive reinsurance reserve assumed	292,407	292,448
2598.	Summary of remaining write-ins for Line 25 from overflow page	(10,355,601)	(10,707,210)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	59,989,472	59,452,702
2901.	Special surplus from retroactive reinsurance	11,721,720	12,052,615
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)	11,721,720	12,052,615
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 $.....234,601,324)	268,407,258	331,046,306	437,729,398
1.2 Assumed (written $.....4,882,890,680)	4,657,440,721	4,551,318,400	6,117,796,615
1.3 Ceded (written $.....188,250,481)	216,182,850	277,969,806	366,450,351
1.4 Net (written $.....4,929,241,523)	4,709,665,129	4,604,394,899	6,189,075,663
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,815,290,959):			
2.1 Direct	223,957,054	370,751,540	496,327,778
2.2 Assumed	2,792,643,004	2,406,314,747	3,310,247,100
2.3 Ceded	184,787,239	53,676,828	208,378,432
2.4 Net	2,831,812,819	2,723,389,459	3,598,196,447
3. Loss adjustment expenses incurred	439,066,537	492,703,104	642,914,503
4. Other underwriting expenses incurred	1,398,653,289	1,368,094,376	1,805,087,245
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	4,669,532,645	4,584,186,939	6,046,198,194
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	40,132,484	20,207,960	142,877,469
INVESTMENT INCOME			
9. Net investment income earned	395,333,264	504,821,490	813,768,521
10. Net realized capital gains (losses) less capital gains tax of $.....(4,649,166)	(82,984,485)	2,721,464	(2,889,926)
11. Net investment gain (loss) (Lines 9 + 10)	312,348,779	507,542,953	810,878,594
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,288,938 amount charged off $.....10,527,216)	(9,238,278)	(10,364,224)	(13,689,623)
13. Finance and service charges not included in premiums	14,196,400	16,882,026	22,603,074
14. Aggregate write-ins for miscellaneous income	689,406	3,229,427	3,079,677
15. Total other income (Lines 12 through 14)	5,647,527	9,747,229	11,993,127
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	358,128,790	537,498,143	965,749,190
17. Dividends to policyholders	6,484,101	8,080,673	10,267,464
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)	351,644,690	529,417,470	955,481,726
19. Federal and foreign income taxes incurred	72,206,931	85,342,252	133,174,664
20. Net income (Line 18 minus Line 19) (to Line 22)	279,437,759	444,075,218	822,307,063
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	5,868,725,032	5,704,568,360	5,704,568,360
22. Net income (from Line 20)	279,437,759	444,075,218	822,307,063
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 $.....(5,017,277)	106,624,262	38,736,066	(52,941,424)
25. Change in net unrealized foreign exchange capital gain (loss)	(7,162,020)	2,641,709	2,350,357
26. Change in net deferred income tax	13,123,795	17,449,996	15,161,489
27. Change in nonadmitted assets	10,218,087	(5,734,458)	2,522,047
28. Change in provision for reinsurance	0	0	6,757,140
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	(530,000,000)	(479,000,000)	(632,000,000)
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)	(127,758,116)	18,168,531	164,156,672
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,740,966,916	5,722,736,891	5,868,725,032
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	1,587,429	2,246,911	2,746,770
1402. Profit and loss, miscellaneous	222,863	1,197,710	1,800,219
1403. Other assets tri-party/tax credit bond income	32,660	32,400	42,351
1498. Summary of remaining write-ins for Line 14 from overflow page	(1,153,546)	(247,594)	(1,509,663)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	689,406	3,229,427	3,079,677
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	4,743,900,201	4,668,462,569	6,266,706,663
2.	Net investment income	460,655,980	472,272,968	797,319,214
3.	Miscellaneous income	5,647,527	9,747,229	11,993,127
4.	Total (Lines 1 through 3)	5,210,203,708	5,150,482,766	7,076,019,004
5.	Benefit and loss related payments	2,305,557,186	2,593,021,586	3,385,031,815
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	1,890,898,965	1,877,770,041	2,409,714,499
8.	Dividends paid to policyholders	6,593,855	7,655,564	10,742,413
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,436,452) tax on capital gains (losses)	100,729,121	96,909,093	108,122,309
10.	Total (Lines 5 through 9)	4,303,779,128	4,575,356,284	5,913,611,036
11.	Net cash from operations (Line 4 minus Line 10)	906,424,580	575,126,482	1,162,407,967
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,062,720,273	1,300,207,821	1,896,683,983
	12.2 Stocks	72,159,781	57,575,404	75,265,866
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	226,192	0	0
	12.5 Other invested assets	39,524,794	75,589,268	105,479,427
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	21,893	38,847	47,934
	12.7 Miscellaneous proceeds	149,380,790	33,470,769	5,469,157
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,324,033,722	1,466,882,109	2,082,946,368
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,659,612,083	1,513,641,831	2,216,038,028
	13.2 Stocks	72,342,811	57,047,883	74,901,858
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	28,171,398	89,140,897	98,784,503
	13.5 Other invested assets	96,578,095	42,824,848	69,471,639
	13.6 Miscellaneous applications	2,236,574	46,807,635	15,276,751
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,858,940,961	1,749,463,095	2,474,472,779
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)	(534,907,238)	(282,580,986)	(391,526,411)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	530,000,000	479,000,000	632,000,000
	16.6 Other cash provided (applied)	24,525,089	45,364,618	(76,618,580)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(505,474,911)	(433,635,382)	(708,618,580)
	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)	(133,957,569)	(141,089,886)	62,262,976
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	567,876,658	505,613,683	505,613,683
	19.2 End of period (Line 18 plus Line 19.1)	433,919,089	364,523,797	567,876,658

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

20.0001	Exchange of bonds	22,070,630	48,213,164	58,724,968
20.0002	Stock distribution from limited partnership	8,581,917	2,448,616	3,012,262
20.0003	Bonds exchanged for stock	1,116,250	0	0
20.0004	Income payment received in securities	864,523	1,218,697	1,574,948
20.0005	Real estate write down	208,159	0	0
20.0006	Other assets tri-party/tax credit bonds	71,457	70,709	94,431
20.0007	Dividend from Subsidiary	0	107,065,698	107,065,698
20.0008	Exchange of stock	0	563,058	563,058

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

   St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut Insurance Department. Insurance companies domiciled in Connecticut are required to 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.

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2020	December 31, 2019
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 279,437,759	$ 822,307,063
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	$ 279,437,759	$ 822,307,063
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 5,740,966,916	$ 5,868,725,032
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	$ 5,740,966,916	$ 5,868,725,032

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   In April 2020, the NAIC Statutory Accounting Principles Working Group adopted *INT 20-02: Extension of Ninety-Day Rule for the Impact of COVID-19* (INT 20-02). This INT was extended through the reporting period ended September 30, 2020 and will allow premiums receivable to be admitted even if they are greater than 90 days past due as of September 30, 2020. INT 20-02 is applicable to policies in effect and current prior to the date of the declaration of a state of emergency by the U.S. federal government on March 13, 2020, as well as policies written or renewed on or after March 13, 2020. The Company elected to adopt INT 20-02 and the nonadmitted assets reported on line 15.1 on the Assets page of this quarterly statement have been determined in accordance with INT 20-02.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate 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.

NOTES TO FINANCIAL STATEMENTS

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

2. The following table provides aggregated information on structured securities classified on the basis used for the recognized 2020 other-than-temporary impairments:

	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss	Fair Value
OTTI recognized in the quarter ending March 31, 2020			
Intent to sell	$ —	$ —	$ —
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
Present value of cash flows is less than amortized cost	5,558	32	6,020
OTTI recognized in the quarter ending June 30, 2020			
Intent to sell	$ —	$ —	$ —
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
Present value of cash flows is less than amortized cost	—	—	—
OTTI recognized in the quarter ending September 30, 2020			
Intent to sell	$ —	$ —	$ —
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
Present value of cash flows is less than amortized cost	—	—	—
Annual Aggregate Total		$ 32	

3. Loan-backed and structured securities with other-than-temporary impairments recognized in 2020 are as follows:

CUSIP	Amortized Cost Basis Before Other-Than-Temporary Impairment	Present Value of Projected Cash Flows	Other-Than-Temporary Impairment Recognized in Loss	Amortized Cost Basis After Other-Than-Temporary Impairment	Fair Value	Impairment Quarter
76111XDE0	$ 5,558	$ 5,526	$ 32	$ 5,526	$ 6,020	Q1 - 2020
Total:			$ 32			

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 $ 726,903
      2. 12 Months or Longer $ 60,524

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

      1. Less than 12 Months $ 42,357,430
      2. 12 Months or Longer $ 5,363,391

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.

NOTES TO FINANCIAL STATEMENTS

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. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

Through September 30, 2020, the Company paid ordinary dividends totaling $530 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2020	$ 469	$ —	$ 469
September 21, 2020	61	—	61

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

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.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

- 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. Securities measured and reported at fair value as of September 30, 2020.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 231,013,966	$ —	$ —	231,013,966
Common stock					
Industrial and miscellaneous	97,477,195	—	2,304,130	—	99,781,325
Total securities at fair value	$ 97,477,195	$ 231,013,966	$ 2,304,130	$ —	$ 330,795,291

At September 30, 2020, the Company also holds Level 2 U.S special revenue and special assessment obligations bonds and Level 3 industrial and miscellaneous bonds, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

There have been no changes in the value of the Level 3 bonds and common stock from the previous reporting period.

Level 2 and Level 3 valuation techniques:

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

The Company holds unaffiliated common stock where 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.

B. Not applicable.

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

(At September 30, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 650,000	$ 650,000	$ —	$ 650,000	$ —	$ —	$ —
Short-term bonds	399,153,250	399,153,250	58,987,381	340,165,869	—	—	—
Long-term bonds	14,765,207,311	13,766,008,517	435,255,090	14,329,315,763	636,458	—	—
Preferred stock	1,916,800	1,195,000	1,916,800	—	—	—	—
Common stock	99,781,325	99,781,325	97,477,195	—	2,304,130	—	—

(At December 31, 2019)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 520,158,566	$ 520,158,566	$ 57,853,153	$ 462,305,413	$ —	$ —	$ —
Long-term bonds	13,807,976,262	13,221,004,233	393,918,585	13,412,457,721	1,599,956	—	—
Preferred stock	1,918,800	1,195,000	1,918,800	—	—	—	—
Common stock	111,641,113	111,641,113	109,539,612	—	2,101,501	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $51,201,665 of voluntary premium refunds to policyholders related to COVID-19 through September 30, 2020. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

No significant change.

C. Other Disclosures:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

NOTES TO FINANCIAL STATEMENTS

F. Subprime-Mortgage-Related Risk Exposure:

No significant change.

G. Insurance-Linked Securities (ILS) Contracts:

No significant change.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 9, 2020.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2020, the prior year-end total loss and LAE reserves developed favorably by $46,608,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily homeowners, workers' compensation, special property, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability - occurrence, commercial auto liability, commercial multiple peril, and other liability - claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability - occurrence, products liability - occurrence, and commercial multiple peril lines.

The improvement in homeowners was driven primarily by PG&E subrogation recoveries as well as lower estimates for adjusting and other expenses. The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in special property was driven primarily by better than expected loss experience across multiple accident years, including PG&E subrogation recoveries. The improvement in auto physical damage was driven primarily by better than expected loss experience across multiple accident years.

Higher than expected loss experience in other liability - occurrence was across multiple accident years as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability was primarily for recent accident years. For commercial multiple peril higher than expected loss experience was across multiple accident years. The deterioration in other liability - claims-made was driven by higher than expected loss experience in recent accident years.

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.

26. INTERCOMPANY POOLING ARRANGEMENTS

Effective January 1, 2020, after receiving all required regulatory approvals, the TRV Reinsurance Pool was amended whereby the percent of participation changed for the pool participants indicated below.

The names, NAIC company codes and intercompany pool percentages of the companies participating in the TRV Reinsurance Pool are as follows:

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20 *
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47

NOTES TO FINANCIAL STATEMENTS

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
TravCo Insurance Company	28188	0.27
The Travelers Home and Marine Insurance Company	27998	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
Discover Property & Casualty Insurance Company	36463	0.14
Northland Casualty Company	24031	0.14
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10
St. Paul Guardian Insurance Company	24775	0.10
American Equity Specialty Insurance Company	10819	0.00 *
Discover Specialty Insurance Company	10213	0.00 *
Northfield Insurance Company	27987	0.00 *
St. Paul Surplus Lines Insurance Company	30481	0.00 *
Travelers Excess and Surplus Lines Company	29696	0.00 *

* Pool participation percentage change effective January 1, 2020.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

6.4 By what department or departments?

Insurance Department of Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 17,388,080

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,925,765,140	2,053,895,873
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	25,676,114	26,086,121
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,951,441,254	$ 2,079,981,994
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]

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: $ 90,795,495

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 90,795,495

16.3 Total payable for securities lending reported on the liability page: $ 90,795,495

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street	Custodial account for Canadian Branch
	Toronto, ON M5J 0B6	
Citibank N/A	388 Greenwich Street	Letter of Credit Agreement
	New York, NY 10013	
Citigroup Global Markets Inc	Special Equity Transaction Group	Brokerage Account
	390 Greenwich Street. 1st Floor	
	New York, NY 10013	

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
CBRE Clarion Securities	U
The Travelers Indemnity Company	A

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 invested assets? Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106256	CBRE Clarion Securities		SEC # 801-49083	NO
	The Travelers Indemnity Company		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

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

    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [X] No [ ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	34,517,844	34,517,844	0	0	215,425	215,425
Total	XXX	XXX	0	0	34,517,844	34,517,844	0	0	215,425	215,425

5. 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 [ ]

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
U.S. Insurers						
23787	31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	AUTHORIZED	0	
All Other Insurers						
00000	AA-3191400	CONVEX RE LIMITED	BMU	UNAUTHORIZED	0	
00000	AA-5340310	GENERAL INSURANCE CORPORATION OF INDIA	IND	UNAUTHORIZED	0	
00000	AA-1127861	LLOYDS SYNDICATE 1861	GBR	AUTHORIZED	0	
00000	AA-5320039	PEAK REINSURANCE COMPANY LIMITED	HKG	UNAUTHORIZED	0	
00000	AA-3191298	QATAR REINSURANCE COMPANY LIMITED	BMU	UNAUTHORIZED	0	
00000	AA-3191388	VERMEER REINSURANCE LTD	BMU	UNAUTHORIZED	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	13,045	132,350	939,473	710,722	23,525,660	24,848,538
2. Alaska AK	L	99,624	101,036	370,195	211,003	4,509,448	4,700,615
3. Arizona AZ	L	352,656	95,536	343,129	1,410,278	20,357,122	20,185,631
4. Arkansas AR	L	894,178	977,079	203,726	322,189	13,636,453	11,842,319
5. California CA	L	11,880,012	15,908,330	6,258,759	21,628,581	120,176,125	117,402,665
6. Colorado CO	L	11,405,453	13,488,436	6,226,076	7,974,392	51,592,362	44,047,715
7. Connecticut CT	L	51,917	147,973	191,285	141,756	15,437,880	15,385,406
8. Delaware DE	L	15,905	15,030	20,787	394,869	3,946,924	3,956,879
9. District of Columbia DC	L	4,797	3,716	405,562	335,063	4,094,548	4,514,579
10. Florida FL	L	734,766	1,575,006	6,190,717	5,205,236	51,952,865	51,388,421
11. Georgia GA	L	217,528	185,901	432,650	727,921	28,462,409	27,969,281
12. Hawaii HI	L	7,380	8,527	2,502,154	19,482	1,930,186	1,991,413
13. Idaho ID	L	75,633	53,995	39,962	(437)	1,478,917	1,386,733
14. Illinois IL	L	1,292,230	799,903	6,203,029	6,411,424	55,352,558	61,595,343
15. Indiana IN	L	120,518	151,921	6,585,366	318,356	12,284,061	11,620,486
16. Iowa IA	L	64,221	54,124	920,171	117,915	19,692,049	16,136,903
17. Kansas KS	L	6,731,119	9,128,792	1,444,721	1,186,412	27,704,365	24,880,242
18. Kentucky KY	L	1,568,437	1,996,624	154,556	3,344,080	9,546,507	15,962,962
19. Louisiana LA	L	10,017,036	13,268,364	5,427,985	10,584,603	68,229,386	58,634,219
20. Maine ME	L	20,117	41,137	1,193	2,691	1,651,095	1,749,887
21. Maryland MD	L	(16,363)	381,645	481,365	530,675	31,479,256	29,428,737
22. Massachusetts MA	L	325,247	288,592	2,445,473	615,417	29,708,385	29,971,827
23. Michigan MI	L	1,601,728	2,237,361	513,734	10,248,258	39,810,433	39,590,046
24. Minnesota MN	L	92,814	155,522	(1,456,858)	6,951,261	56,046,874	57,427,883
25. Mississippi MS	L	3,258,135	3,904,707	4,083,713	5,058,986	16,185,409	17,770,404
26. Missouri MO	L	211,590	235,704	10,208,808	2,458,216	25,639,096	25,137,031
27. Montana MT	L	1,526,805	2,367,754	384,655	101,641	6,404,426	5,642,146
28. Nebraska NE	L	334,765	446,802	229,281	380,412	11,885,424	11,238,894
29. Nevada NV	L	2,138,832	111,686	994,658	916,998	7,501,637	11,449,374
30. New Hampshire NH	L	7,523	27,187	53,624	171,168	5,974,830	8,394,088
31. New Jersey NJ	L	1,017,969	396,565	2,097,922	8,690,227	35,908,247	34,523,221
32. New Mexico NM	L	11,216,467	15,507,333	9,047,505	6,101,934	41,195,683	41,994,404
33. New York NY	L	2,090,514	2,035,965	18,804,078	27,306,297	129,885,081	143,589,729
34. North Carolina NC	L	267,173	128,051	(82,946)	(263,002)	14,622,734	15,493,696
35. North Dakota ND	L	7,354,684	14,672,252	4,876,161	1,401,302	36,113,047	28,039,056
36. Ohio OH	L	3,648,914	5,320,998	1,708,552	11,916,524	30,654,899	30,709,072
37. Oklahoma OK	L	6,007,044	11,677,357	8,666,870	6,677,420	44,274,038	40,975,917
38. Oregon OR	L	142,664	141,243	44,517	2,962,754	4,817,723	5,477,288
39. Pennsylvania PA	L	9,388,185	14,649,073	2,873,399	14,265,293	65,874,683	69,683,835
40. Rhode Island RI	L	1,391	1,391	91,053	26,956	3,234,753	3,288,038
41. South Carolina SC	L	84,863	73,330	256,530	506,071	7,575,223	8,220,528
42. South Dakota SD	L	307,874	424,721	131,183	144,671	8,343,771	8,337,612
43. Tennessee TN	L	243,564	101,713	1,505,993	325,334	23,563,664	25,933,411
44. Texas TX	L	62,601,048	112,540,392	70,341,788	112,526,164	377,519,543	344,521,315
45. Utah UT	L	1,477,987	2,389,809	203,558	832,623	9,269,326	8,080,195
46. Vermont VT	L	3,974	840	13,338	18,061	2,229,933	2,398,557
47. Virginia VA	L	368,557	317,231	2,476,566	998,669	19,370,607	20,917,811
48. Washington WA	L	235,107	144,765	335,541	4,030,450	13,711,396	17,218,566
49. West Virginia WV	L	7,020,763	11,250,404	15,597,531	1,697,118	25,141,170	29,260,923
50. Wisconsin WI	L	133,227	4,585	1,293,706	3,618,281	38,436,186	44,561,765
51. Wyoming WY	L	7,360,491	11,461,259	2,580,580	12,443,472	25,212,960	24,335,052
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	217	0	0	0	2,578
54. Puerto Rico PR	L	0	0	0	630,000	128,052	152,843
55. US Virgin Islands VI	L	0	0	0	0	39,815	47,109
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	58,444,873	64,367,387	22,267,329	76,064,188	158,284,075	164,967,452
58. Aggregate Other Alien OT	XXX	136,343	198,964	39,787	5,257,901	3,736,754	4,432,828
59. Totals	XXX	234,601,324	336,096,585	227,970,490	386,658,276	1,885,340,048	1,873,413,469
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	122,312	59,136	0	7,770	46,877	53,296
58002. MEX Mexico	XXX	11,531	12,122	0	0	0	0
58003. GBR United Kingdom	XXX	746	1,596	23,431	110,948	388,797	464,185
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,754	126,110	16,356	5,139,182	3,301,080	3,915,348
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	136,343	198,964	39,787	5,257,901	3,736,754	4,432,828

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 3

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … 350 Market Street, LLC	Delaware	38-4046010	… … … TPC Investments Inc.	Connecticut	06-1534005
… … Travelers Special Services Limited	United Kingdom		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	

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

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

Q11.1

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.....	IRL.....	IA.....	Travelers Insurance Company Limited.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.....	CAN.....	NIA.....	10762962 Canada Inc.....	O/B.....	.....89.360	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.....	CAN.....	NIA.....	Zensurance Inc.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Resseguros S.A.	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Seguros S.A.	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL.....	IA.....	Junto Holding Latam S.A.	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	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...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	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.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
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.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	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

Q12.4

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	21,087,361	14,814,135	70.251	145.275
2. Allied lines	5,156,446	3,404,089	66.016	30.561
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	2,056,658	834,312	40.566	24,144.512
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	6,446,560	(6,799,944)	(105.482)	(59.075)
9. Inland marine	14,520,818	5,138,159	35.385	75.717
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(6,007)	0.000	0.000
11.2. Medical professional liability - claims-made	0	146,855	0.000	0.000
12. Earthquake	229,146	44,126	19.257	26.659
13. Group accident and health	0	31	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	(8,035)	0.000	0.000
16. Workers' compensation	(187,135)	(5,755,982)	3,075.852	309.706
17.1 Other liability-occurrence	108,766,842	146,517,105	134.708	149.329
17.2 Other liability-claims made	5,926,305	7,354,274	124.095	(96.881)
17.3 Excess workers' compensation	0	(10,693,733)	0.000	0.000
18.1 Products liability-occurrence	22,277,077	(3,327,376)	(14.936)	73.843
18.2 Products liability-claims made	251,707	2,168,794	861.633	9.181
19.1, 19.2 Private passenger auto liability	0	(3,411)	0.000	0.000
19.3, 19.4 Commercial auto liability	60,051,117	56,491,072	94.072	111.276
21. Auto physical damage	18,333,630	14,317,979	78.097	68.621
22. Aircraft (all perils)	0	79,879	0.000	0.000
23. Fidelity	1,746,714	(380,867)	(21.805)	(44.260)
24. Surety	594,923	(192,747)	(32.399)	60.895
26. Burglary and theft	207,068	80,349	38.803	(39.303)
27. Boiler and machinery	942,020	186,071	19.752	14.250
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	(452,072)	0.000	0.000
35. Totals	268,407,258	223,957,054	83.439	111.994
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	0	(452,072)	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	(452,072)	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	7,124,757	23,550,046	22,465,383
2. Allied lines	1,411,714	4,950,603	5,647,394
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	1,862,254	4,519,789	47,007
6. Mortgage guaranty	0	0	0
8. Ocean marine	2,218,951	6,888,106	5,948,312
9. Inland marine	4,646,355	14,614,102	16,717,765
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	77,064	225,599	270,754
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	(75,072)	(185,135)	1,040,363
17.1 Other liability-occurrence	31,218,318	98,058,227	140,054,096
17.2 Other liability-claims made	1,869,980	5,916,593	6,105,867
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	6,349,905	19,274,736	32,614,041
18.2 Products liability-claims made	51,324	270,228	234,275
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	3,934,374	40,795,892	78,285,441
21. Auto physical damage	1,037,200	12,393,415	23,521,698
22. Aircraft (all perils)	0	0	0
23. Fidelity	538,086	1,484,490	1,327,021
24. Surety	293,022	635,335	564,008
26. Burglary and theft	76,979	227,632	202,802
27. Boiler and machinery	312,706	981,666	1,050,357
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	62,947,919	234,601,324	336,096,585
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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior	2,724,483	3,292,549	6,017,032	514,575	52,564	567,139	2,401,323	37,565	2,948,305	5,387,193	191,415	(254,116)	(62,701)
2. 2018	623,505	968,098	1,591,604	259,522	20,556	280,077	510,798	28,171	711,761	1,250,730	146,815	(207,611)	(60,796)
3. Subtotals 2018 + Prior	3,347,988	4,260,648	7,608,635	774,096	73,119	847,216	2,912,121	65,736	3,660,065	6,637,923	338,230	(461,727)	(123,497)
4. 2019	810,206	1,662,638	2,472,845	622,735	133,104	755,839	628,053	70,446	1,095,395	1,793,894	440,582	(363,694)	76,888
5. Subtotals 2019 + Prior	4,158,194	5,923,286	10,081,480	1,396,832	206,223	1,603,055	3,540,175	136,182	4,755,460	8,431,817	778,812	(825,421)	(46,608)
6. 2020	XXX	XXX	XXX	XXX	1,136,589	1,136,589	XXX	531,012	1,649,886	2,180,898	XXX	XXX	XXX
7. Totals	4,158,194	5,923,286	10,081,480	1,396,832	1,342,813	2,739,644	3,540,175	667,195	6,405,346	10,612,715	778,812	(825,421)	(46,608)

8. Prior Year-End's Surplus As Regards Policyholders	5,868,725

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 18.7 %	2. (13.9)%	3. (0.5)%

Col. 13, Line 7 Line 8
4. (0.8)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State surcharges receivable	11,464,644	0	11,464,644	10,863,629
2505. Amounts receivable under high deductible policies	10,718,086	1,079,025	9,639,060	16,013,631
2506. Other assets	837,305	0	837,305	1,003,912
2507. Assumed reinsurance receivable and payable	540,176	0	540,176	(42,600)
2508. Suspense, undistributed payments	436,602	0	436,602	560,000
2509. Ceded deposit asset	189,396	0	189,396	220,769
2510. Other assets tri-party/tax credit bonds	80,192	0	80,192	151,078
2511. Miscellaneous ledger balances	75,019	75,019	0	0
2597. Summary of remaining write-ins for Line 25	24,341,419	1,154,044	23,187,375	28,770,419

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability	142,384	121,604
2505. Federal excise tax-reins contracts	975	975
2506. Escheat liability	0	65
2507. Retroactive reinsurance reserve ceded	(10,498,961)	(10,829,855)
2597. Summary of remaining write-ins for Line 25	(10,355,601)	(10,707,210)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(68,114)	(118,068)	(148,307)
1405. Retroactive reinsurance gain/loss	(1,085,433)	(129,527)	(1,361,357)
1497. Summary of remaining write-ins for Line 14	(1,153,546)	(247,594)	(1,509,663)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	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. AUS Australia	XXX	693	1,037	0	0	0	0
58005. DEU Germany	XXX	381	1,187	0	0	0	0
58006. ZAF South Africa	XXX	379	350	0	0	0	0
58007. CHN China	XXX	200	2,956	0	0	0	0
58008. JPN Japan	XXX	100	0	0	0	0	0
58009. IRL Ireland	XXX	1	1	0	0	0	0
58010. CYM Cayman Islands	XXX	0	99,596	0	0	0	0
58011. ZZZ Other Alien	XXX	0	16,200	16,356	4,031,629	2,242,825	2,608,451
58012. NLD Netherlands	XXX	0	4,072	0	0	0	0
58013. CZE Czech Republic	XXX	0	679	0	0	0	0
58014. ARM Armenia	XXX	0	31	0	0	0	0
58015. TWN Taiwan, Republic of China.	XXX	0	1	0	0	0	0
58016. CHL Chile	XXX	0	0	0	0	396,000	396,000
58017. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58018. FRA France	XXX	0	0	0	0	215,000	415,000
58019. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58020. JAM Jamaica	XXX	0	0	0	0	0	48,641
58021. BMU Bermuda	XXX	0	0	0	1,100,000	0	0
58022. ARG Argentina	XXX	0	0	0	5,391	0	0
58023. IDN Indonesia	XXX	0	0	0	2,162	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	1,754	126,110	16,356	5,139,182	3,301,080	3,915,348

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	865,831,452	805,697,346
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	66,698,048
	2.2 Additional investment made after acquisition	28,171,398	32,086,455
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(273,808)	0
5.	Deduct amounts received on disposals	434,351	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	29,960,937	38,650,397
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	863,333,754	865,831,452
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	863,333,754	865,831,452

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	645,736,940	727,061,472
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	34,169,844	13,833,577
	2.2 Additional investment made after acquisition	62,408,251	55,638,062
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(12,730,945)	(25,102,553)
6.	Total gain (loss) on disposals	(9,975,526)	258,036
7.	Deduct amounts received on disposals	48,106,710	108,491,689
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	195,980	(65,339)
10.	Deduct current year's other-than-temporary impairment recognized	48,982,386	17,394,625
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	622,715,448	645,736,940
12.	Deduct total nonadmitted amounts	23,290,837	24,933,053
13.	Statement value at end of current period (Line 11 minus Line 12)	599,424,610	620,803,887

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	15,259,605,487	14,880,357,097
2.	Cost of bonds and stocks acquired	1,764,588,214	2,461,880,820
3.	Accrual of discount	8,817,088	10,452,249
4.	Unrealized valuation increase (decrease)	114,337,930	(21,304,872)
5.	Total gain (loss) on disposals	9,416,097	19,376,874
6.	Deduct consideration for bonds and stocks disposed of	1,161,873,187	2,033,215,426
7.	Deduct amortization of premium	39,474,140	56,088,456
8.	Total foreign exchange change in book/adjusted carrying value	(169,186)	251,750
9.	Deduct current year's other-than-temporary impairment recognized	38,173,841	4,082,100
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,806,253	1,977,551
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,920,880,714	15,259,605,487
12.	Deduct total nonadmitted amounts	10,078,818	10,078,820
13.	Statement value at end of current period (Line 11 minus Line 12)	15,910,801,896	15,249,526,667

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)	10,689,291,487	2,018,076,104	1,533,172,768	(32,828,077)	10,377,613,764	10,689,291,487	11,141,366,745	10,779,427,579
2. NAIC 2 (a)	2,223,327,983	49,863,100	73,889,495	12,690,548	2,232,041,072	2,223,327,983	2,211,992,136	2,164,153,912
3. NAIC 3 (a)	442,547,879	10,306,875	30,882,355	27,993,671	422,117,347	442,547,879	449,966,069	431,784,319
4. NAIC 4 (a)	303,668,867	11,636,375	24,391,698	(9,702,925)	314,149,296	303,668,867	281,210,619	324,882,316
5. NAIC 5 (a)	77,157,942	0	3,204,987	2,517,058	37,783,355	77,157,942	76,470,013	33,928,018
6. NAIC 6 (a)	5,877,367	0	5,448,483	4,377,301	6,805,920	5,877,367	4,806,185	6,986,656
7. Total Bonds	13,741,871,525	2,089,882,454	1,670,989,787	5,047,575	13,390,510,754	13,741,871,525	14,165,811,767	13,741,162,800
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
15. Total Bonds and Preferred Stock	13,743,066,525	2,089,882,454	1,670,989,787	5,047,575	13,391,705,754	13,743,066,525	14,167,006,767	13,742,357,800

(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 $.....399,803,250; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	399,153,250	XXX	399,153,250	57,126	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	520,158,566	472,856,169
2. Cost of short-term investments acquired	2,615,111,224	3,236,919,996
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	2,806
6. Deduct consideration received on disposals	2,736,116,539	3,189,606,232
7. Deduct amortization of premium	0	14,173
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)	399,153,250	520,158,566
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	399,153,250	520,158,566

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	2,647,500	15,013,500
3. Accrual of discount	2,500	16,960
4. Unrealized valuation increase (decrease)	0	25,727
5. Total gain (loss) on disposals	0	24,824
6. Deduct consideration received on disposals	2,000,000	15,055,011
7. Deduct amortization of premium	0	26,000
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)	650,000	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	650,000	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Buuilding located at:					0	0	0	0
385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	54,950
					0	0	0	0
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993	Various	0	0	0	615,900
					0	0	0	0
36 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	471,501
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	281
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at::					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	162,466
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	225,950
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	32,080
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Norcross	GA	12/20/1996	Various	0	0	0	342,535
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
Various addresses	Houston	TX	02/20/1997	Various	0	0	0	246,728
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	244,300
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	472,360
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Ave and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	2,147,105
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	(58,738)
					0	0	0	0
920, 930 & 950 De Gulgne Dr	Sunnyvale	CA	05/30/2013	Various	0	0	0	4,169
					0	0	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	68,436
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	225,005
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	7,039
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	4,277
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	55,102
					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	18,015
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	660,179
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	98,478
					0	0	0	0
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	881,680
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	132,497
0199999. Totals					0	0	0	7,112,295
0399999. Totals					0	0	0	7,112,295

QE01.1

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
1520 Broadmoor Blvd	Buford	GA	07/27/2020	City of Buford, a Georgia Municipal Corp	500,000	0	500,000	0	0	0	0	0	500,000	434,351	0	(65,649)	(65,649)	0	0
0199999. Totals					500,000	0	500,000	0	0	0	0	0	500,000	434,351	0	(65,649)	(65,649)	0	0
0399999. Totals					500,000	0	500,000	0	0	0	0	0	500,000	434,351	0	(65,649)	(65,649)	0	0

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	45,667	0	849,277	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP		03/20/2019	2	0	1,391,051	0	8,603,354	12.440
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	1,436,717	0	9,452,632	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	166,179	0	24,797,075	12.420
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	1,509,530	0	13,200,520	0.220
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	(40,286)	0	3,546,956	0.120
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	189,168	0	1,226,392	0.140
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	130,014	0	0	14.610
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	3,562	0	448,482	0.140
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	77,863	0	9,122,364	0.770
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	273,656	0	790,404	3.610
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company		12/24/2019	3	2,931,279	0	0	12,068,721	1.390
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	512,500	0	8,032,424	1.010
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital		09/23/2019	3	0	924,960	0	13,252,911	11.850
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	62,990	0	4,849,898	2.780
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital		09/19/2019	1	0	500,000	0	7,800,000	7.090
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital		01/23/2020	1	0	350,000	0	4,500,000	3.890
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019	0	0	636,285	0	347,786	8.510
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	0	3,094,740	0	25,100,362	0.720
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	329,955	0	3,792,729	2.030
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,931,279	8,721,116	0	132,877,023	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Managment, L.P.		09/15/2017	0	0	1,626,413	0	7,239,164	2.740
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc.		12/18/2019	0	0	981,476	0	17,112,126	2.470
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Blackstone Group		12/22/2015	0	0	394,257	0	11,060,085	0.740
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019	0	0	300,000	0	9,300,000	2.970
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015	0	0	529,131	0	7,732,581	0.270
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015	0	0	52,870	0	17,200,151	0.540
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		06/28/2019	0	0	595,238	0	8,452,381	2.340
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Griffis Residential		04/15/2020	0	0	2,200,000	0	14,800,000	4.600
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019	0	0	180,657	0	12,162,970	4.700
	Sares Regis Multifamily Value Add Fund III	Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019	0	0	117,808	0	8,383,972	4.560
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	6,977,850	0	113,443,430	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	350 Market LLC	Wilmington	DE	St. Paul Fire and Marine Insurance Company		11/01/2010	0	0	6,000,000	0	0	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	6,000,000	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners, LP	Greenwich	NY	A&M Capital Partners		01/31/2014	0	0	(9,485)	0	4,014,289	1.750

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	154,715	0	1,251,858	0.480
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	357,288	0	47,003	0.280
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015	0	0	137,665	0	3,593,713	0.370
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017	0	0	148,107	0	6,836,988	0.140
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	0	21,151	0	1,070,762	0.650
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018	0	0	96,191	0	6,511,200	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management		04/12/2019	0	0	1,202,807	0	6,460,829	3.070
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019	0	0	113,484	0	24,980,578	0.400
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	(1,392)	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	(1,959)	0	308,231	5.940
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc		06/02/2008	3	0	464,558	0	3,587,571	3.910
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co		03/03/2014	0	0	55,624	0	751,231	1.720
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC		03/31/2020	0	0	(18,799)	0	18,465,664	6.010
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital		05/04/2020	0	0	3,000,000	0	11,250,000	3.130
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020	0	0	(367,129)	0	11,919,443	6.210
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	6,927	0	508,380	3.350
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020	0	0	78,886	0	14,733,101	2.750
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	480,632	0	3,424,543	2.250
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010	0	0	195,701	0	392	1.780
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009	0	0	41,100	0	2,793	1.040
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	(97,559)	0	50,364	1.260
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016	0	0	113,625	0	2,203,448	1.690
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	6,172,138	0	122,089,219	XXX
4899999. Subtotal - Unaffiliated								2,931,279	23,307,821	0	377,862,303	XXX
4999999. Subtotal - Affiliated								0	6,000,000	0	0	XXX
5099999. Totals								2,931,279	29,307,821	0	377,862,303	XXX

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	07/09/2020	168,175	0	0	0	0	0	0	168,175	168,175	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	09/16/2020	120,658	0	0	0	0	0	0	120,658	120,658	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							288,833	0	0	0	0	0	0	288,833	288,833	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	09/25/2020	31,013	0	0	0	0	0	0	31,013	31,013	0	0	0	0
	Banc Fund VIII L.P.	Chicago	IL	Distribution	04/30/2008	09/16/2020	1,245,000	0	0	0	0	0	0	1,245,000	1,245,000	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	08/31/2020	58,042	0	0	0	0	0	0	58,042	58,042	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	09/30/2020	31,841	0	0	0	0	0	0	31,841	31,841	0	0	0	0
	Element Partners II, L.P.	Radnor	PA	Distribution	04/25/2008	08/21/2020	87,410	0	0	0	0	0	0	87,410	87,410	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA	Distribution	02/28/2007	08/20/2020	282,920	0	0	0	0	0	0	282,920	282,920	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	09/25/2020	(12,442)	0	0	0	0	0	0	(12,442)	(12,442)	0	0	0	0
	Trident VIII, L.P.	Greenwich	CT	Distribution	02/22/2019	09/29/2020	424,463	0	0	0	0	0	0	424,463	424,463	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,148,248	0	0	0	0	0	0	2,148,248	2,148,248	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Vesbridge Partners, LP	Minnetonka	MN	Distribution	03/08/2006	09/30/2020	459,733	0	0	0	0	0	0	459,733	459,733	0	0	0	0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							459,733	0	0	0	0	0	0	459,733	459,733	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Distribution	12/18/2019	07/31/2020	(1,935)	0	0	0	0	0	0	(1,935)	(1,935)	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Distribution	12/22/2015	09/30/2020	3,456,569	0	0	0	0	0	0	3,456,569	3,456,569	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	09/30/2020	139,707	0	0	0	0	0	0	139,707	139,707	0	0	0	0
	Thayer Hotel Investors V, L.P.	Annapolis	MD	Distribution	11/25/2009	09/28/2020	215,024	0	0	0	0	0	0	215,024	215,024	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,809,365	0	0	0	0	0	0	3,809,365	3,809,365	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	A&M Capital Partners, LP	Greenwich	NY	Distribution	01/31/2014	08/31/2020	(9,485)	0	0	0	0	0	0	(9,485)	(9,485)	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX	Distribution	03/05/2015	09/09/2020	165,302	0	0	0	0	0	0	165,302	165,302	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	09/11/2020	197,283	0	0	0	0	0	0	197,283	197,283	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	09/16/2020	90,421	0	0	0	0	0	0	90,421	90,421	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	08/27/2020	54,679	0	0	0	0	0	0	54,679	54,679	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	09/10/2020	44,069	0	0	0	0	0	0	44,069	44,069	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	09/30/2020	(469,606)	0	0	0	0	0	0	(469,606)	(469,606)	0	0	0	0
	SFC Energy Partners I-A, L.P.	Denver	CO	Distribution	09/10/2007	08/18/2020	113,825	0	0	0	0	0	0	113,825	113,825	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	07/21/2020	222,280	0	0	0	0	0	0	222,280	222,280	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	08/10/2020	235,299	0	0	0	0	0	0	235,299	235,299	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	08/06/2020	17,187	0	0	0	0	0	0	17,187	17,187	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	08/07/2020	140,088	0	0	0	0	0	0	140,088	140,088	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	08/12/2020	308,550	0	0	0	0	0	0	308,550	308,550	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	08/17/2020	436,822	0	0	0	0	0	0	436,822	436,822	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,546,714	0	0	0	0	0	0	1,546,714	1,546,714	0	0	0	0
4899999. Subtotal - Unaffiliated							7,793,159	0	0	0	0	0	0	7,793,159	7,793,159	0	0	0	0
4999999. Subtotal - Affiliated							459,733	0	0	0	0	0	0	459,733	459,733	0	0	0	0
5099999. Totals							8,252,892	0	0	0	0	0	0	8,252,892	8,252,892	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
912828 F9 6	U S TREASURY NOTES 2.000 2021 10		09/02/2020	J P MORGAN CHASE SECURITIES INC		20,432,098	20,000,000	136,957	1
912828 W5 5	U S TREASURY NOTES 1.875 2022 02		09/24/2020	WELLS FARGO SECURITIES		30,745,413	30,000,000	38,847	1
912828 YT 1	U S TREASURY NOTES 1.500 2021 11		09/04/2020	BARCLAYS CAPITAL INC		25,418,053	25,000,000	102,459	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		09/20/2020	PAR WRITE-UP		12,806	12,806	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		09/20/2020	PAR WRITE-UP		191	191	0	1
38375B G2 2	GNR 2013-H03 HA CMO 1.750 2062 12		09/20/2020	PAR WRITE-UP		2,824	2,824	0	1
38375B R5 3	GNR 2013-H07 LA CMO 1.650 2063 03		09/20/2020	PAR WRITE-UP		3,372	3,372	0	1
38375U JP 6	GNR 2014-H12 KA CMO 2.750 2064 05		09/20/2020	PAR WRITE-UP		31,552	31,552	0	1
38376R GY 6	GNR 2015-H22 GA CMO 2.000 2065 09		09/20/2020	PAR WRITE-UP		89,312	89,312	0	1
38376R ML 7	GNR 2015-H32 KA CMO 2.700 2065 12		09/20/2020	PAR WRITE-UP		129,602	129,602	0	1
36230S DW 1	G2 757317 4.317 2061 02		09/20/2020	PAR WRITE-UP		7	7	0	1
831641 FQ 3	SBIC 2020-10B 1 1.034 2030 09		09/15/2020	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1
0599999.	Total - Bonds - U.S. Government					81,865,229	80,269,665	278,262	XXX
Bonds - All Other Government									
013051 DW 4	ALBERTA (PROVINCE OF) 2.550 2027 06		07/13/2020	TD SECURITIES		1,087,330	1,000,000	3,144	1FE
541908 KB 4	LONDON ONTARIO 2.200 2023 04		07/14/2020	TD SECURITIES		1,127,706	1,085,000	6,867	1Z
65355D P3 3	NIAGARA REGIONAL MUNICIP .650 2022 07		07/07/2020	RBC CAPITAL MARKETS		3,298,458	3,301,000	0	1Z
65355D P4 1	NIAGARA REGIONAL MUNICIP .800 2023 07		07/07/2020	RBC CAPITAL MARKETS		3,320,638	3,322,000	0	1Z
803854 KM 9	SASKATCHEWAN (PROVINCE O .800 2025 09		07/22/2020	VARIOUS		7,982,080	8,000,000	25,775	1FE
1099999.	Total - Bonds - All Other Government					16,816,212	16,708,000	35,786	XXX
Bonds - U.S. States, Territories and Possessions									
882721 RM 7	TEXAS MULTI-MODE-MOBILIT .100 2036 04		09/30/2020	GOLDMAN SACHS & CO		1,300,000	1,300,000	103	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,300,000	1,300,000	103	XXX
Bonds - U.S. Political Subdivisions of States									
054231 RL 1	AVON LOCAL SCH DIST GO T --- 2027 12		09/30/2020	STIFEL NICOLAUS & CO INC		192,898	215,000	0	1FE
054231 RM 9	AVON LOCAL SCH DIST GO T --- 2028 12		09/30/2020	STIFEL NICOLAUS & CO INC		219,833	255,000	0	1FE
054231 RN 7	AVON LOCAL SCH DIST GO T --- 2029 12		09/30/2020	STIFEL NICOLAUS & CO INC		461,357	550,000	0	1FE
054231 RA 5	AVON LOCAL SCHOOL DIST G 1.286 2027 12		09/30/2020	STIFEL NICOLAUS & CO INC		80,000	80,000	0	1FE
054231 RB 3	AVON LOCAL SCHOOL DIST G 1.473 2028 12		09/30/2020	STIFEL NICOLAUS & CO INC		85,000	85,000	0	1FE
054231 RC 1	AVON LOCAL SCHOOL DIST G 1.573 2029 12		09/30/2020	STIFEL NICOLAUS & CO INC		145,000	145,000	0	1FE
054231 RD 9	AVON LOCAL SCHOOL DIST G 1.663 2030 12		09/30/2020	STIFEL NICOLAUS & CO INC		425,000	425,000	0	1FE
054231 RE 7	AVON LOCAL SCHOOL DIST G 1.753 2031 12		09/30/2020	STIFEL NICOLAUS & CO INC		805,000	805,000	0	1FE
054231 RF 4	AVON LOCAL SCHOOL DIST G 1.853 2032 12		09/30/2020	STIFEL NICOLAUS & CO INC		850,000	850,000	0	1FE
054231 RG 2	AVON LOCAL SCHOOL DIST G 1.953 2033 12		09/30/2020	STIFEL NICOLAUS & CO INC		1,050,000	1,050,000	0	1FE
054231 RH 0	AVON LOCAL SCHOOL DIST G 2.053 2034 12		09/30/2020	STIFEL NICOLAUS & CO INC		1,285,000	1,285,000	0	1FE
054231 RJ 6	AVON LOCAL SCHOOL DIST G 2.153 2035 12		09/30/2020	STIFEL NICOLAUS & CO INC		1,215,000	1,215,000	0	1FE
30382A KJ 0	FAIRFAX CNTY TAXABLE REF 1.483 2031 10		08/26/2020	BAS-MERRILL LYNCH		15,530,000	15,530,000	0	1FE
52882P ES 3	LEWISVILLE ISD GO REF S2 2.250 2040 08		06/24/2020	CITIGROUP GLOBAL MARKETS		0	0	6,000	1FE
529063 WP 0	LEXINGTON CO SCH DIST #1 2.000 2039 02		09/01/2020	CITIGROUP GLOBAL MARKETS		7,896,377	7,945,000	0	1FE
529063 WQ 8	LEXINGTON CO SCH DIST #1 2.000 2040 02		09/01/2020	CITIGROUP GLOBAL MARKETS		8,001,904	8,105,000	0	1FE
529063 WR 6	LEXINGTON CO SCH DIST #1 2.000 2041 02		09/01/2020	CITIGROUP GLOBAL MARKETS		8,114,908	8,265,000	0	1FE
529063 WS 4	LEXINGTON CO SCH DIST #1 2.125 2042 02		09/01/2020	CITIGROUP GLOBAL MARKETS		7,660,547	7,690,000	0	1FE
624454 MJ 0	MOUNTAIN VIEW LOS ALTOS 1.500 2032 08		07/08/2020	RBC CAPITAL MARKETS		3,468,263	3,495,000	0	1FE
660266 JQ 1	NORTH KANSAS CITY SD #74 1.625 2032 03		07/29/2020	RAYMOND JAMES & ASSOC		5,633,285	5,660,000	0	1FE
660266 JR 9	NORTH KANSAS CITY SD #74 1.750 2033 03		07/29/2020	RAYMOND JAMES & ASSOC		5,828,406	5,835,000	0	1FE
660266 JS 7	NORTH KANSAS CITY SD #74 1.750 2034 03		07/29/2020	RAYMOND JAMES & ASSOC		5,966,788	6,010,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
797661 ZR 9	SAN FRANCISCO BAY AREA G 2.000 2039 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		12,938,770	13,000,000	0	1FE
797661 ZS 7	SAN FRANCISCO BAY AREA G 2.000 2040 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		13,425,324	13,580,000	0	1FE
87638K CD 2	TARRANT CNTY CLG DIST GO 2.000 2034 08		07/07/2020	WELLS FARGO SECURITIES		14,609,043	14,530,000	0	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						115,887,703	116,605,000	6,000	XXX
Bonds - U.S. Special Revenue and Special Assessment									
083536 AB 8	BEREA EDUCTNL FACS (BERE .120 2032 06		09/30/2020	MORGAN STANLEY		2,825,000	2,825,000	185	1FE
196630 7T 8	COLORADO SPRINGS UTILITI .120 2035 11		09/25/2020	BAS-MERRILL LYNCH		7,345,000	7,345,000	425	1FE
20774L RT 4	CONNECTICUT HEALTH & EDL .030 2036 07		09/30/2020	BARCLAYS CAPITAL INC		5,575,000	5,575,000	103	1FE
20774L RU 1	CONNECTICUT HEALTH & EDL .030 2036 07		09/14/2020	J P MORGAN CHASE SECURITIES INC		9,345,000	9,345,000	97	1FE
25477G TC 9	DISTRICT OF COLUMBIA INC 4.000 2038 05		07/10/2020	CITIGROUP GLOBAL MARKETS		6,066,350	5,000,000	0	1FE
25477G TD 7	DISTRICT OF COLUMBIA INC 4.000 2039 05		07/10/2020	CITIGROUP GLOBAL MARKETS		6,046,300	5,000,000	0	1FE
25477G TE 5	DISTRICT OF COLUMBIA INC 4.000 2040 05		07/10/2020	CITIGROUP GLOBAL MARKETS		5,423,625	4,500,000	0	1FE
270777 AC 9	E BATON ROUGE INDL DEV A .040 2035 08		09/16/2020	BAS-MERRILL LYNCH		52,800,000	52,800,000	1,500	1FE
402207 AD 6	GULF COAST INDL DEV AUTH .050 2041 11		09/15/2020	J P MORGAN CHASE SECURITIES INC		132,020,000	132,020,000	569	1FE
426170 RU 2	HENRICO CO WTR & SWR TAX .515 2024 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		885,000	885,000	0	1FE
426170 RV 0	HENRICO CO WTR & SWR TAX .635 2025 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,255,000	1,255,000	0	1FE
426170 RW 8	HENRICO CO WTR & SWR TAX .823 2026 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,350,000	1,350,000	0	1FE
426170 RX 6	HENRICO CO WTR & SWR TAX .953 2027 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
426170 RY 4	HENRICO CO WTR & SWR TAX 1.130 2028 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		2,155,000	2,155,000	0	1FE
426170 RZ 1	HENRICO CO WTR & SWR TAX 1.230 2029 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1FE
426170 SA 5	HENRICO CO WTR & SWR TAX 1.330 2030 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,895,000	1,895,000	0	1FE
426170 SB 3	HENRICO CO WTR & SWR TAX 1.450 2031 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,890,000	1,890,000	0	1FE
426170 SC 1	HENRICO CO WTR & SWR TAX 1.550 2032 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		2,195,000	2,195,000	0	1FE
45203H YZ 9	ILLINOIS FIN AUTH (NORTH .100 2034 12		09/25/2020	BAS-MERRILL LYNCH		5,650,000	5,650,000	270	1FE
495290 BV 9	KING CO SEWER REV REF S2 1.875 2037 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,244,365	3,265,000	0	1FE
495290 BW 7	KING CO SEWER REV REF S2 1.875 2038 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,273,686	3,320,000	0	1FE
495290 BX 5	KING CO SEWER REV REF S2 2.000 2039 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,374,608	3,385,000	0	1FE
495290 BY 3	KING CO SEWER REV REF S2 2.000 2040 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,411,533	3,450,000	0	1FE
495290 BZ 0	KING CO SEWER REV REF S2 4.000 2041 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		4,214,320	3,520,000	0	1FE
495290 CA 4	KING CO SEWER REV REF S2 4.000 2042 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		4,371,431	3,660,000	0	1FE
495290 CB 2	KING CO SEWER REV REF S2 4.000 2043 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		10,056,344	8,440,000	0	1FE
546398 KB 3	LOUISIANA PUB FAC (AIR P .120 2039 12		09/23/2020	GOLDMAN SACHS & CO		15,250,000	15,250,000	983	1FE
546398 YU 6	LOUISIANA PUB FAC (AIR P .040 2043 08		09/11/2020	BAS-MERRILL LYNCH		21,000,000	21,000,000	115	1FE
546598 AA 1	LOUISVILLE & JEFFERSON R .150 2029 01		07/20/2020	GOLDMAN SACHS & CO		1,100,000	1,100,000	112	1FE
546598 AB 9	LOUISVILLE & JEFFERSON R .150 2029 01		09/23/2020	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	557	1FE
54834R AC 3	LOWER NECHES VALLEY (EXX .130 2029 11		09/15/2020	WELLS FARGO SECURITIES		17,400,000	17,400,000	249	1FE
574217 VC 6	MARYLAND H/E JOHNS HOPKI .070 2036 07		09/30/2020	GOLDMAN SACHS & CO		2,750,000	2,750,000	144	1
57585K SV 1	MASSACHUSETTS H/E MASS .070 2031 07		09/23/2020	MORGAN STANLEY		1,320,000	1,320,000	55	1FE
57585K GP 7	MASSACHUSETTS H/E (HARVA .030 2049 11		09/30/2020	J P MORGAN CHASE SECURITIES INC		5,600,000	5,600,000	182	1FE
57585K SW 9	MASSACHUSETTS H/E MIT S2 .060 2031 07		09/23/2020	J P MORGAN CHASE SECURITIES INC		4,800,000	4,800,000	161	1FE
594698 DF 6	MICHIGAN STRAT FD (AIR P .040 2042 12		09/30/2020	BAS-MERRILL LYNCH		3,510,000	3,510,000	216	1FE
594695 2E 7	MICHIGAN TRUNK LINE S202 4.000 2041 11		08/27/2020	J P MORGAN CHASE SECURITIES INC		30,231,846	25,265,000	0	1FE
60528A AW 4	MISSISSIPPI BUS FIN COM .040 2030 12		09/15/2020	WELLS FARGO SECURITIES		9,400,000	9,400,000	114	1FE
60528A BS 2	MISSISSIPPI BUS FIN COM .080 2030 12		09/23/2020	WELLS FARGO SECURITIES		25,000,000	25,000,000	1,346	1FE
60528A BX 1	MISSISSIPPI BUS FIN COM .040 2035 11		09/16/2020	WELLS FARGO SECURITIES		26,530,000	26,530,000	654	1FE
60528A BY 9	MISSISSIPPI BUS FIN COM .040 2035 11		09/11/2020	WELLS FARGO SECURITIES		2,900,000	2,900,000	26	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
60528A CB 8	MISSISSIPPI BUS FIN COM .040 2035 11		09/15/2020	WELLS FARGO SECURITIES		52,770,000	52,770,000	750	1FE
60528A CD 4	MISSISSIPPI BUS FIN COM .040 2035 11		09/11/2020	WELLS FARGO SECURITIES		2,010,000	2,010,000	18	1FE
64972F 4V 5	NEW YORK CITY FIN AUTH .120 2044 06		09/25/2020	BARCLAYS CAPITAL INC		6,500,000	6,500,000	192	1FE
64972F 6R 2	NEW YORK CITY FIN AUTH .040 2045 06		09/25/2020	U S BANCORP		2,425,000	2,425,000	76	1FE
64972F 6V 3	NEW YORK CITY FIN AUTH .040 2045 06		09/10/2020	U S BANCORP		23,510,000	23,510,000	559	1FE
64972F 4W 3	NEW YORK CITY WTR & SWR .110 2044 06		09/15/2020	WELLS FARGO SECURITIES		7,200,000	7,200,000	0	1FE
67756D BD 7	OHIO HGR ED FAC COMM (CL .120 2039 01		09/15/2020	BNY MELLON CAPITAL MARKETS INC		2,800,000	2,800,000	59	1FE
67756A H9 6	OHIO HGR ED FAC COMM (CL .120 2043 01		09/11/2020	BARCLAYS CAPITAL INC		60,405,000	60,405,000	429	1FE
890680 SH 5	TOPEKA UTILITY REVENUE R 1.625 2033 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		5,031,051	5,075,000	0	1FE
890680 SJ 1	TOPEKA UTILITY REVENUE R 1.750 2034 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,925,000	2,925,000	0	1FE
890680 SK 8	TOPEKA UTILITY REVENUE R 1.750 2035 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,959,471	2,975,000	0	1FE
890680 SL 6	TOPEKA UTILITY REVENUE R 1.750 2036 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,996,670	3,030,000	0	1FE
890680 SM 4	TOPEKA UTILITY REVENUE R 1.750 2037 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,026,624	3,080,000	0	1FE
890680 SN 2	TOPEKA UTILITY REVENUE R 1.875 2038 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,118,385	3,135,000	0	1FE
890680 SP 7	TOPEKA UTILITY REVENUE R 1.875 2039 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,147,353	3,185,000	0	1FE
890680 SQ 5	TOPEKA UTILITY REVENUE R 1.875 2040 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,183,897	3,245,000	0	1FE
890680 SR 3	TOPEKA UTILITY REVENUE R 2.000 2041 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,461,577	2,470,000	0	1FE
890680 SS 1	TOPEKA UTILITY REVENUE R 2.000 2042 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,497,824	2,520,000	0	1FE
89658H XJ 4	TRINITY RIVER AUTH REG W 3.000 2031 08		09/30/2020	RAYMOND JAMES & ASSOC		28,661,243	24,750,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					676,088,501	661,560,000	10,147	XXX
Bonds - Industrial and Miscellaneous									
053015 AF 0	AUTOMATIC DATA PROCESSIN 1.250 2030 09		08/11/2020	BAS-MERRILL LYNCH		2,992,380	3,000,000	0	1FE
058498 AW 6	BALL CORP 2.875 2030 08		08/10/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3FE
09951L AA 1	BOOZ ALLEN HAMILTON INC 3.875 2028 09		08/12/2020	BAS-MERRILL LYNCH		100,000	100,000	0	3FE
191216 DE 7	COCA-COLA CO 1.375 2031 03		09/14/2020	CITIGROUP GLOBAL MARKETS		9,998,100	10,000,000	0	1FE
20030N DN 8	COMCAST CORP 1.500 2031 02		08/11/2020	BAS-MERRILL LYNCH		1,993,260	2,000,000	0	1FE
126307 BF 3	CSC HOLDINGS INC (144A) 3.375 2031 02		08/03/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3FE
23918K AT 5	DAVITA INC (144A) 3.750 2031 02		08/14/2020	VARIOUS		2,464,375	2,500,000	1,094	4FE
23331A BP 3	DR HORTON INC 1.400 2027 10		09/29/2020	MIZUHO INTERNATIONAL PLC		11,965,560	12,000,000	0	2FE
29261A AE 0	ENCOMPASS HEALTH CORP 4.625 2031 04		09/30/2020	TRUIST SECURITIES		1,000,000	1,000,000	0	2FE
33767D AB 1	FIRSTCASH INC (144A) 4.625 2028 09		08/12/2020	JEFFERIES & CO INC		500,000	500,000	0	3FE
36155W AK 2	GCI LLC 6.875 2025 04		09/28/2020	TRUIST SECURITIES		5,179,500	5,000,000	156,597	4FE
36166T AB 6	GCI LLC (144A) 4.750 2028 10		09/24/2020	VARIOUS		1,997,500	2,000,000	0	4FE
38869A AC 1	GRAPHIC PACKAGING INTERN 3.500 2029 03		08/14/2020	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
436440 AP 6	HOLOGIC INC (144A) 3.250 2029 02		09/14/2020	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	3FE
494368 CC 5	KIMBERLY-CLARK 1.050 2027 09		09/08/2020	MORGAN STANLEY		3,000,000	3,000,000	0	1FE
513075 BS 9	LAMAR MEDIA CORP (144A) 4.000 2030 02		08/17/2020	J P MORGAN CHASE SECURITIES INC		995,000	1,000,000	7,111	4FE
574599 BP 0	MASCO CORP 2.000 2030 10		09/09/2020	J P MORGAN CHASE SECURITIES INC		999,270	1,000,000	0	2FE
609207 AY 1	MONDELEZ INTERNATIONAL 1.875 2032 10		09/30/2020	BARCLAYS CAPITAL INC		4,988,250	5,000,000	0	2
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		1,568,305	1,500,000	0	2FE
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		1,568,305	1,500,000	0	2FE
71427Q AB 4	PERNOD RICARD INTERNATIO 1.625 2031 04	C	09/28/2020	BAS-MERRILL LYNCH		9,915,800	10,000,000	0	2FE
69370C AB 6	PTC INC (144A) 3.625 2025 02		09/29/2020	TRUIST SECURITIES		1,271,875	1,250,000	0	3FE
760759 AX 8	REPUBLIC SERVICES INC 1.450 2031 02		08/11/2020	BAS-MERRILL LYNCH		2,985,510	3,000,000	0	2FE
8426EP AD 0	SOUTHERN CO GAS CAPITAL 1.750 2031 01		08/17/2020	J P MORGAN CHASE SECURITIES INC		2,990,100	3,000,000	0	2FE
853496 AH 0	STANDARD INDUSTRIES INC 3.375 2031 01		09/24/2020	VARIOUS		2,435,000	2,500,000	6,938	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
189754 AC 8	TAPESTRY INC 4.125 2027 07		08/28/2020	MIZUHO INTERNATIONAL PLC		2,925,000	3,000,000	15,813	2FE
89469A AD 6	TREEHOUSE FOODS INC 4.000 2028 09		08/25/2020	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	4FE
92564R AA 3	VICI PROPERTIES (144A) 4.250 2026 12		06/29/2020	MORGAN STANLEY		0	0	11,510	3FE
948565 AD 8	WEEKLEY HOMES LLC (144A) 4.875 2028 09		09/09/2020	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0	4FE
36168Q AK 0	GFL ENVIRONMENTAL INC (1 3.750 2025 08		08/17/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	3FE
89117F VY 2	TORONTO DOMINION BANK 1.943 2025 03		08/20/2020	CIBC WORLD MARKETS		1,551,975	1,500,000	13,095	1FE
05523R AF 4	BAE SYSTEMS PLC (144A) 1.900 2031 02	D	09/08/2020	RBC CAPITAL MARKETS		4,961,600	5,000,000	0	2FE
G1981* AA 2	CAYMAN UNIVERSE HOLDINGS --- 2045 09	D	08/27/2020	APOLLO		22,997,493	22,997,493	0	1FE
47837R AA 8	JOHNSON CONTROLS/TYCO FI 1.750 2030 09	D	09/09/2020	VARIOUS		3,995,400	4,000,000	0	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					114,339,558	114,347,493	212,158	XXX
8399997.	Total - Bonds - Part 3					1,006,297,203	990,790,159	542,456	XXX
8399999.	Total - Bonds					1,006,297,203	990,790,159	542,456	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
004239 10 9	ACADIA REALTY TRUST		09/30/2020	VARIOUS	76,500.000	874,226	XXX	0	
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		08/05/2020	VARIOUS	1,936.000	332,373	XXX	0	
024835 10 0	AMERICAN CAMPUS COMMUNITIES		09/30/2020	VARIOUS	6,263.000	219,728	XXX	0	
03027X 10 0	AMERICAN TOWER CORP		09/30/2020	VARIOUS	1,781.000	444,502	XXX	0	
03748R 75 4	APARTMENT INVT & MGMT CO-A		09/30/2020	STIFEL NICOLAUS & COMPANY NORTH AMERICA	1,100.000	37,130	XXX	0	
053484 10 1	AVALONBAY COMMUNITIES INC		09/30/2020	VARIOUS	536.000	81,663	XXX	0	
105368 20 3	BRANDYWINE REALTY TRUST		09/30/2020	VARIOUS	35,400.000	392,345	XXX	0	
11120U 10 5	BRIXMOR PROPERTY GROUP INC		09/01/2020	VARIOUS	28,585.000	338,650	XXX	0	
198287 20 3	COLUMBIA PROPERTY TRUST INC		09/30/2020	VARIOUS	27,500.000	318,464	XXX	0	
222795 50 2	COUSINS PROPERTIES INC		08/06/2020	VARIOUS	17,600.000	554,151	XXX	0	
22822V 10 1	CROWN CASTLE INTL		08/05/2020	MORGAN STANLEY SOFT CREDIT NORTH AMERICA	565.000	92,982	XXX	0	
229663 10 9	CUBESMART		08/05/2020	VARIOUS	12,899.000	367,924	XXX	0	
23283R 10 0	CYRUSONE INC		09/30/2020	VARIOUS	8,681.000	668,328	XXX	0	
253868 10 3	DIGITAL REALTY TRUST INC		08/05/2020	VARIOUS	8,600.000	1,270,326	XXX	0	
264411 50 5	DUKE REALTY CORPORATION		07/24/2020	CITIGROUP NORTH AMERICA ALGO 505	3,821.000	142,455	XXX	0	
29444U 70 0	EQUINIX INC		07/10/2020	BMO CAPITAL MARKETS CORP NORTH AMERICA C	311.000	222,864	XXX	0	
30225T 10 2	EXTRA SPACE STORAGE INC		07/10/2020	BMO CAPITAL MARKETS CORP NORTH AMERICA C	460.000	44,296	XXX	0	
35904G 10 7	FRONT YARD RESIDENTIAL CORP CLASS B		09/30/2020	VARIOUS	63,000.000	603,298	XXX	0	
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		07/14/2020	VARIOUS	17,878.000	468,351	XXX	0	
431284 10 8	HIGHWOODS PROPERTIES INC		09/30/2020	VARIOUS	5,407.000	193,709	XXX	0	
44107P 10 4	HOST HOTELS & RESORTS INC		09/30/2020	VARIOUS	29,168.000	339,995	XXX	0	
444097 10 9	HUDSON PACIFIC PROPERTIES INC		09/30/2020	EVERCORE ISI NORTH AMERICA CASH (226)	10,909.000	239,353	XXX	0	
46187W 10 7	INVITATION HOMES INC		09/30/2020	UBS SECURITIES SOFT CREDIT NORTH AMERICA	14,379.000	402,520	XXX	0	
53223X 10 7	LIFE STORAGE INC		08/05/2020	VARIOUS	3,900.000	382,888	XXX	0	
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		09/30/2020	VARIOUS	11,985.000	334,655	XXX	0	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		07/07/2020	MORGAN STANLEY SOFT CREDIT NORTH AMERICA	1,400.000	160,874	XXX	0	
64119V 30 3	NETSTREIT CORP		08/13/2020	WELLS FARGO NORTH AMERICA CASH 250	30,011.000	540,198	XXX	0	
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		09/30/2020	VARIOUS	20,100.000	301,773	XXX	0	
74340W 10 3	PROLOGIS INC		08/05/2020	VARIOUS	5,876.000	559,497	XXX	0	
74736A 10 3	QTS REALTY TRUST INC CL A		09/30/2020	STIFEL NICOLAUS & COMPANY NORTH AMERICA	4,600.000	291,769	XXX	0	
758849 10 3	REGENCY CENTERS CORP		09/30/2020	VARIOUS	25,061.000	1,066,719	XXX	0	
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A		09/30/2020	VARIOUS	56,154.000	347,599	XXX	0	
828806 10 9	SIMON PROPERTY GROUP INC		09/04/2020	VARIOUS	21,427.000	1,450,719	XXX	0	
84860W 30 0	SPIRIT REALTY CAPITAL INC		09/30/2020	VARIOUS	20,898.000	735,786	XXX	0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
85254J 10 2	STAG INDUSTRIAL INC		09/30/2020	VARIOUS	4,485.000	140,531	XXX	0	
866674 10 4	SUN COMMUNITIES INC		08/06/2020	VARIOUS	3,313.000	481,862	XXX	0	
867892 10 1	SUNSTONE HOTEL INVESTORS INC		09/08/2020	VARIOUS	42,300.000	350,461	XXX	0	
92276F 10 0	VENTAS INC		07/24/2020	VARIOUS	7,619.000	277,821	XXX	0	
92339V 10 0	VEREIT INC		09/30/2020	VARIOUS	36,085.000	237,750	XXX	0	
925652 10 9	VICI PROPERTIES INC		09/30/2020	VARIOUS	7,283.000	170,363	XXX	0	
95040Q 10 4	WELLTOWER INC		09/30/2020	VARIOUS	39,302.000	2,220,093	XXX	0	
966387 50 8	WHITING PETROLEUM CORPORATION		09/01/2020	CONVERSION FROM BOND	74,334.000	1,116,250	XXX	0	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					19,817,241	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					19,817,241	XXX	0	XXX
9799999.	Total - Common Stocks					19,817,241	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					19,817,241	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,026,114,444	XXX	542,456	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
911759 EY 0	HOUSING URBAN DEVELOPM 6.620	..	08/01/2020.	MATURED		45,000	45,000	52,076	45,000	0	0	0	0	0	45,000	0	0	0	2,979	08/01/2020.	1
576863 BB 9	MATSON NAVIGATION CO 5.337	..	09/04/2020.	REDEEMED		41,000	41,000	41,000	40,994	0	6	0	6	0	41,000	0	0	0	2,188	09/04/2028.	1
576863 BC 7	MATSON NAVIGATION CO 5.273	..	07/29/2020.	REDEEMED		38,000	38,000	38,000	37,997	0	3	0	3	0	38,000	0	0	0	2,004	07/29/2029.	1
912828 Y4 6	U S TREASURY NOTES 2.625	..	07/31/2020.	MATURED		25,000,000	25,000,000	24,970,787	24,989,039	0	10,961	0	10,961	0	25,000,000	0	0	0	656,250	07/31/2020.	1
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	09/20/2020.	PAID ON PRINCIPAL		428,737	428,737	420,899	420,692	0	8,045	0	8,045	0	428,737	0	0	0	7,283	09/20/2046.	1
36179S NT 0	GNMA II PASS #MA4002 2.500	..	09/20/2020.	PAID ON PRINCIPAL		4,180,462	4,180,462	4,115,435	4,116,614	0	63,849	0	63,849	0	4,180,462	0	0	0	70,148	10/20/2046.	1
36179S SN 8	GNMA II PASS #MA4125 2.500	..	09/20/2020.	PAID ON PRINCIPAL		3,785,993	3,785,993	3,713,802	3,714,883	0	71,110	0	71,110	0	3,785,993	0	0	0	63,217	12/20/2046.	1
36179T G3 3	GNMA II PASS #MA4718 3.000	..	09/20/2020.	PAID ON PRINCIPAL		940,034	940,034	955,236	952,803	0	(12,769)	0	(12,769)	0	940,034	0	0	0	18,863	09/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	09/20/2020.	PAID ON PRINCIPAL		670,555	670,555	698,320	694,835	0	(24,280)	0	(24,280)	0	670,555	0	0	0	15,326	01/20/2042.	1
36202C HM 8	GNMA II PASS #2036 8.000	..	09/20/2020.	PAID ON PRINCIPAL		898	898	914	906	0	(8)	0	(8)	0	898	0	0	0	44	07/20/2025.	1
36202C K7 7	GNMA II PASS #2118 7.500	..	09/20/2020.	PAID ON PRINCIPAL		5,915	5,915	6,015	5,953	0	(38)	0	(38)	0	5,915	0	0	0	284	11/20/2025.	1
36202C PS 6	GNMA II PASS #2233 7.500	..	09/20/2020.	PAID ON PRINCIPAL		1,630	1,630	1,604	1,612	0	18	0	18	0	1,630	0	0	0	81	06/20/2026.	1
36202C QY 2	GNMA II PASS #2271 8.500	..	09/20/2020.	PAID ON PRINCIPAL		884	884	905	902	0	(19)	0	(19)	0	884	0	0	0	50	08/20/2026.	1
36202C RF 2	GNMA II PASS #2286 8.500	..	09/20/2020.	PAID ON PRINCIPAL		7,347	7,347	7,472	7,458	0	(111)	0	(111)	0	7,347	0	0	0	416	09/20/2026.	1
36202D HK 0	GNMA II PASS #2934 7.500	..	09/20/2020.	PAID ON PRINCIPAL		2,302	2,302	2,262	2,251	0	51	0	51	0	2,302	0	0	0	116	06/20/2030.	1
36202D SP 7	GNMA II PASS #3226 5.500	..	09/20/2020.	PAID ON PRINCIPAL		1,790	1,790	1,715	1,716	0	73	0	73	0	1,790	0	0	0	66	04/20/2032.	1
36202D TD 3	GNMA II PASS #3248 5.500	..	09/20/2020.	PAID ON PRINCIPAL		2,943	2,943	2,807	2,831	0	112	0	112	0	2,943	0	0	0	109	06/20/2032.	1
36202D UU 3	GNMA II PASS #3295 5.500	..	09/20/2020.	PAID ON PRINCIPAL		3,303	3,303	3,297	3,297	0	6	0	6	0	3,303	0	0	0	120	10/20/2032.	1
36202D U7 4	GNMA II PASS #3306 5.500	..	09/20/2020.	PAID ON PRINCIPAL		30,995	30,995	30,937	30,937	0	58	0	58	0	30,995	0	0	0	1,118	11/20/2032.	1
36202D VM 0	GNMA II PASS #3320 5.500	..	09/20/2020.	PAID ON PRINCIPAL		53,035	53,035	53,374	53,390	0	(356)	0	(356)	0	53,035	0	0	0	1,913	12/20/2032.	1
36202D YY 1	GNMA II PASS #3427 4.500	..	09/20/2020.	PAID ON PRINCIPAL		231,319	231,319	216,237	221,350	0	9,970	0	9,970	0	231,319	0	0	0	6,988	08/20/2033.	1
36202D 2B 6	GNMA II PASS #3470 4.500	..	09/20/2020.	PAID ON PRINCIPAL		20,366	20,366	18,858	19,271	0	1,095	0	1,095	0	20,366	0	0	0	616	11/20/2033.	1
36202D 4N 8	GNMA II PASS #3529 5.000	..	09/20/2020.	PAID ON PRINCIPAL		101,687	101,687	97,190	98,131	0	3,555	0	3,555	0	101,687	0	0	0	3,251	03/20/2034.	1
36202D 5P 2	GNMA II PASS #3554 4.500	..	09/20/2020.	PAID ON PRINCIPAL		61,242	61,242	56,706	58,335	0	2,907	0	2,907	0	61,242	0	0	0	1,814	05/20/2034.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	09/20/2020.	PAID ON PRINCIPAL		246,401	246,401	240,087	241,565	0	4,835	0	4,835	0	246,401	0	0	0	8,140	11/20/2035.	1
36202E XT 1	GNMA II PASS #4290 5.500	..	09/20/2020.	PAID ON PRINCIPAL		60,923	60,923	60,669	60,643	0	280	0	280	0	60,923	0	0	0	2,189	11/20/2038.	1
36176S SV 3	GNMA PASS TH #0074832 3.500	..	09/15/2020.	PAID ON PRINCIPAL		6,486	6,486	6,779	6,798	0	(312)	0	(312)	0	6,486	0	0	0	151	04/15/2042.	1
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	09/15/2020.	PAID ON PRINCIPAL		184,273	184,273	192,594	194,932	0	(10,659)	0	(10,659)	0	184,273	0	0	0	3,983	04/15/2042.	1
36176X FR 5	GNMA PASS TH #00778976 3.500	..	09/15/2020.	PAID ON PRINCIPAL		271,367	271,367	284,893	291,932	0	(20,565)	0	(20,565)	0	271,367	0	0	0	6,534	03/15/2042.	1
36208F JZ 4	GNMA PASS TH #449480 7.500	..	09/15/2020.	PAID ON PRINCIPAL		18,223	18,223	18,688	18,586	0	(363)	0	(363)	0	18,223	0	0	0	818	10/15/2027.	1
36209G RV 1	GNMA PASS TH #471300 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,593	3,593	3,510	3,522	0	70	0	70	0	3,593	0	0	0	144	01/15/2032.	1
36209Y TV 0	GNMA PASS TH #485764 6.000	..	09/15/2020.	PAID ON PRINCIPAL		20,458	20,458	20,394	20,395	0	63	0	63	0	20,458	0	0	0	756	09/15/2031.	1
36210N RP 6	GNMA PASS TH #497394 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,383	1,383	1,354	1,353	0	30	0	30	0	1,383	0	0	0	55	01/15/2029.	1
36212N AM 9	GNMA PASS TH #538312 6.000	..	09/15/2020.	PAID ON PRINCIPAL		25,201	25,201	24,887	24,867	0	334	0	334	0	25,201	0	0	0	1,096	02/15/2032.	1
36213A CE 2	GNMA PASS TH #548269 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,151	2,151	2,130	2,130	0	21	0	21	0	2,151	0	0	0	85	02/15/2032.	1
36213C U4 0	GNMA PASS TH #550603 5.000	..	09/15/2020.	PAID ON PRINCIPAL		54,796	54,796	54,162	54,226	0	569	0	569	0	54,796	0	0	0	1,736	08/15/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	09/15/2020.	PAID ON PRINCIPAL		209,186	209,186	205,874	206,576	0	2,610	0	2,610	0	209,186	0	0	0	7,079	11/15/2035.	1
36213D Z4 3	GNMA PASS TH #551663 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,699	3,699	3,687	3,687	0	12	0	12	0	3,699	0	0	0	150	09/15/2031.	1
36213E B9 6	GNMA PASS TH #551864 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,152	1,152	1,131	1,130	0	22	0	22	0	1,152	0	0	0	46	11/15/2031.	1
36213E PU 4	GNMA PASS TH #552235 6.000	..	09/15/2020.	PAID ON PRINCIPAL		805	805	786	786	0	19	0	19	0	805	0	0	0	32	12/15/2031.	1
36213E PY 6	GNMA PASS TH #552239 6.000	..	09/15/2020.	PAID ON PRINCIPAL		10,559	10,559	10,345	10,332	0	227	0	227	0	10,559	0	0	0	381	12/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36213E UH 7	GNMA PASS TH #552384 6.000	..	09/15/2020.	PAID ON PRINCIPAL		395	395	383	379	0	16	0	16	0	395	0	0	0	16	02/15/2032.	1
36213E UL 8	GNMA PASS TH #552387 6.500	..	09/15/2020.	PAID ON PRINCIPAL		17,392	17,392	18,384	18,452	0	(1,060)	0	(1,060)	0	17,392	0	0	0	753	02/15/2032.	1
36213E YG 5	GNMA PASS TH #552511 6.500	..	09/15/2020.	PAID ON PRINCIPAL		3,144	3,144	3,324	3,355	0	(211)	0	(211)	0	3,144	0	0	0	136	04/15/2032.	1
36213F QS 5	GNMA PASS TH #553165 6.000	..	09/15/2020.	PAID ON PRINCIPAL		82,441	82,441	86,589	85,677	0	(3,236)	0	(3,236)	0	82,441	0	0	0	2,943	04/15/2033.	1
36213F WW 9	GNMA PASS TH #553361 5.500	..	09/15/2020.	PAID ON PRINCIPAL		67,650	67,650	67,132	67,256	0	394	0	394	0	67,650	0	0	0	2,416	07/15/2033.	1
36213G U5 8	GNMA PASS TH #554204 6.000	..	09/15/2020.	PAID ON PRINCIPAL		465	465	457	456	0	9	0	9	0	465	0	0	0	19	12/15/2031.	1
36213R 5P 8	GNMA PASS TH #562554 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,175	2,175	2,154	2,152	0	24	0	24	0	2,175	0	0	0	87	01/15/2032.	1
36213U YC 8	GNMA PASS TH #565107 6.000	..	09/15/2020.	PAID ON PRINCIPAL		26,247	26,247	26,755	26,622	0	(376)	0	(376)	0	26,247	0	0	0	1,141	10/15/2032.	1
36213X 2H 6	GNMA PASS TH #567876 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,727	1,727	1,751	1,754	0	(27)	0	(27)	0	1,727	0	0	0	69	10/15/2032.	1
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	09/15/2020.	PAID ON PRINCIPAL		9,342	9,342	9,523	9,595	0	(252)	0	(252)	0	9,342	0	0	0	341	03/15/2032.	1
36200Q WM 2	GNMA PASS TH #569552 6.000	..	09/15/2020.	PAID ON PRINCIPAL		20,921	20,921	20,898	20,902	0	20	0	20	0	20,921	0	0	0	789	01/15/2032.	1
36200Q W6 7	GNMA PASS TH #569569 6.000	..	09/15/2020.	PAID ON PRINCIPAL		19,909	19,909	19,362	19,353	0	556	0	556	0	19,909	0	0	0	764	01/15/2032.	1
36200R WR 9	GNMA PASS TH #570456 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,797	3,797	3,811	3,809	0	(12)	0	(12)	0	3,797	0	0	0	152	11/15/2031.	1
36200S AG 5	GNMA PASS TH #570707 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,280	2,280	2,247	2,251	0	29	0	29	0	2,280	0	0	0	91	12/15/2031.	1
36200S BH 2	GNMA PASS TH #570740 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,277	3,277	3,217	3,225	0	52	0	52	0	3,277	0	0	0	131	01/15/2032.	1
36200S WM 8	GNMA PASS TH #571352 6.000	..	09/15/2020.	PAID ON PRINCIPAL		613	613	599	598	0	15	0	15	0	613	0	0	0	24	12/15/2031.	1
36200W BU 4	GNMA PASS TH #574351 6.000	..	09/15/2020.	PAID ON PRINCIPAL		4,841	4,841	4,778	4,780	0	61	0	61	0	4,841	0	0	0	186	01/15/2032.	1
36200W T6 8	GNMA PASS TH #574873 6.000	..	09/15/2020.	PAID ON PRINCIPAL		4,000	4,000	3,945	3,945	0	55	0	55	0	4,000	0	0	0	160	12/15/2031.	1
36200X E6 2	GNMA PASS TH #575357 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,815	3,815	3,796	3,794	0	20	0	20	0	3,815	0	0	0	153	12/15/2031.	1
36200X JQ 3	GNMA PASS TH #575471 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,574	1,574	1,527	1,512	0	62	0	62	0	1,574	0	0	0	63	01/15/2032.	1
36200X XP 9	GNMA PASS TH #575886 6.000	..	09/15/2020.	PAID ON PRINCIPAL		6,975	6,975	6,872	6,876	0	98	0	98	0	6,975	0	0	0	281	12/15/2031.	1
36200X YB 9	GNMA PASS TH #575906 6.000	..	09/15/2020.	PAID ON PRINCIPAL		83,536	83,536	82,433	82,249	0	1,286	0	1,286	0	83,536	0	0	0	3,154	01/15/2032.	1
36201A NV 6	GNMA PASS TH #577404 6.000	..	09/15/2020.	PAID ON PRINCIPAL		9,269	9,269	9,145	9,148	0	121	0	121	0	9,269	0	0	0	371	12/15/2031.	1
36201A PS 1	GNMA PASS TH #577433 6.000	..	09/15/2020.	PAID ON PRINCIPAL		7,989	7,989	7,958	7,958	0	31	0	31	0	7,989	0	0	0	316	02/15/2032.	1
36201A SW 9	GNMA PASS TH #577533 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,157	2,157	2,128	2,121	0	35	0	35	0	2,157	0	0	0	86	01/15/2032.	1
36201A XN 3	GNMA PASS TH #577685 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,689	1,689	1,722	1,735	0	(45)	0	(45)	0	1,689	0	0	0	67	10/15/2032.	1
36201A 3T 3	GNMA PASS TH #577810 6.000	..	09/15/2020.	PAID ON PRINCIPAL		21,219	21,219	20,828	20,830	0	389	0	389	0	21,219	0	0	0	759	01/15/2032.	1
36201B RQ 1	GNMA PASS TH #578395 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,776	2,776	2,815	2,834	0	(58)	0	(58)	0	2,776	0	0	0	111	10/15/2032.	1
36201B RT 5	GNMA PASS TH #578398 6.000	..	09/15/2020.	PAID ON PRINCIPAL		78,503	78,503	80,024	80,679	0	(2,175)	0	(2,175)	0	78,503	0	0	0	2,759	10/15/2032.	1
36201C JW 5	GNMA PASS TH #579077 6.000	..	09/15/2020.	PAID ON PRINCIPAL		18,181	18,181	17,914	17,906	0	275	0	275	0	18,181	0	0	0	726	12/15/2031.	1
36201C KF 0	GNMA PASS TH #579094 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,743	1,743	1,717	1,715	0	27	0	27	0	1,743	0	0	0	70	12/15/2031.	1
36201C LA 0	GNMA PASS TH #579121 6.000	..	09/15/2020.	PAID ON PRINCIPAL		42,040	42,040	41,453	41,470	0	570	0	570	0	42,040	0	0	0	1,595	01/15/2032.	1
36201C LZ 5	GNMA PASS TH #579144 6.000	..	09/15/2020.	PAID ON PRINCIPAL		462	462	449	446	0	16	0	16	0	462	0	0	0	18	01/15/2032.	1
36201C YP 3	GNMA PASS TH #579518 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,186	3,186	3,090	3,083	0	103	0	103	0	3,186	0	0	0	128	02/15/2032.	1
36201E M7 2	GNMA PASS TH #580982 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,870	3,870	3,812	3,816	0	54	0	54	0	3,870	0	0	0	155	02/15/2032.	1
36201F XP 7	GNMA PASS TH #582186 6.000	..	09/15/2020.	PAID ON PRINCIPAL		54,495	54,495	53,903	53,888	0	607	0	607	0	54,495	0	0	0	2,178	01/15/2032.	1
36201F 5T 0	GNMA PASS TH #582358 6.000	..	09/15/2020.	PAID ON PRINCIPAL		9,173	9,173	9,301	9,342	0	(169)	0	(169)	0	9,173	0	0	0	366	10/15/2032.	1
36201F 5U 7	GNMA PASS TH #582359 6.000	..	09/15/2020.	PAID ON PRINCIPAL		11,184	11,184	11,340	11,362	0	(178)	0	(178)	0	11,184	0	0	0	449	10/15/2032.	1
36201G TK 1	GNMA PASS TH #582954 6.000	..	09/15/2020.	PAID ON PRINCIPAL		38,232	38,232	38,038	38,032	0	200	0	200	0	38,232	0	0	0	1,363	02/15/2032.	1
36201H 2U 6	GNMA PASS TH #584087 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,877	1,877	1,914	1,929	0	(51)	0	(51)	0	1,877	0	0	0	75	10/15/2032.	1
36201H 2W 2	GNMA PASS TH #584089 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,185	1,185	1,208	1,210	0	(25)	0	(25)	0	1,185	0	0	0	47	10/15/2032.	1
36201M FN 7	GNMA PASS TH #587073 6.000	..	09/15/2020.	PAID ON PRINCIPAL		13,135	13,135	13,044	13,042	0	93	0	93	0	13,135	0	0	0	477	05/15/2032.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36201N M4 9	GNMA PASS TH #588179 6.000		09/15/2020.	PAID ON PRINCIPAL		23,180	23,180	24,118	24,017	0	(837)	0	(837)	0	23,180	0	0	0	898	01/15/2033.	1
36201S XE 4	GNMA PASS TH #592077 5.000		09/15/2020.	PAID ON PRINCIPAL		1,980	1,980	1,978	1,978	0	2	0	2	0	1,980	0	0	0	66	08/15/2033.	1
36201V AE 2	GNMA PASS TH #594105 4.500		09/15/2020.	PAID ON PRINCIPAL		25,221	25,221	23,883	24,361	0	860	0	860	0	25,221	0	0	0	757	09/15/2033.	1
36201V AF 9	GNMA PASS TH #594106 4.500		09/15/2020.	PAID ON PRINCIPAL		28,705	28,705	27,207	27,623	0	1,082	0	1,082	0	28,705	0	0	0	855	09/15/2033.	1
36201V VN 9	GNMA PASS TH #594721 4.500		09/15/2020.	PAID ON PRINCIPAL		6,206	6,206	6,254	6,231	0	(25)	0	(25)	0	6,206	0	0	0	186	07/15/2033.	1
36200A BA 6	GNMA PASS TH #595033 6.000		09/15/2020.	PAID ON PRINCIPAL		2,405	2,405	2,451	2,477	0	(73)	0	(73)	0	2,405	0	0	0	96	10/15/2032.	1
36200E BQ 3	GNMA PASS TH #598647 5.500		09/15/2020.	PAID ON PRINCIPAL		35,649	35,649	36,454	36,501	0	(851)	0	(851)	0	35,649	0	0	0	1,426	04/15/2033.	1
36200E B6 7	GNMA PASS TH #598661 5.000		09/15/2020.	PAID ON PRINCIPAL		13,266	13,266	13,495	13,396	0	(129)	0	(129)	0	13,266	0	0	0	442	05/15/2033.	1
36200E CQ 2	GNMA PASS TH #598679 5.500		09/15/2020.	PAID ON PRINCIPAL		2,778	2,778	2,845	2,836	0	(58)	0	(58)	0	2,778	0	0	0	102	05/15/2033.	1
36200E DL 2	GNMA PASS TH #598707 5.000		09/15/2020.	PAID ON PRINCIPAL		16,423	16,423	16,436	16,422	0	1	0	1	0	16,423	0	0	0	504	07/15/2033.	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2020.	PAID ON PRINCIPAL		14,428	14,428	14,539	14,490	0	(62)	0	(62)	0	14,428	0	0	0	433	07/15/2033.	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2020.	PAID ON PRINCIPAL		41,585	41,585	38,375	39,352	0	2,233	0	2,233	0	41,585	0	0	0	1,217	07/15/2033.	1
36200M RT 2	GNMA PASS TH #604498 4.500		09/15/2020.	PAID ON PRINCIPAL		29,780	29,780	29,906	29,853	0	(72)	0	(72)	0	29,780	0	0	0	893	07/15/2033.	1
36200M T7 8	GNMA PASS TH #604574 4.500		09/15/2020.	PAID ON PRINCIPAL		61,486	61,486	61,140	61,213	0	273	0	273	0	61,486	0	0	0	1,781	08/15/2033.	1
36200M VM 2	GNMA PASS TH #604620 4.500		09/15/2020.	PAID ON PRINCIPAL		95,194	95,194	90,029	91,520	0	3,674	0	3,674	0	95,194	0	0	0	2,706	09/15/2033.	1
36200M WA 7	GNMA PASS TH #604641 4.500		09/15/2020.	PAID ON PRINCIPAL		10,318	10,318	9,715	9,879	0	439	0	439	0	10,318	0	0	0	327	09/15/2033.	1
36200M 3K 7	GNMA PASS TH #604802 4.500		09/15/2020.	PAID ON PRINCIPAL		85,491	85,491	80,962	82,334	0	3,156	0	3,156	0	85,491	0	0	0	2,556	11/15/2033.	1
36200N RJ 2	GNMA PASS TH #605389 5.000		09/15/2020.	PAID ON PRINCIPAL		69,447	69,447	68,612	68,733	0	714	0	714	0	69,447	0	0	0	2,155	04/15/2034.	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2020.	PAID ON PRINCIPAL		39,240	39,240	39,534	39,390	0	(150)	0	(150)	0	39,240	0	0	0	1,176	07/15/2033.	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2020.	PAID ON PRINCIPAL		8,064	8,064	8,125	8,103	0	(38)	0	(38)	0	8,064	0	0	0	242	07/15/2033.	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2020.	PAID ON PRINCIPAL		21,185	21,185	21,307	21,252	0	(67)	0	(67)	0	21,185	0	0	0	611	07/15/2033.	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2020.	PAID ON PRINCIPAL		164,266	164,266	151,818	155,634	0	8,632	0	8,632	0	164,266	0	0	0	4,667	08/15/2033.	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2020.	PAID ON PRINCIPAL		46,775	46,775	44,290	45,081	0	1,694	0	1,694	0	46,775	0	0	0	1,375	09/15/2033.	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2020.	PAID ON PRINCIPAL		60,401	60,401	56,484	57,436	0	2,966	0	2,966	0	60,401	0	0	0	1,893	09/15/2033.	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2020.	PAID ON PRINCIPAL		2,149	2,149	2,032	2,065	0	84	0	84	0	2,149	0	0	0	65	09/15/2033.	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2020.	PAID ON PRINCIPAL		2,387	2,387	2,207	2,263	0	123	0	123	0	2,387	0	0	0	72	09/15/2033.	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2020.	PAID ON PRINCIPAL		2,709	2,709	2,572	2,617	0	91	0	91	0	2,709	0	0	0	81	08/15/2033.	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2020.	PAID ON PRINCIPAL		8,505	8,505	8,075	8,231	0	274	0	274	0	8,505	0	0	0	256	09/15/2033.	1
36290X QX 1	GNMA PASS TH #620670 4.500		09/15/2020.	PAID ON PRINCIPAL		2,083	2,083	1,973	2,007	0	77	0	77	0	2,083	0	0	0	62	09/15/2033.	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2020.	PAID ON PRINCIPAL		11,738	11,738	11,930	11,871	0	(132)	0	(132)	0	11,738	0	0	0	391	12/15/2034.	1
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2020.	PAID ON PRINCIPAL		3,304	3,304	3,358	3,338	0	(34)	0	(34)	0	3,304	0	0	0	108	12/15/2034.	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2020.	PAID ON PRINCIPAL		45,683	45,683	45,134	45,319	0	365	0	365	0	45,683	0	0	0	1,450	03/15/2035.	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2020.	PAID ON PRINCIPAL		13,327	13,327	13,545	13,485	0	(158)	0	(158)	0	13,327	0	0	0	446	12/15/2034.	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2020.	PAID ON PRINCIPAL		2,020	2,020	1,997	1,999	0	21	0	21	0	2,020	0	0	0	67	08/15/2035.	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2020.	PAID ON PRINCIPAL		3,824	3,824	3,780	3,791	0	34	0	34	0	3,824	0	0	0	128	11/15/2035.	1
36176E 5W 7	GNMA PASS TH #764361 3.500		09/15/2020.	PAID ON PRINCIPAL		4,108	4,108	4,289	4,405	0	(296)	0	(296)	0	4,108	0	0	0	96	01/15/2042.	1
36176E 6E 6	GNMA PASS TH #764369 3.500		09/15/2020.	PAID ON PRINCIPAL		107,473	107,473	112,192	115,378	0	(7,905)	0	(7,905)	0	107,473	0	0	0	2,507	01/15/2042.	1
36176Q NH 3	GNMA PASS TH #772892 3.500		09/15/2020.	PAID ON PRINCIPAL		4,192	4,192	4,376	4,496	0	(304)	0	(304)	0	4,192	0	0	0	98	01/15/2042.	1
36176Q NT 7	GNMA PASS TH #772902 3.500		09/15/2020.	PAID ON PRINCIPAL		1,028	1,028	1,073	1,120	0	(91)	0	(91)	0	1,028	0	0	0	24	01/15/2042.	1
36176Q NX 8	GNMA PASS TH #772906 3.500		09/15/2020.	PAID ON PRINCIPAL		7,521	7,521	7,851	7,978	0	(457)	0	(457)	0	7,521	0	0	0	164	01/15/2042.	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2020.	PAID ON PRINCIPAL		485	485	497	498	0	(13)	0	(13)	0	485	0	0	0	24	04/15/2027.	1
36225A YM 6	GNMA PASS TH #780716 7.500		09/15/2020.	PAID ON PRINCIPAL		2,089	2,089	2,141	2,145	0	(56)	0	(56)	0	2,089	0	0	0	105	02/15/2028.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36241K BF 4	GNMA PASS TH #781838 8.000	..	09/15/2020.	PAID ON PRINCIPAL		41,379	41,379	45,147	43,670	0	(2,291)	0	(2,291)	0	41,379	0	0	0	2,242	12/15/2029.	1
36241K BG 2	GNMA PASS TH #781839 8.000	..	09/15/2020.	PAID ON PRINCIPAL		24,521	24,521	26,544	25,231	0	(710)	0	(710)	0	24,521	0	0	0	1,299	06/15/2025.	1
36241K BL 1	GNMA PASS TH #781843 6.500	..	09/15/2020.	PAID ON PRINCIPAL		22,250	22,250	23,467	22,944	0	(694)	0	(694)	0	22,250	0	0	0	958	11/15/2028.	1
36241K BM 9	GNMA PASS TH #781844 6.500	..	09/15/2020.	PAID ON PRINCIPAL		216,910	216,910	228,382	226,558	0	(9,648)	0	(9,648)	0	216,910	0	0	0	9,232	03/15/2032.	1
36241K CT 3	GNMA PASS TH #781882 7.500	..	09/15/2020.	PAID ON PRINCIPAL		27,335	27,335	29,282	28,566	0	(1,232)	0	(1,232)	0	27,335	0	0	0	1,334	03/15/2030.	1
36241K CU 0	GNMA PASS TH #781883 7.500	..	09/15/2020.	PAID ON PRINCIPAL		35,138	35,138	37,635	36,782	0	(1,644)	0	(1,644)	0	35,138	0	0	0	1,742	03/15/2030.	1
36241K CV 8	GNMA PASS TH #781884 7.500	..	09/15/2020.	PAID ON PRINCIPAL		27,604	27,604	29,573	28,955	0	(1,351)	0	(1,351)	0	27,604	0	0	0	1,320	04/15/2030.	1
36241K DH 8	GNMA PASS TH #781904 5.000	..	09/15/2020.	PAID ON PRINCIPAL		153,392	153,392	150,964	151,446	0	1,946	0	1,946	0	153,392	0	0	0	5,024	04/15/2035.	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	09/20/2020.	PAID ON PRINCIPAL		760,730	760,730	779,807	761,895	0	(1,165)	0	(1,165)	0	760,730	0	0	0	9,238	11/20/2062.	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650	..	09/20/2020.	PAID ON PRINCIPAL		6,259	6,259	6,331	6,257	0	3	0	3	0	6,259	0	0	0	64	10/20/2062.	1
38375B G2 2	GNR 2013-H03 HA CMO 1.750	..	09/20/2020.	PAID ON PRINCIPAL		146,683	146,683	146,637	146,557	0	126	0	126	0	146,683	0	0	0	1,783	12/20/2062.	1
38375B R5 3	GNR 2013-H07 LA CMO 1.650	..	09/20/2020.	PAID ON PRINCIPAL		496,053	496,053	492,178	495,284	0	769	0	769	0	496,053	0	0	0	5,495	03/20/2063.	1
38375U JP 6	GNR 2014-H12 KA CMO 2.750	..	09/20/2020.	PAID ON PRINCIPAL		180,964	180,964	181,798	181,222	0	(259)	0	(259)	0	180,964	0	0	0	3,133	05/20/2064.	1
38376R GY 6	GNR 2015-H22 GA CMO 2.000	..	09/20/2020.	PAID ON PRINCIPAL		519,656	519,656	501,103	504,697	0	14,959	0	14,959	0	519,656	0	0	0	6,711	09/20/2065.	1
38376R ML 7	GNR 2015-H32 KA CMO 2.700	..	09/20/2020.	PAID ON PRINCIPAL		425,302	425,302	422,560	424,008	0	1,293	0	1,293	0	425,302	0	0	0	7,558	12/20/2065.	1
36225C PC 4	G2 (ARM) #80418 2.875	..	09/20/2020.	PAID ON PRINCIPAL		772	772	774	766	0	6	0	6	0	772	0	0	0	19	06/20/2030.	1
36202K 6Z 3	G2 (ARM) #8988 3.125	..	09/20/2020.	PAID ON PRINCIPAL		2,439	2,439	2,444	2,431	0	8	0	8	0	2,439	0	0	0	53	10/20/2026.	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750	..	09/16/2020.	PAID ON PRINCIPAL		307,426	307,426	303,679	305,381	0	2,045	0	2,045	0	307,426	0	0	0	5,556	09/16/2046.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	09/16/2020.	PAID ON PRINCIPAL		355,716	355,716	355,827	355,616	0	100	0	100	0	355,716	0	0	0	6,026	05/16/2055.	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471	..	09/16/2020.	PAID ON PRINCIPAL		176,740	176,740	177,451	177,197	0	(457)	0	(457)	0	176,740	0	0	0	3,179	09/16/2053.	1
38378N 5Q 2	GNR 2014-77 AD (PROJEC 2.750	..	09/16/2020.	PAID ON PRINCIPAL		509,706	509,706	513,847	513,824	0	(4,118)	0	(4,118)	0	509,706	0	0	0	8,648	12/16/2047.	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900	..	09/16/2020.	PAID ON PRINCIPAL		368,503	368,503	377,255	371,622	0	(3,119)	0	(3,119)	0	368,503	0	0	0	7,539	08/16/2047.	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300	..	09/16/2020.	PAID ON PRINCIPAL		1,310,037	1,310,037	1,297,756	1,303,529	0	6,509	0	6,509	0	1,310,037	0	0	0	20,521	11/16/2048.	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650	..	09/16/2020.	PAID ON PRINCIPAL		8,766,241	8,766,241	8,820,345	8,789,254	0	(23,014)	0	(23,014)	0	8,766,241	0	0	0	149,815	03/16/2050.	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700	..	09/16/2020.	PAID ON PRINCIPAL		999,519	999,519	999,207	998,963	0	557	0	557	0	999,519	0	0	0	19,673	10/16/2051.	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600	..	09/16/2020.	PAID ON PRINCIPAL		2,484,751	2,484,751	2,466,892	2,472,354	0	12,396	0	12,396	0	2,484,751	0	0	0	42,087	07/16/2057.	1
38380M BX 8	GNR 2018-98 A (PROJECT 3.000	..	09/16/2020.	PAID ON PRINCIPAL		334,599	334,599	334,586	334,516	0	83	0	83	0	334,599	0	0	0	7,491	10/16/2050.	1
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250	..	09/16/2020.	PAID ON PRINCIPAL		1,859,134	1,859,134	1,828,488	1,830,235	0	28,899	0	28,899	0	1,859,134	0	0	0	38,114	03/16/2059.	1
38380M A9 2	GNR 2019-7 A (PROJECT 3.250	..	09/16/2020.	PAID ON PRINCIPAL		1,298,765	1,298,765	1,286,183	1,285,921	0	12,844	0	12,844	0	1,298,765	0	0	0	27,618	01/16/2052.	1
83162C TV 5	SBAP 2011-20B 1 4.220	..	08/01/2020.	PAID ON PRINCIPAL		323,693	323,693	323,693	322,706	0	987	0	987	0	323,693	0	0	0	14,150	02/01/2031.	1
83162C UR 2	SBAP 2012-20C 1 2.510	..	09/01/2020.	PAID ON PRINCIPAL		481,588	481,588	481,750	480,421	0	1,167	0	1,167	0	481,588	0	0	0	12,533	03/01/2032.	1
83162C WK 5	SBAP 2014-20G 1 2.870	..	07/01/2020.	PAID ON PRINCIPAL		267,359	267,359	269,981	268,702	0	(1,344)	0	(1,344)	0	267,359	0	0	0	8,037	07/01/2034.	1
83162C XE 8	SBAP 2015-20H 1 2.820	..	08/01/2020.	PAID ON PRINCIPAL		465,337	465,337	465,645	464,696	0	641	0	641	0	465,337	0	0	0	14,152	08/01/2035.	1
83162C XG 3	SBAP 2015-20I 1 2.820	..	09/01/2020.	PAID ON PRINCIPAL		891,120	891,120	891,120	888,858	0	2,262	0	2,262	0	891,120	0	0	0	26,509	09/01/2035.	1
83162C XN 8	SBAP 2016-20A 1 2.780	..	07/01/2020.	PAID ON PRINCIPAL		368,789	368,789	368,789	368,204	0	585	0	585	0	368,789	0	0	0	10,819	01/01/2036.	1
83162C YH 0	SBAP 2017-20B 1 2.820	..	08/01/2020.	PAID ON PRINCIPAL		704,998	704,998	708,120	706,609	0	(1,611)	0	(1,611)	0	704,998	0	0	0	20,527	02/01/2037.	1
83162C YU 1	SBAP 2017-20H 1 2.750	..	08/01/2020.	PAID ON PRINCIPAL		376,434	376,434	376,434	376,113	0	321	0	321	0	376,434	0	0	0	10,807	08/01/2037.	1
83162C ZT 3	SBAP 2018-10E 1 3.140	..	09/01/2020.	PAID ON PRINCIPAL		126,603	126,603	126,603	126,433	0	170	0	170	0	126,603	0	0	0	4,088	09/01/2028.	1
83162C ZP 1	SBAP 2018-20G 1 3.540	..	07/01/2020.	PAID ON PRINCIPAL		213,949	213,949	213,648	213,679	0	270	0	270	0	213,949	0	0	0	7,955	07/01/2038.	1
83162C ZR 7	SBAP 2018-20H 1 3.580	..	08/01/2020.	PAID ON PRINCIPAL		462,776	462,776	460,887	460,656	0	2,120	0	2,120	0	462,776	0	0	0	17,140	08/01/2038.	1
83162C ZU 0	SBAP 2018-20I 1 3.530	..	09/01/2020.	PAID ON PRINCIPAL		713,887	713,887	712,443	712,236	0	1,651	0	1,651	0	713,887	0	0	0	25,740	09/01/2038.	1
831641 FB 6	SBIC 2014-10B 1 3.015	..	09/10/2020.	PAID ON PRINCIPAL		916,940	916,940	916,940	916,670	0	270	0	270	0	916,940	0	0	0	27,722	09/10/2024.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
831641 FE 0	SBIC 2015-10B 1 2.829	..	09/10/2020.	PAID ON PRINCIPAL		1,755,946	1,755,946	1,755,946	1,755,514	0	431	0	431	0	1,755,946	0	0	0	49,812	09/10/2025.	1
0599999. Total - Bonds - U.S. Government						68,521,013	68,521,013	68,366,678	68,356,492	0	164,522	0	164,522	0	68,521,013	0	0	0	1,591,578	XXX	XXX
Bonds - All Other Government																					
13509P FR 9	CANADA HOUSING TRUST 1.150	..	08/12/2020.	CIBC WORLD MARKETS		5,056,550	5,000,000	5,061,100	5,061,100	0	(7,901)	0	(7,901)	0	5,053,199	0	3,351	3,351	38,202	12/15/2021.	1FE
803854 JS 8	SASKATCHEWAN (PROVINCE 3.900	..	07/28/2020.	MATURED		8,000,000	8,000,000	8,373,010	8,028,472	0	(28,472)	0	(28,472)	0	8,000,000	0	0	0	312,000	07/28/2020.	1FE
45950K CG 3	INTERNATIONAL FINANCE 1.625	D	07/16/2020.	MATURED		6,000,000	6,000,000	5,965,650	5,995,797	0	4,203	0	4,203	0	6,000,000	0	0	0	97,560	07/16/2020.	1FE
G4527H CZ 2	UK GILT TREASURY 2.000	B	07/22/2020.	MATURED		1,846,575	1,846,575	1,954,658	1,935,794	0	(12,722)	0	(12,722)	(14,555)	1,908,517	(61,942)	0	(61,942)	36,932	07/22/2020.	1FE
62959Z RN 5	CANADA NHA PASS THRU P 1.740	..	09/15/2020.	PAID ON PRINCIPAL		101,988	101,988	100,967	100,967	0	1,021	0	1,021	0	101,988	0	0	0	1,108	01/01/2025.	1FE
62959Z X6 5	CANADA NHA PASS THRU P 1.920	..	09/15/2020.	PAID ON PRINCIPAL		5,723	5,723	5,683	5,683	0	40	0	40	0	5,723	0	0	0	55	01/01/2030.	1FE
1099999. Total - Bonds - All Other Government						21,010,836	20,954,286	21,461,068	21,127,813	0	(43,831)	0	(43,831)	(14,555)	21,069,427	(61,942)	3,351	(58,591)	485,856	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
612103 PG 0	MONTANA GENERAL OBLIGA 3.000	..	08/01/2020.	MATURED		250,000	250,000	248,250	249,881	0	119	0	119	0	250,000	0	0	0	7,500	08/01/2020.	1FE
68608K A8 1	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		2,220,000	2,220,000	2,442,400	2,235,138	0	(15,138)	0	(15,138)	0	2,220,000	0	0	0	111,617	08/01/2027.	1FE
68608K A9 9	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		2,250,000	2,250,000	2,459,408	2,264,297	0	(14,297)	0	(14,297)	0	2,250,000	0	0	0	113,125	08/01/2028.	1FE
68608K B2 3	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		1,540,000	1,540,000	1,672,471	1,549,070	0	(9,070)	0	(9,070)	0	1,540,000	0	0	0	77,428	08/01/2029.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						6,260,000	6,260,000	6,822,528	6,298,386	0	(38,386)	0	(38,386)	0	6,260,000	0	0	0	309,669	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
165573 WT 9	CHESTER CO GENERAL OBL 3.800	..	07/15/2020.	REDEEMED		1,930,000	1,930,000	1,930,000	1,930,000	0	0	0	0	0	1,930,000	0	0	0	73,340	07/15/2024.	1FE
165573 WU 6	CHESTER CO GENERAL OBL 3.850	..	07/15/2020.	REDEEMED		7,075,000	7,075,000	7,075,000	7,075,000	0	0	0	0	0	7,075,000	0	0	0	272,388	07/15/2025.	1FE
231237 YY 8	CUPERTINO USD GO REF S 5.000	..	08/01/2020.	MATURED		550,000	550,000	618,811	554,993	0	(4,993)	0	(4,993)	0	550,000	0	0	0	27,500	08/01/2020.	1FE
270083 J2 5	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		910,000	910,000	993,402	916,264	0	(6,264)	0	(6,264)	0	910,000	0	0	0	45,500	08/01/2028.	1
270083 J3 3	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		475,000	475,000	515,513	478,051	0	(3,051)	0	(3,051)	0	475,000	0	0	0	23,750	08/01/2029.	1
270083 J4 1	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		535,000	535,000	586,565	538,885	0	(3,885)	0	(3,885)	0	535,000	0	0	0	26,750	08/01/2030.	1
270083 K3 1	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		865,000	865,000	949,822	871,353	0	(6,353)	0	(6,353)	0	865,000	0	0	0	43,250	08/01/2027.	1
270083 M8 8	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		1,400,000	1,400,000	1,528,310	1,409,637	0	(9,637)	0	(9,637)	0	1,400,000	0	0	0	70,000	08/01/2028.	1
270083 M9 6	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		880,000	880,000	955,055	885,652	0	(5,652)	0	(5,652)	0	880,000	0	0	0	44,000	08/01/2029.	1
270083 N2 0	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		895,000	895,000	964,971	900,285	0	(5,285)	0	(5,285)	0	895,000	0	0	0	44,750	08/01/2030.	1
270083 N8 7	EANES ISD GEN OBLIGATI 5.000	..	08/01/2020.	REDEEMED		730,000	730,000	801,584	735,362	0	(5,362)	0	(5,362)	0	730,000	0	0	0	36,500	08/01/2027.	1
270083 N9 5	EANES ISD GEN OBLIGATI 5.000	..	09/16/2020.	REDEEMED		1,295,000	1,295,000	1,413,687	1,303,914	0	(8,914)	0	(8,914)	0	1,295,000	0	0	0	72,844	08/01/2028.	1FE
270083 P2 8	EANES ISD GEN OBLIGATI 5.000	..	09/16/2020.	REDEEMED		540,000	540,000	586,057	543,468	0	(3,468)	0	(3,468)	0	540,000	0	0	0	30,375	08/01/2029.	1FE
270083 P3 6	EANES ISD GEN OBLIGATI 5.000	..	09/16/2020.	REDEEMED		545,000	545,000	587,608	548,218	0	(3,218)	0	(3,218)	0	545,000	0	0	0	30,656	08/01/2030.	1FE
270083 P9 3	EANES ISD GEN OBLIGATI 5.000	..	09/16/2020.	REDEEMED		1,835,000	1,835,000	2,014,940	1,848,478	0	(13,478)	0	(13,478)	0	1,835,000	0	0	0	103,219	08/01/2027.	1FE
426056 YF 8	HENRICO CO PUB IMPT GO 5.000	..	07/15/2020.	REDEEMED		3,000,000	3,000,000	3,458,460	3,028,260	0	(28,260)	0	(28,260)	0	3,000,000	0	0	0	150,000	07/15/2022.	1FE
447819 DF 7	HURST EULESS BEDFORD I 5.000	..	08/15/2020.	REDEEMED		3,540,000	3,540,000	3,804,757	3,561,381	0	(21,381)	0	(21,381)	0	3,540,000	0	0	0	177,000	08/15/2030.	1FE
447819 DG 5	HURST EULESS BEDFORD I 5.000	..	08/15/2020.	REDEEMED		4,295,000	4,295,000	4,582,851	4,318,309	0	(23,309)	0	(23,309)	0	4,295,000	0	0	0	214,750	08/15/2031.	1FE
447819 DL 4	HURST EULESS BEDFORD I 5.000	..	08/15/2020.	REDEEMED		5,835,000	5,835,000	6,136,494	5,859,528	0	(24,528)	0	(24,528)	0	5,835,000	0	0	0	291,750	08/15/2033.	1FE
581646 R6 5	MCKINNEY GENERAL OBLIG 4.000	..	09/08/2020.	REDEEMED		1,260,000	1,260,000	1,341,598	1,262,117	0	(2,117)	0	(2,117)	0	1,260,000	0	0	0	53,620	08/15/2028.	1FE
734260 Y7 1	PORT HOUSTON (HARRIS C 5.000	..	09/14/2020.	REDEEMED		2,035,000	2,035,000	2,196,620	2,035,034	0	(34)	0	(34)	0	2,035,000	0	0	0	96,945	10/01/2027.	1FE
734260 Y8 9	PORT HOUSTON (HARRIS C 5.000	..	09/14/2020.	REDEEMED		2,310,000	2,310,000	2,480,062	2,310,031	0	(31)	0	(31)	0	2,310,000	0	0	0	110,046	10/01/2028.	1FE
		..				0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		..				0	0	0	0	0	0	0	0	0	0	0	0	0	0		
2499999. Total - Bonds - U.S. Political Subdivisions of States						42,735,000	42,735,000	45,522,165	42,914,221	0	(179,221)	0	(179,221)	0	42,735,000	0	0	0	2,038,932	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment																					
67109P AA 1	COOK & DUPAGE COS (OAK 8.000	..	07/22/2020.	REDEEMED		77,500	77,500	0	0	0	77,500	0	77,500	0	77,500	0	0	0	6,221	02/01/2023.	5GI
485512 LT 2	KANSAS TURNPIKE AUTH R 4.000	..	09/01/2020.	REDEEMED		1,965,000	1,965,000	2,156,941	1,982,098	0	(17,098)	0	(17,098)	0	1,965,000	0	0	0	78,600	09/01/2024.	1FE
485512 LV 7	KANSAS TURNPIKE AUTH R 4.000	..	09/01/2020.	REDEEMED		1,765,000	1,765,000	1,907,559	1,777,788	0	(12,788)	0	(12,788)	0	1,765,000	0	0	0	70,600	09/01/2026.	1FE
546398 ZP 6	LOUISIANA PUB FAC (AIR .010	..	07/01/2020.	J P MORGAN CHASE SECURITI		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	206	12/01/2043.	1FE
60528A AW 4	MISSISSIPPI BUS FIN CO .060	..	07/01/2020.	WELLS FARGO SECURITIES		30,290,000	30,290,000	30,290,000	30,290,000	0	0	0	0	0	30,290,000	0	0	0	1,887	12/01/2030.	1FE
60528A BX 1	MISSISSIPPI BUS FIN CO .060	..	07/01/2020.	WELLS FARGO SECURITIES		12,800,000	12,800,000	12,800,000	12,800,000	0	0	0	0	0	12,800,000	0	0	0	797	11/01/2035.	1FE
60528A CB 8	MISSISSIPPI BUS FIN CO .060	..	07/01/2020.	WELLS FARGO SECURITIES		11,100,000	11,100,000	11,100,000	11,100,000	0	0	0	0	0	11,100,000	0	0	0	691	11/01/2035.	1FE
64465P KW 7	NEW HAMPSHIRE MUN BOND 5.000	..	08/15/2020.	MATURED		500,000	500,000	572,885	502,189	0	(2,189)	0	(2,189)	0	500,000	0	0	0	25,000	08/15/2020.	1FE
771902 FB 4	ROCHESTER HLTH CARE FA .090	..	07/01/2020.	WELLS FARGO SECURITIES		1,175,000	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	0	0	99	11/15/2038.	1FE
771902 FC 2	ROCHESTER HLTH CARE FA .090	..	07/01/2020.	WELLS FARGO SECURITIES		1,420,000	1,420,000	1,420,000	1,420,000	0	0	0	0	0	1,420,000	0	0	0	120	11/15/2038.	1FE
771902 HH 9	ROCHESTER HLTH CARE FA .090	..	07/01/2020.	WELLS FARGO SECURITIES		4,275,000	4,275,000	4,275,000	4,275,000	0	0	0	0	0	4,275,000	0	0	0	444	11/15/2038.	1FE
870481 AB 4	SWEETWATER CNTY WY REV .080	..	07/01/2020.	J P MORGAN CHASE SECURITI		15,600,000	15,600,000	15,600,000	15,600,000	0	0	0	0	0	15,600,000	0	0	0	1,918	11/01/2025.	2FE
31349G 5Z 8	FH (ARM) #755364 3.684	..	09/15/2020.	PAID ON PRINCIPAL		1,839	1,839	1,854	1,833	0	5	0	5	0	1,839	0	0	0	51	01/15/2029.	1
31349S KR 3	FH (3/1 ARM) #781204 3.783	..	09/15/2020.	PAID ON PRINCIPAL		3,194	3,194	3,190	3,183	0	10	0	10	0	3,194	0	0	0	92	02/15/2034.	1
31295N AQ 1	FH (5/1 ARM) #789015 3.855	..	09/15/2020.	PAID ON PRINCIPAL		659	659	661	657	0	2	0	2	0	659	0	0	0	19	02/15/2032.	1
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		536,332	536,332	542,953	542,845	0	(6,512)	0	(6,512)	0	536,332	0	0	0	10,823	03/15/2047.	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	09/15/2020.	PAID ON PRINCIPAL		893	893	834	863	0	30	0	30	0	893	0	0	0	39	04/15/2026.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		64,204	64,204	64,515	64,439	0	(235)	0	(235)	0	64,204	0	0	0	1,515	05/15/2026.	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	09/15/2020.	PAID ON PRINCIPAL		118,997	118,997	124,091	121,858	0	(2,861)	0	(2,861)	0	118,997	0	0	0	2,007	11/15/2027.	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	09/15/2020.	PAID ON PRINCIPAL		10,463	10,463	10,869	10,612	0	(149)	0	(149)	0	10,463	0	0	0	452	04/15/2022.	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		212,378	212,378	215,863	215,852	0	(3,474)	0	(3,474)	0	212,378	0	0	0	4,269	10/15/2046.	1
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		737,595	737,595	731,256	731,488	0	6,108	0	6,108	0	737,595	0	0	0	17,196	12/15/2044.	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		155,678	155,678	159,595	159,202	0	(3,524)	0	(3,524)	0	155,678	0	0	0	3,604	02/15/2042.	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		357,717	357,717	366,828	364,414	0	(6,697)	0	(6,697)	0	357,717	0	0	0	8,657	03/15/2042.	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		205,797	205,797	203,064	203,486	0	2,311	0	2,311	0	205,797	0	0	0	4,793	09/15/2043.	1
3128MJ ZA 1	FHLMC GOLD POOL 2.500	..	09/15/2020.	PAID ON PRINCIPAL		685,099	685,099	683,814	683,814	0	1,285	0	1,285	0	685,099	0	0	0	10,262	12/15/2046.	1
3133G6 7K 5	FHLMC PASS T #QN0898 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,100,829	1,100,829	1,108,913	1,108,733	0	(7,905)	0	(7,905)	0	1,100,829	0	0	0	18,370	11/25/2034.	1
3132D5 3W 0	FHLMC PASS T #SB8013 2.500	..	09/25/2020.	PAID ON PRINCIPAL		3,117,842	3,117,842	3,159,140	3,157,555	0	(39,713)	0	(39,713)	0	3,117,842	0	0	0	52,072	09/25/2034.	1
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	09/25/2020.	PAID ON PRINCIPAL		449,009	449,009	455,077	455,048	0	(6,039)	0	(6,039)	0	449,009	0	0	0	9,075	09/25/2047.	1
3132DM EV 3	FHLMC PASS T #SD0148 2.500	..	09/25/2020.	PAID ON PRINCIPAL		847,964	847,964	846,639	846,638	0	1,325	0	1,325	0	847,964	0	0	0	14,269	04/25/2048.	1
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	09/25/2020.	PAID ON PRINCIPAL		388,756	388,756	390,366	390,552	0	(1,797)	0	(1,797)	0	388,756	0	0	0	6,633	12/25/2046.	1
3133T5 LL 5	FHR 1727 I CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		43,066	43,066	42,966	42,957	0	109	0	109	0	43,066	0	0	0	1,854	05/15/2024.	1
3133TB JR 2	FHR 1998 PE CMO 7.500	..	09/17/2020.	PAID ON PRINCIPAL		3,570	3,570	3,704	3,611	0	(41)	0	(41)	0	3,570	0	0	0	175	10/17/2027.	1
3137BA HX 3	FHR 4345 AB CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		456,915	456,915	465,554	461,507	0	(4,592)	0	(4,592)	0	456,915	0	0	0	9,191	02/15/2040.	1
3137BD GH 3	FHR 4388 TP CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		768,152	768,152	787,955	788,108	0	(19,956)	0	(19,956)	0	768,152	0	0	0	15,230	09/15/2044.	1
3137BL EJ 3	FHR 4510 HB CMO 2.000	..	09/15/2020.	PAID ON PRINCIPAL		1,311,866	1,311,866	1,295,570	1,295,651	0	16,215	0	16,215	0	1,311,866	0	0	0	17,396	03/15/2040.	1
3137BS NF 6	FHR 4624 G CMO 2.500	..	09/15/2020.	PAID ON PRINCIPAL		5,739,039	5,739,039	5,776,926	5,763,345	0	(24,306)	0	(24,306)	0	5,739,039	0	0	0	96,273	05/15/2034.	1
3137FA 3G 1	FHR 4710 CA CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		2,688,100	2,688,100	2,753,202	2,737,047	0	(48,947)	0	(48,947)	0	2,688,100	0	0	0	54,069	12/15/2043.	1
3137FC H9 8	FHR 4736 AB CMO 2.500	..	09/15/2020.	PAID ON PRINCIPAL		835,439	835,439	835,602	835,552	0	(114)	0	(114)	0	835,439	0	0	0	14,110	12/15/2047.	1
3137FC HH 0	FHR 4736 CT CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		819,720	819,720	831,631	830,559	0	(10,839)	0	(10,839)	0	819,720	0	0	0	16,335	12/15/2047.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3137FP K2 0	FHR 4929 CP CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		871,796	871,796	874,248	874,197	0	(2,401)	0	(2,401)	0	871,796	0	0	0	15,463	10/25/2048.	1
31385S B4 9	FN (ARM) #550959 4.095	..	09/25/2020.	PAID ON PRINCIPAL		9,005	9,005	9,148	9,003	0	2	0	2	0	9,005	0	0	0	292	08/25/2029.	1
31379X VF 9	FN (10/1 ARM #432714 3.607	..	09/25/2020.	PAID ON PRINCIPAL		4,774	4,774	4,847	4,743	0	30	0	30	0	4,774	0	0	0	138	12/25/2027.	1
31405T ZC 9	FN (10/1 ARM #799139 2.788	..	09/25/2020.	PAID ON PRINCIPAL		2,099	2,099	2,109	2,096	0	4	0	4	0	2,099	0	0	0	43	04/25/2035.	1
31402D GG 9	FN (3/1 ARM) #725699 2.575	..	09/25/2020.	PAID ON PRINCIPAL		2,667	2,667	2,679	2,657	0	10	0	10	0	2,667	0	0	0	72	08/25/2034.	1
31404M BN 7	FN (3/1 ARM) #772345 3.379	..	09/25/2020.	PAID ON PRINCIPAL		196,658	196,658	196,780	196,280	0	378	0	378	0	196,658	0	0	0	5,335	03/25/2034.	1
31405N 4F 9	FN (3/1 ARM) #794722 3.579	..	09/25/2020.	PAID ON PRINCIPAL		2,324	2,324	2,305	2,318	0	6	0	6	0	2,324	0	0	0	55	10/25/2034.	1
31385H 6B 3	FN (5/1 ARM) #545466 3.780	..	09/25/2020.	PAID ON PRINCIPAL		122	122	123	122	0	0	0	0	0	122	0	0	0	3	01/25/2032.	1
31389D W4 5	FN (5/1 ARM) #622667 3.657	..	09/25/2020.	PAID ON PRINCIPAL		46,542	46,542	46,767	46,485	0	57	0	57	0	46,542	0	0	0	1,276	12/25/2031.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	09/25/2020.	PAID ON PRINCIPAL		7,959	7,959	8,217	7,928	0	30	0	30	0	7,959	0	0	0	362	12/25/2041.	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	..	09/19/2020.	PAID ON PRINCIPAL		4,161	4,161	4,331	4,210	0	(49)	0	(49)	0	4,161	0	0	0	205	01/19/2039.	1
31417G F2 7	FNMA PASS TH #AB9184 3.000	..	09/25/2020.	PAID ON PRINCIPAL		951,959	951,959	966,462	965,921	0	(13,962)	0	(13,962)	0	951,959	0	0	0	19,060	04/25/2043.	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000	..	09/25/2020.	PAID ON PRINCIPAL		373,106	373,106	374,097	374,001	0	(895)	0	(895)	0	373,106	0	0	0	7,487	08/25/2043.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,192,947	1,192,947	1,184,560	1,184,616	0	8,331	0	8,331	0	1,192,947	0	0	0	23,606	08/25/2045.	1
3138WG X7 4	FNMA PASS TH #AS7001 3.000	..	09/25/2020.	PAID ON PRINCIPAL		335,701	335,701	336,882	336,812	0	(1,111)	0	(1,111)	0	335,701	0	0	0	6,593	04/25/2041.	1
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000	..	09/25/2020.	PAID ON PRINCIPAL		837,059	837,059	829,801	829,874	0	7,186	0	7,186	0	837,059	0	0	0	16,749	07/25/2043.	1
3140F0 HX 5	FNMA PASS TH #BC4745 3.000	..	09/25/2020.	PAID ON PRINCIPAL		790,228	790,228	771,583	771,917	0	18,311	0	18,311	0	790,228	0	0	0	16,135	10/25/2046.	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000	..	09/25/2020.	PAID ON PRINCIPAL		418,228	418,228	418,751	418,600	0	(372)	0	(372)	0	418,228	0	0	0	8,404	11/25/2046.	1
3140FX LZ 3	FNMA PASS TH #BF0343 2.500	..	09/25/2020.	PAID ON PRINCIPAL		523,597	523,597	525,642	525,605	0	(2,009)	0	(2,009)	0	523,597	0	0	0	9,156	06/25/2043.	1
3140J6 DF 1	FNMA PASS TH #BM1901 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,118,697	1,118,697	1,122,892	1,122,568	0	(3,870)	0	(3,870)	0	1,118,697	0	0	0	22,708	06/25/2045.	1
3140J8 LG 6	FNMA PASS TH #BM3926 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,249,502	1,249,502	1,234,274	1,234,647	0	14,856	0	14,856	0	1,249,502	0	0	0	28,762	08/25/2037.	1
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	09/25/2020.	PAID ON PRINCIPAL		278,432	278,432	277,040	277,035	0	1,398	0	1,398	0	278,432	0	0	0	4,695	10/25/2043.	1
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,159,664	1,159,664	1,149,699	1,150,598	0	9,066	0	9,066	0	1,159,664	0	0	0	27,040	11/25/2047.	1
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	09/25/2020.	PAID ON PRINCIPAL		415,306	415,306	415,565	415,540	0	(234)	0	(234)	0	415,306	0	0	0	7,019	07/25/2049.	1
3140X4 DE 3	FNMA PASS TH #FM1000 3.000	..	09/25/2020.	PAID ON PRINCIPAL		938,282	938,282	950,744	950,761	0	(12,479)	0	(12,479)	0	938,282	0	0	0	18,901	04/25/2047.	1
3140X4 S6 4	FNMA PASS TH #FM1440 2.500	..	09/25/2020.	PAID ON PRINCIPAL		803,120	803,120	798,759	798,769	0	4,350	0	4,350	0	803,120	0	0	0	13,563	04/25/2048.	1
31418A VF 2	FNMA PASS TH #MA1513 2.500	..	09/25/2020.	PAID ON PRINCIPAL		40,187	40,187	39,986	40,037	0	149	0	149	0	40,187	0	0	0	671	07/25/2028.	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	09/25/2020.	PAID ON PRINCIPAL		514,136	514,136	513,513	513,516	0	620	0	620	0	514,136	0	0	0	13,578	10/25/2048.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	09/25/2020.	PAID ON PRINCIPAL		2,141,549	2,141,549	2,120,022	2,120,414	0	21,135	0	21,135	0	2,141,549	0	0	0	42,600	06/25/2049.	1
31418D GF 3	FNMA PASS TH #MA3797 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,959,438	1,959,438	1,972,373	1,971,965	0	(12,528)	0	(12,528)	0	1,959,438	0	0	0	32,837	10/25/2034.	1
31418D GU 0	FNMA PASS TH #MA3810 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,346,960	1,346,960	1,354,326	1,354,103	0	(7,143)	0	(7,143)	0	1,346,960	0	0	0	22,717	10/25/2039.	1
31371F E9 9	FNMA PASS TH #250460 7.000	..	09/25/2020.	PAID ON PRINCIPAL		2,012	2,012	1,930	1,964	0	48	0	48	0	2,012	0	0	0	94	02/25/2026.	1
31371M DT 1	FNMA PASS TH #255814 5.500	..	09/25/2020.	PAID ON PRINCIPAL		4,140	4,140	4,139	4,137	0	3	0	3	0	4,140	0	0	0	150	08/25/2035.	1
31373D EF 8	FNMA PASS TH #290034 7.500	..	09/25/2020.	PAID ON PRINCIPAL		1,410	1,410	1,387	1,396	0	13	0	13	0	1,410	0	0	0	71	08/25/2024.	1
31382M ZX 5	FNMA PASS TH #486858 7.000	..	09/25/2020.	PAID ON PRINCIPAL		8,376	8,376	8,476	8,436	0	(59)	0	(59)	0	8,376	0	0	0	433	03/25/2029.	1
31391T UL 0	FNMA PASS TH #676587 5.500	..	09/25/2020.	PAID ON PRINCIPAL		2,158	2,158	2,167	2,166	0	(8)	0	(8)	0	2,158	0	0	0	79	12/25/2032.	1
31402R F9 5	FNMA PASS TH #735592 5.000	..	09/25/2020.	PAID ON PRINCIPAL		101,292	101,292	96,813	97,764	0	3,528	0	3,528	0	101,292	0	0	0	3,398	05/25/2034.	1
31403D SP 5	FNMA PASS TH #745826 6.000	..	09/25/2020.	PAID ON PRINCIPAL		2,657	2,657	2,647	2,647	0	10	0	10	0	2,657	0	0	0	106	07/25/2036.	1
31405N TV 7	FNMA PASS TH #794464 6.000	..	09/25/2020.	PAID ON PRINCIPAL		3,520	3,520	3,610	3,656	0	(137)	0	(137)	0	3,520	0	0	0	141	09/25/2034.	1
31406Y TU 4	FNMA PASS TH #824163 5.500	..	09/25/2020.	PAID ON PRINCIPAL		32,746	32,746	33,078	32,999	0	(253)	0	(253)	0	32,746	0	0	0	1,281	04/25/2035.	1
31407B XH 7	FNMA PASS TH #826080 5.000	..	09/25/2020.	PAID ON PRINCIPAL		90,211	90,211	93,934	94,736	0	(4,525)	0	(4,525)	0	90,211	0	0	0	3,082	07/25/2035.	1
31408G ZW 0	FNMA PASS TH #851357 6.000	..	09/25/2020.	PAID ON PRINCIPAL		563	563	570	570	0	(7)	0	(7)	0	563	0	0	0	22	02/25/2036.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31408J D4 0	FNMA PASS TH #852523 5.500	..	09/25/2020.	PAID ON PRINCIPAL		233	233	232	232	0	1	0	1	0	233	0	0	0	8	02/25/2036.	1
31409T QM 3	FNMA PASS TH #878060 5.500	..	09/25/2020.	PAID ON PRINCIPAL		914	914	899	900	0	14	0	14	0	914	0	0	0	33	03/25/2036.	1
31410U 3G 5	FNMA PASS TH #898199 6.000	..	09/25/2020.	PAID ON PRINCIPAL		438	438	440	441	0	(3)	0	(3)	0	438	0	0	0	18	11/25/2036.	1
31411A RJ 6	FNMA PASS TH #902389 5.500	..	09/25/2020.	PAID ON PRINCIPAL		2,032	2,032	2,005	2,004	0	28	0	28	0	2,032	0	0	0	82	11/25/2036.	1
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	09/25/2020.	PAID ON PRINCIPAL		2,300	2,300	2,250	2,242	0	58	0	58	0	2,300	0	0	0	80	06/25/2037.	1
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		6,566	6,566	6,627	6,618	0	(52)	0	(52)	0	6,566	0	0	0	282	10/25/2031.	1
3136A8 SU 5	FNR 2012-102 BC CMO 1.750	..	09/25/2020.	PAID ON PRINCIPAL		198,179	198,179	194,154	194,746	0	3,434	0	3,434	0	198,179	0	0	0	2,268	09/25/2027.	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		310,100	310,100	309,615	309,554	0	546	0	546	0	310,100	0	0	0	6,168	05/25/2032.	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		299,940	299,940	297,667	298,361	0	1,579	0	1,579	0	299,940	0	0	0	5,898	10/25/2032.	1
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	09/25/2020.	PAID ON PRINCIPAL		326,730	326,730	313,661	316,841	0	9,889	0	9,889	0	326,730	0	0	0	3,856	02/25/2043.	1
3136AM UK 3	FNR 2015-8 AP CMO 2.000	..	09/25/2020.	PAID ON PRINCIPAL		985,565	985,565	982,293	982,293	0	3,272	0	3,272	0	985,565	0	0	0	9,847	03/25/2045.	1
3136AR C2 2	FNR 2016-19 CD CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		655,966	655,966	656,478	656,326	0	(360)	0	(360)	0	655,966	0	0	0	10,907	04/25/2046.	1
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		473,017	473,017	476,675	476,671	0	(3,654)	0	(3,654)	0	473,017	0	0	0	7,906	08/25/2051.	1
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		547,612	547,612	541,110	541,178	0	6,434	0	6,434	0	547,612	0	0	0	9,087	12/25/2049.	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	09/25/2020.	PAID ON PRINCIPAL		59,337	59,337	57,198	57,736	0	1,601	0	1,601	0	59,337	0	0	0	1,918	02/25/2042.	1
3133TL 4S 4	FSPC T-17 A5 7.160	..	09/25/2020.	PAID ON PRINCIPAL		46,837	46,837	46,830	46,615	0	222	0	222	0	46,837	0	0	0	2,276	07/25/2029.	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		72,128	72,128	71,691	71,740	0	388	0	388	0	72,128	0	0	0	3,062	06/25/2032.	1
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		19,792	19,792	19,764	19,707	0	85	0	85	0	19,792	0	0	0	851	02/25/2042.	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		10,145	10,145	10,738	10,231	0	(86)	0	(86)	0	10,145	0	0	0	434	03/25/2043.	1
3137G1 BC 0	FWLS 2016-SC02 1A CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,113,246	1,113,246	1,107,419	1,108,159	0	5,087	0	5,087	0	1,113,246	0	0	0	22,231	10/25/2046.	1
3137G1 BD 8	FWLS 2016-SC02 2A CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		231,095	231,095	235,230	235,377	0	(4,281)	0	(4,281)	0	231,095	0	0	0	5,427	10/25/2046.	1
3137G1 BS 5	FWLS 2017-SC02 1A CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,201,420	1,201,420	1,188,654	1,192,012	0	9,408	0	9,408	0	1,201,420	0	0	0	24,276	05/25/2047.	1
3137G1 BT 3	FWLS 2017-SC02 1A1 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		961,136	961,136	967,819	963,405	0	(2,270)	0	(2,270)	0	961,136	0	0	0	19,421	05/25/2047.	1
3137G1 BV 8	FWLS 2017-SC02 2A CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		256,445	256,445	260,282	259,761	0	(3,316)	0	(3,316)	0	256,445	0	0	0	5,953	05/25/2047.	1
3137G1 BW 6	FWLS 2017-SC02 2A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		108,136	108,136	110,455	109,331	0	(1,195)	0	(1,195)	0	108,136	0	0	0	2,510	05/25/2047.	1
35563P BX 6	SCRT 2017-3 HT CMO 3.250	..	09/25/2020.	PAID ON PRINCIPAL		127,556	127,556	127,147	128,466	0	(910)	0	(910)	0	127,556	0	0	0	2,756	07/25/2056.	1
35563P GB 9	SCRT 2018-3 HA CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		159,055	159,055	154,670	154,584	0	4,471	0	4,471	0	159,055	0	0	0	3,203	08/25/2057.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						132,589,821	132,589,821	133,059,295	132,646,826	0	(57,005)	0	(57,005)	0	132,589,821	0	0	0	1,100,557	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00507V AH 2	ACTIVISION BLIZZARD 2.300	..	09/04/2020.	MAKE WHOLE CALL		1,018,618	1,000,000	1,001,020	1,000,341	0	(131)	0	(131)	0	1,000,210	0	(210)	(210)	40,915	09/15/2021.	2FE
00507V AL 3	ACTIVISION BLIZZARD 2.600	..	09/04/2020.	MAKE WHOLE CALL		1,423,546	1,370,000	1,361,538	1,365,289	0	1,241	0	1,241	0	1,366,530	0	3,470	3,470	79,173	06/15/2022.	2FE
01741R AH 5	ALLEGHENY TECH 5.875	..	09/10/2020.	JEFFERIES & CO INC		96,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(3,750)	(3,750)	4,765	12/01/2027.	4FE
02666Q G7 2	AMERICAN HONDA FINANCE 3.875	C	09/21/2020.	MATURED		700,000	700,000	747,670	707,203	0	(7,203)	0	(7,203)	0	700,000	0	0	0	27,125	09/21/2020.	1FE
03027X AE 0	AMERICAN TOWER CORP 3.450	..	07/06/2020.	MAKE WHOLE CALL		1,035,980	1,000,000	994,160	998,437	0	451	0	451	0	998,888	0	1,112	1,112	63,868	09/15/2021.	2FE
03674X AC 0	ANTERO RESOURCES CORP 5.125	..	08/25/2020.	TENDERED		2,584,300	3,005,000	1,562,600	2,681,963	0	171,605	1,143,593	(971,989)	0	1,709,974	0	874,326	874,326	112,938	12/01/2022.	4FE
037411 BD 6	APACHE CORP 2.625	..	08/18/2020.	TENDERED		755,000	755,000	724,007	742,876	0	2,414	0	2,414	0	745,289	0	9,711	9,711	21,635	01/15/2023.	3FE
00206R BD 3	AT&T INC 3.000	..	07/23/2020.	MAKE WHOLE CALL		3,123,618	3,000,000	3,000,380	3,000,062	0	(6)	0	(6)	0	3,000,055	0	(55)	(55)	208,118	02/15/2022.	2FE
00206R DB 5	AT&T INC 3.800	..	07/23/2020.	MAKE WHOLE CALL		1,054,744	1,000,000	1,051,580	1,020,007	0	(4,975)	0	(4,975)	0	1,015,032	0	(15,032)	(15,032)	87,255	03/15/2022.	2FE
00206R HM 7	AT&T INC 3.400	..	09/01/2020.	MAKE WHOLE CALL		1,052,267	1,000,000	1,023,290	1,019,022	0	(5,066)	0	(5,066)	0	1,013,956	0	(13,956)	(13,956)	76,445	06/15/2022.	2FE
053015 AD 5	AUTOMATIC DATA PROCESS 2.250	..	08/15/2020.	REDEEMED		2,000,000	2,000,000	2,002,410	2,000,282	0	(316)	0	(316)	0	1,999,967	0	34	34	41,250	09/15/2020.	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575	..	07/15/2020.	REDEEMED		52	52	52	52	0	0	0	0	0	52	0	0	0	2	01/15/2021.	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550	..	08/26/2020.	REDEEMED		46,454	46,454	46,454	46,450	0	4	0	4	0	46,454	0	0	0	3,043	02/26/2021.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
05577@ AH 3	BNSF 2009-A SER B 6.550		08/26/2020.	REDEEMED		44,709	44,709	44,709	44,706	0	4	0	4	0	44,709	0	0	0	2,928	02/26/2021.	1FE
05577@ AJ 9	BNSF 2009-A SER C 6.550		08/26/2020.	REDEEMED		13,569	13,569	13,569	13,568	0	1	0	1	0	13,569	0	0	0	889	02/26/2021.	1FE
05577@ AK 6	BNSF 2009-A SER D 6.550		08/26/2020.	REDEEMED		13,964	13,964	13,964	13,963	0	1	0	1	0	13,964	0	0	0	915	02/26/2021.	1FE
05577@ AM 2	BNSF 2009-A SER E 6.550		08/26/2020.	REDEEMED		5,536	5,536	5,536	5,536	0	0	0	0	0	5,536	0	0	0	363	02/26/2021.	1FE
099500 AA 8	BOOZ ALLEN HAMILTON IN 5.125		08/24/2020.	REDEEMED		5,972,243	5,823,000	5,897,553	5,860,545	0	(10,132)	0	(10,132)	0	5,850,413	0	121,831	121,831	242,888	05/01/2025.	3FE
099724 AG 1	BORG-WARNER AUTO 4.625		09/15/2020.	MATURED		1,000,000	1,000,000	1,084,240	1,007,997	0	(7,997)	0	(7,997)	0	1,000,000	0	0	0	46,250	09/15/2020.	2FE
195869 AM 4	COLONIAL PIPELINE CO (3.500		08/12/2020.	REDEEMED		4,975,000	4,975,000	5,288,695	5,002,291	0	(27,291)	0	(27,291)	0	4,975,000	0	0	0	143,653	10/15/2020.	1FE
20030N BF 7	COMCAST CORP 2.850		09/10/2020.	MAKE WHOLE CALL		2,118,768	2,000,000	1,996,720	1,998,887	0	213	0	213	0	1,999,100	0	900	900	184,476	01/15/2023.	1FE
20337Y AA 5	COMMSCOPE TECHNOLOGIES 6.000		08/21/2020.	REDEEMED		259,560	252,000	250,110	246,385	2,482	1,604	0	4,087	0	250,471	0	9,089	9,089	10,332	06/15/2025.	4FE
20605P AG 6	CONCHO RESOURCES INC 4.375		09/09/2020.	REDEEMED		1,032,810	1,000,000	993,750	995,828	0	482	0	482	0	996,309	0	36,501	36,501	50,313	01/15/2025.	2FE
210518 CT 1	CONSUMERS ENERGY COMPA 2.850		09/24/2020.	MAKE WHOLE CALL		1,041,950	1,000,000	1,024,460	1,011,581	0	(3,923)	0	(3,923)	0	1,007,658	0	(7,658)	(7,658)	66,413	05/15/2022.	1FE
22822V AA 9	CROWN CASTLE INTL CORP 3.400		07/06/2020.	MAKE WHOLE CALL		1,396,409	1,375,000	1,380,016	1,376,359	0	(680)	0	(680)	0	1,375,679	0	(679)	(679)	63,094	02/15/2021.	2FE
22822V AD 3	CROWN CASTLE INTL CORP 2.250		07/06/2020.	MAKE WHOLE CALL		1,020,120	1,000,000	999,720	999,888	0	30	0	30	0	999,919	0	81	81	39,183	09/01/2021.	2FE
228227 BE 3	CROWN CASTLE INTL CORP 4.875		07/06/2020.	MAKE WHOLE CALL		1,073,990	1,000,000	995,000	998,302	0	348	0	348	0	998,650	0	1,350	1,350	109,334	04/15/2022.	2FE
126650 CC 2	CVS CAREMARK 4.000		08/27/2020.	TENDERED		2,216,720	2,000,000	1,991,200	1,996,065	0	557	0	557	0	1,996,622	0	220,098	220,098	58,222	12/05/2023.	2FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163		09/10/2020.	REDEEMED		17,805	17,805	17,805	17,805	0	(0)	0	(0)	0	17,805	0	0	0	494	08/11/2036.	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		09/10/2020.	REDEEMED		45,763	45,763	46,264	46,078	0	(314)	0	(314)	0	45,763	0	0	0	1,617	01/11/2027.	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		09/10/2020.	REDEEMED		44,797	44,797	46,283	45,999	0	(1,201)	0	(1,201)	0	44,797	0	0	0	2,496	07/10/2031.	2FE
23918K AQ 1	DAVITA HEALTHCARE 5.125		07/15/2020.	REDEEMED		5,085,400	5,000,000	4,977,500	4,966,780	0	11,953	0	11,953	0	4,978,733	0	106,667	106,667	230,625	07/15/2024.	3FE
251526 BU 2	DEUTSCHE BANK NY 2.950	C	08/20/2020.	MATURED		1,000,000	1,000,000	976,800	993,119	0	6,881	0	6,881	0	1,000,000	0	0	0	29,500	08/20/2020.	2FE
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		1,000,000	1,000,000	1,073,420	1,007,172	0	(7,172)	0	(7,172)	0	1,000,000	0	0	0	37,500	07/15/2020.	1FE
278642 AC 7	EBAY INC 3.250		07/23/2020.	REDEEMED		2,500,000	2,500,000	2,548,595	2,504,398	0	(4,398)	0	(4,398)	0	2,500,000	0	0	0	62,743	10/15/2020.	2FE
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		5,127,962	5,000,000	4,988,950	4,997,239	0	1,066	0	1,066	0	4,998,305	0	1,695	1,695	275,306	08/01/2021.	2FE
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		2,564,386	2,448,000	2,655,003	2,495,991	0	(17,066)	0	(17,066)	0	2,478,925	0	(30,925)	(30,925)	197,436	12/08/2021.	2FE
28470R AC 6	ELDORADO RESORTS INC 7.000		07/25/2020.	REDEEMED		2,384,640	2,304,000	2,451,660	2,356,361	0	(18,163)	0	(18,163)	0	2,338,197	0	46,443	46,443	158,592	08/01/2023.	4FE
28470R AF 9	ELDORADO RESORTS INC 6.000		07/25/2020.	REDEEMED		6,307,620	6,036,000	6,319,990	6,213,991	0	48,629	0	48,629	0	6,262,620	0	45,000	45,000	295,764	04/01/2025.	4FE
28932M AA 3	ELM RD GENERATING STAT 5.209		08/11/2020.	REDEEMED		124,961	124,961	124,961	124,959	0	2	0	2	0	124,961	0	0	0	6,509	02/11/2030.	1FE
26884L AB 5	EQT CORP 4.875		08/12/2020.	TENDERED		237,475	230,000	242,846	233,498	0	(1,125)	0	(1,125)	0	232,373	0	5,102	5,102	8,316	11/15/2021.	3FE
33767D AA 3	FIRSTCASH INC (144A) 5.375		09/11/2020.	REDEEMED		6,212,624	6,050,000	6,102,500	6,077,911	0	313	0	313	0	6,078,224	0	134,400	134,400	252,924	06/01/2024.	3FE
35671D AU 9	FREEPORT-MCMORAN 3.550		07/28/2020.	TENDERED		403,708	391,000	379,270	384,012	0	1,792	0	1,792	0	385,804	0	17,904	17,904	12,608	03/01/2022.	3FE
35671D AZ 8	FREEPORT-MCMORAN 3.875		07/28/2020.	TENDERED		3,120,000	3,000,000	2,998,230	2,999,237	0	134	0	134	0	2,999,372	0	120,628	120,628	101,073	03/15/2023.	3FE
35671D BL 8	FREEPORT-MCMORAN 4.550		07/28/2020.	TENDERED		2,100,000	2,000,000	1,998,100	1,998,864	0	86	0	86	0	1,998,949	0	101,051	101,051	64,206	11/14/2024.	3FE
35802X AH 6	FRESENIUS MED (144A) 4.125	C	07/17/2020.	REDEEMED		1,500,000	1,500,000	1,511,875	1,502,068	0	(2,068)	0	(2,068)	0	1,500,000	0	0	0	46,750	10/15/2020.	2FE
38141G VP 6	GOLDMAN SACHS GROUP 2.750		08/15/2020.	REDEEMED		3,000,000	3,000,000	3,006,870	3,000,911	0	(911)	0	(911)	0	3,000,000	0	0	0	75,625	09/15/2020.	2FE
42824C AG 4	HP ENTERPRISE CO 3.600		08/17/2020.	MAKE WHOLE CALL		3,007,408	3,000,000	3,000,300	2,999,943	0	(139)	0	(139)	0	2,999,804	0	196	196	98,008	10/15/2020.	2FE
446438 RQ 8	HUNTINGTON NATIONAL BA 2.875		07/20/2020.	REDEEMED		700,000	700,000	697,060	699,587	0	340	0	340	0	699,926	0	74	74	18,448	08/20/2020.	1FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500		08/03/2020.	MAKE WHOLE CALL		363,950	340,000	448,409	362,302	0	(7,953)	0	(7,953)	0	354,349	0	(14,349)	(14,349)	48,600	08/15/2021.	2FE
46284P AP 9	IRON MOUNTAIN 5.750		07/02/2020.	REDEEMED		504,790	500,000	506,563	500,800	0	3,990	0	3,990	0	504,790	0	0	0	25,316	08/15/2024.	4FE
46289R AA 3	IRON MOUNTAIN US HLDNG 5.375		08/21/2020.	MAKE WHOLE CALL		2,126,818	2,000,000	1,990,000	1,992,948	0	553	0	553	0	1,993,501	0	6,499	6,499	204,457	06/01/2026.	3FE
47215B AD 9	JCPL 2006-A A4 5.610		09/05/2020.	REDEEMED		82,158	82,158	82,084	82,143	0	15	0	15	0	82,158	0	0	0	3,457	06/05/2023.	1FE
478160 AW 4	JOHNSON & JOHNSON 2.950		09/01/2020.	MATURED		500,000	500,000	486,175	498,839	0	1,161	0	1,161	0	500,000	0	0	0	14,750	09/01/2020.	1FE
46623E KG 3	JP MORGAN CHASE 2.295		08/15/2020.	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,950	08/15/2021.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46625H NX 4	JP MORGAN CHASE 2.550		09/29/2020.	REDEEMED		2,000,000	2,000,000	1,997,940	1,999,605	0	313	0	313	0	1,999,918	0	82	82	46,750	10/29/2020.	1FE
491674 BE 6	KENTUCKY UTILITIES 3.250		08/01/2020.	REDEEMED		1,000,000	1,000,000	951,630	995,123	0	3,323	0	3,323	0	998,447	0	1,553	1,553	24,375	11/01/2020.	1FE
49326E EF 6	KEYCORP 2.900		09/15/2020.	MATURED		1,000,000	1,000,000	999,820	999,947	0	53	0	53	0	1,000,000	0	0	0	29,000	09/15/2020.	2FE
49446R AL 3	KIMCO REALTY CORP 3.200		08/25/2020.	MAKE WHOLE CALL		1,015,529	1,000,000	1,006,940	1,001,580	0	(837)	0	(837)	0	1,000,744	0	(744)	(744)	40,742	05/01/2021.	2FE
574599 BK 1	MASCO CORP 3.500		09/29/2020.	MAKE WHOLE CALL		1,012,870	1,000,000	996,560	999,052	0	574	0	574	0	999,626	0	374	374	47,676	04/01/2021.	2FE
617446 7P 8	MORGAN STANLEY 5.500		07/24/2020.	MATURED		1,000,000	1,000,000	1,123,570	1,011,802	0	(11,802)	0	(11,802)	0	1,000,000	0	0	0	55,000	07/24/2020.	2FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		09/14/2020.	MAKE WHOLE CALL		1,778,396	1,686,000	1,679,880	1,684,276	0	469	0	469	0	1,684,744	0	1,256	1,256	144,908	05/15/2022.	2FE
63946B AH 3	NBC UNIVERSAL 2.875		09/10/2020.	MAKE WHOLE CALL		2,117,500	2,000,000	2,003,610	2,001,201	0	(296)	0	(296)	0	2,000,905	0	(905)	(905)	183,785	01/15/2023.	1FE
64110D AE 4	NETAPP INC 3.375		07/27/2020.	MAKE WHOLE CALL		1,026,740	1,000,000	997,510	999,425	0	204	0	204	0	999,629	0	371	371	47,553	06/15/2021.	2FE
651229 AK 2	NEWELL BRANDS INC 4.700		08/15/2020.	MATURED		2,000,000	2,000,000	2,064,310	2,005,225	0	(5,225)	0	(5,225)	0	2,000,000	0	0	0	94,000	08/15/2020.	3FE
65473P AF 2	NISOURCE FINANCE CORP 3.650		08/28/2020.	MAKE WHOLE CALL		5,448,772	5,000,000	4,992,700	4,994,785	0	798	0	798	0	4,995,583	0	4,417	4,417	577,029	06/15/2023.	2FE
65473Q BA 0	NISOURCE FINANCE CORP 3.850		09/17/2020.	MAKE WHOLE CALL		1,143,849	1,059,000	1,090,537	1,070,901	0	(2,830)	0	(2,830)	0	1,068,072	0	(9,072)	(9,072)	129,244	02/15/2023.	2FE
65473Q BH 5	NISOURCE FINANCE CORP 2.650		08/28/2020.	MAKE WHOLE CALL		1,050,441	1,000,000	998,740	999,241	0	160	0	160	0	999,400	0	600	600	71,126	11/17/2022.	2FE
665772 CM 9	NORTHERN STATES POWER 2.200		07/31/2020.	REDEEMED		1,000,000	1,000,000	998,160	999,749	0	227	0	227	0	999,976	0	24	24	21,144	08/15/2020.	1FE
62947Q AU 2	NXP BV/NXP FUNDING LLC 4.125	C	09/28/2020.	MAKE WHOLE CALL		1,228,196	1,200,000	1,203,750	1,201,166	0	(609)	0	(609)	0	1,200,557	0	(557)	(557)	69,034	06/01/2021.	2FE
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		07/13/2020.	TENDERED		1,005,000	1,000,000	1,066,840	1,006,893	0	(4,370)	0	(4,370)	0	1,002,523	0	2,477	2,477	38,950	02/01/2021.	3FE
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250		07/01/2020.	EXCHANGED		2,093,400	2,000,000	1,998,380	1,999,651	0	94	0	94	0	1,999,745	0	93,655	93,655	91,600	05/15/2021.	6*
694308 GW 1	PACIFIC GAS & ELECTRIC 3.250		07/01/2020.	EXCHANGED		1,043,210	1,000,000	1,000,510	1,000,141	0	(47)	0	(47)	0	1,000,093	0	43,117	43,117	49,285	09/15/2021.	6*
713448 DC 9	PEPSICO INC 2.150		09/14/2020.	REDEEMED		1,000,000	1,000,000	998,920	999,807	0	157	0	157	0	999,965	0	35	35	19,708	10/14/2020.	1FE
74340X AW 1	PROLOGIS LP 4.250		09/08/2020.	MAKE WHOLE CALL		1,111,340	1,000,000	1,079,000	1,047,113	0	(9,221)	0	(9,221)	0	1,037,892	0	(37,892)	(37,892)	156,555	08/15/2023.	1FE
74368C AJ 3	PROTECTIVE LIFE GLOBAL 2.161	C	09/25/2020.	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,805	09/25/2020.	1FE
74456Q AX 4	PUBLIC SERVICE ELECTRI 3.500		08/15/2020.	MATURED		1,237,000	1,237,000	1,389,497	1,249,905	0	(12,905)	0	(12,905)	0	1,237,000	0	0	0	43,295	08/15/2020.	1FE
751212 AB 7	RALPH LAUREN 2.625		08/18/2020.	MATURED		1,700,000	1,700,000	1,696,515	1,699,507	0	493	0	493	0	1,700,000	0	0	0	44,625	08/18/2020.	1FE
760761 AD 8	REPUBLIC SERVICES 5.250		09/10/2020.	MAKE WHOLE CALL		1,056,700	1,000,000	1,049,950	1,010,655	0	(3,863)	0	(3,863)	0	1,006,792	0	(6,792)	(6,792)	99,721	11/15/2021.	2FE
78390X AA 9	SAIC INC 4.450		09/02/2020.	REDEEMED		50,000	50,000	50,495	50,043	0	(43)	0	(43)	0	50,000	0	0	0	1,675	12/01/2020.	2FE
80874Y AQ 3	SCIENTIFIC GAMES INTER 6.625		07/17/2020.	REDEEMED		2,400,000	2,400,000	2,383,704	2,395,942	0	1,422	0	1,422	0	2,397,364	0	2,636	2,636	106,883	05/15/2021.	5FE
828807 CU 9	SIMON PROPERTY GROUP 2.500		07/22/2020.	REDEEMED		1,000,000	1,000,000	999,430	999,904	0	57	0	57	0	999,960	0	40	40	22,292	09/01/2020.	1FE
843830 AF 7	SOUTHERN STAR CENTRAL 5.125		08/13/2020.	REDEEMED		1,873,000	1,873,000	1,872,644	1,866,569	0	725	0	725	0	1,867,294	0	5,706	5,706	103,457	07/15/2022.	2FE
85205T AK 6	SPIRIT AEROSYSTEMS INC 4.600		08/25/2020.	CITIGROUP GLOBAL MARKETS		1,560,000	2,000,000	2,027,500	2,027,500	0	(1,488)	0	(1,488)	0	2,026,012	0	(466,012)	(466,012)	64,400	06/15/2028.	4FE
871829 AX 5	SYSCO CORP 2.600		09/01/2020.	REDEEMED		1,000,000	1,000,000	998,090	999,676	0	266	0	266	0	999,942	0	58	58	23,833	10/01/2020.	2FE
87264A AJ 4	T-MOBILE USA INC 6.500		07/04/2020.	MAKE WHOLE CALL		2,043,340	2,000,000	2,015,000	2,005,807	0	(1,382)	0	(1,382)	0	2,004,425	0	(4,425)	(4,425)	190,093	01/15/2024.	3FE
87264A AN 5	T-MOBILE USA INC 6.375		09/01/2020.	REDEEMED		612,750	600,000	628,500	617,056	0	(4,306)	0	(4,306)	0	612,750	0	0	0	45,720	03/01/2025.	3FE
189754 AA 2	TAPESTRY INC 4.250		08/27/2020.	SUMRIDGE PARTNERS LLC		2,035,600	2,000,000	1,996,700	1,997,372	0	339	0	339	0	1,997,711	0	37,889	37,889	77,917	04/01/2025.	2FE
89469A AB 0	TREEHOUSE FOODS 4.875		09/25/2020.	REDEEMED		1,300,000	1,300,000	1,297,500	1,299,102	0	321	0	321	0	1,299,423	0	577	577	65,135	03/15/2022.	4FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/02/2020.	REDEEMED		393	393	393	395	0	(2)	0	(2)	0	393	0	0	0	21	01/02/2022.	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		07/02/2020.	REDEEMED		341	341	341	344	0	(3)	0	(3)	0	341	0	0	0	19	01/02/2022.	1
899896 AC 8	TUPPERWARE CORP 4.750		07/14/2020.	IMPERIAL CAPITAL		2,090,000	3,000,000	1,830,000	3,001,650	0	40,136	1,222,350	(1,182,214)	0	1,819,435	0	270,565	270,565	88,667	06/01/2021.	6FE
904764 AR 8	UNILEVER CAPITAL 2.100	C	07/30/2020.	MATURED		1,804,000	1,804,000	1,832,478	1,807,878	0	(3,878)	0	(3,878)	0	1,804,000	0	0	0	37,884	07/30/2020.	1FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2020.	REDEEMED		224,187	224,187	235,421	229,875	0	(5,689)	0	(5,689)	0	224,187	0	0	0	27,447	01/02/2024.	1FE
92564R AE 5	VICI PROPERTIES (144A) 4.125		06/29/2020.	MORGAN STANLEY		0	0	0	0	0	(17)	0	(17)	0	(17)	0	17	17	0	08/15/2030.	1
254687 CH 7	WALT DISNEY COMPANY 5.650		08/15/2020.	MATURED		1,000,000	1,000,000	1,037,250	1,016,656	0	(16,656)	0	(16,656)	0	1,000,000	0	0	0	56,500	08/15/2020.	1FE
94856U AA 9	WEEKLEY HOMES LLC 6.625		09/23/2020.	TENDERED		9,465,750	9,000,000	8,866,930	8,897,481	0	11,145	0	11,145	0	8,908,626	0	557,124	557,124	659,188	08/15/2025.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
948565 AC 0	WEEKLEY HOMES LLC 6.000		09/23/2020.	TENDERED		1,001,850	1,000,000	987,500	989,284	0	2,300	0	2,300	0	991,584	0	10,266	10,266	68,667	02/01/2023.	4FE
94974B GM 6	WELLS FARGO & CO 2.600		07/22/2020.	MATURED		1,000,000	1,000,000	1,026,470	1,003,752	0	(3,752)	0	(3,752)	0	1,000,000	0	0	0	26,000	07/22/2020.	1FE
966387 AH 5	WHITING PETROLEUM CORP 5.750		09/01/2020.	BONDS EXCHANGED FOR STOCK		176,250	750,000	50,400	664,685	0	329,738	864,309	(534,570)	0	130,115	0	46,135	46,135	21,563	03/15/2021.	6*
966387 AP 7	WHITING PETROLEUM CORP 6.250		09/01/2020.	BONDS EXCHANGED FOR STOCK		470,000	2,000,000	150,000	1,680,000	294,562	66,561	1,826,447	(1,465,324)	0	214,676	0	255,324	255,324	0	04/01/2023.	6*
966387 BG 6	WHITING PETROLEUM CORP 6.625		09/01/2020.	BONDS EXCHANGED FOR STOCK		470,000	2,000,000	135,000	1,362,960	0	165,923	1,244,465	(1,078,542)	0	284,418	0	185,582	185,582	66,250	01/15/2026.	6*
064151 EF 6	BANK OF NOVA SCOTIA 2.090		09/09/2020.	MATURED		2,000,000	2,000,000	2,029,800	2,004,948	0	(4,948)	0	(4,948)	0	2,000,000	0	0	0	41,800	09/09/2020.	1FE
07813Z BG 8	BELL CANADA 3.150		09/14/2020.	MAKE WHOLE CALL		513,332	500,000	498,010	499,446	0	225	0	225	0	499,670	0	330	330	28,499	09/29/2021.	2FE
40427H SW 4	HSBC BANK CANADA 1.816	B	07/07/2020.	MATURED		1,000,000	1,000,000	999,960	999,993	0	7	0	7	0	1,000,000	0	0	0	18,160	07/07/2020.	1FE
23636A AD 3	DANSKE BANK A/S (144A) 2.750	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,920	1,999,338	0	662	0	662	0	2,000,000	0	0	0	55,000	09/17/2020.	1FE
25243Y AP 4	DIAGEO CAPITAL PLC 4.828	D	07/15/2020.	MATURED		1,000,000	1,000,000	1,115,120	1,009,966	0	(9,966)	0	(9,966)	0	1,000,000	0	0	0	48,280	07/15/2020.	1FE
44987C AG 3	ING BANK NV (144A) 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,300	999,890	0	110	0	110	0	1,000,000	0	0	0	27,000	08/17/2020.	1FE
53944V AK 5	LLOYDS BANK PLC 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,440	999,908	0	92	0	92	0	1,000,000	0	0	0	27,000	08/17/2020.	1FE
65557C AR 4	NORDEA BANK ABP (144A) 2.500	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,240	1,999,247	0	753	0	753	0	2,000,000	0	0	0	50,000	09/17/2020.	1FE
714295 AB 8	PERRIGO FINANCE UNLIMI 3.500	D	07/04/2020.	MAKE WHOLE CALL		1,044,740	1,000,000	999,370	999,800	0	45	0	45	0	999,846	0	154	154	64,087	12/15/2021.	2FE
83368R AF 9	SOCIETE GENERALE (144A 2.625	D	09/16/2020.	MATURED		1,000,000	1,000,000	995,630	999,323	0	677	0	677	0	1,000,000	0	0	0	26,250	09/16/2020.	1FE
90351D AA 5	UBS GROUP FUNDING (144 2.950	D	09/24/2020.	MATURED		1,000,000	1,000,000	998,290	999,707	0	293	0	293	0	1,000,000	0	0	0	29,500	09/24/2020.	1FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		1,000,000	1,000,000	1,007,390	1,000,507	0	(507)	0	(507)	0	1,000,000	0	0	0	40,000	08/12/2020.	2FE
00841U AN 6	ABMT 2014-2 A13 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		400,007	400,007	404,632	405,555	0	(5,548)	0	(5,548)	0	400,007	0	0	0	9,376	09/25/2044.	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		190,656	190,656	192,473	192,284	0	(1,628)	0	(1,628)	0	190,656	0	0	0	4,359	07/25/2045.	1FM
00842B AE 7	ABMT 2015-5 A5 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		1,440,513	1,440,513	1,449,172	1,445,187	(0)	(4,674)	0	(4,674)	0	1,440,513	0	0	0	32,935	07/25/2045.	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		2,156,130	2,156,130	2,167,584	2,163,758	0	(7,628)	0	(7,628)	0	2,156,130	0	0	0	50,689	09/25/2045.	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		718,709	718,709	730,388	723,812	0	(5,103)	0	(5,103)	0	718,709	0	0	0	16,896	09/25/2045.	1FM
00842C AC 9	ABMT 2015-7 A3 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		1,680,721	1,680,721	1,655,117	1,658,709	0	22,012	0	22,012	0	1,680,721	0	0	0	40,707	10/25/2045.	1FM
00842T AE 8	ABMT 2016-1 A5 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		402,697	402,697	407,982	404,258	0	(1,561)	0	(1,561)	0	402,697	0	0	0	9,391	12/25/2045.	1FM
00842E AC 5	ABMT 2016-2 A3 CMO (14 3.500		09/25/2020.	PAID ON PRINCIPAL		879,471	879,471	889,915	886,980	0	(7,509)	0	(7,509)	0	879,471	0	0	0	20,283	03/25/2046.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 3.351		09/25/2020.	PAID ON PRINCIPAL		72,520	72,520	48,951	32,401	0	40,119	0	40,119	0	72,520	0	0	0	2,000	10/25/2035.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 3.351		09/25/2020.	WRITTEN OFF		0	1,031	696	461	0	(0)	0	(0)	0	460	0	(460)	(460)	26	10/25/2035.	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.195		09/25/2020.	PAID ON PRINCIPAL		34,965	34,965	19,519	9,829	0	25,136	0	25,136	0	34,965	0	0	0	809	12/25/2036.	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		196,600	196,600	198,305	198,257	0	(1,657)	0	(1,657)	0	196,600	0	0	0	4,380	11/25/2044.	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		09/25/2020.	PAID ON PRINCIPAL		25,564	25,564	18,981	21,204	0	4,360	0	4,360	0	25,564	0	0	0	843	07/25/2035.	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		09/25/2020.	PAID ON PRINCIPAL		868	868	827	573	0	295	0	295	0	868	0	0	0	29	02/25/2021.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.638		09/28/2020.	PAID ON PRINCIPAL		4,254	4,254	4,057	4,052	0	202	0	202	0	4,254	0	0	0	107	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.638		09/28/2020.	RECOVERY OF PAR WRITE-OFF		0	(567)	(541)	(541)	0	3	0	3	0	(538)	0	538	538	0	12/28/2033.	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		340,730	340,730	328,987	330,981	0	9,749	0	9,749	0	340,730	0	0	0	7,845	08/25/2043.	1FM
12652C AA 7	CSMC 2017-HL2 A1 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		2,941,651	2,941,651	2,973,596	2,967,299	0	(25,648)	0	(25,648)	0	2,941,651	0	0	0	68,519	10/25/2047.	1FM
12652C AC 3	CSMC 2017-HL2 A3 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		1,961,101	1,961,101	1,990,517	1,979,572	0	(18,471)	0	(18,471)	0	1,961,101	0	0	0	45,680	10/25/2047.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		09/25/2020.	PAID ON PRINCIPAL		8,298	8,298	7,191	665	0	7,633	0	7,633	0	8,298	0	0	0	299	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		09/25/2020.	WRITTEN OFF		0	5	5	0	0	(0)	0	(0)	0	0	0	(0)	(0)	0	08/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		09/25/2020.	PAID ON PRINCIPAL		63,178	63,177	56,544	27,638	0	35,540	0	35,540	0	63,178	0	0	0	2,300	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		09/25/2020.	WRITTEN OFF		0	103	92	45	0	(7)	0	(7)	0	38	0	(38)	(38)	4	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		07/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(469)	(420)	(205)	0	19	0	19	0	(187)	0	187	187	0	11/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	08/25/2020.	VARIOUS		2,228,699	3,633,437	2,816,595	1,663,941	0	(118,399)	0	(118,399)	0	1,545,542	0	683,157	683,157	156,544	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	08/25/2020.	RECOVERY OF PAR WRITE-OFF..		0	(185)	(143)	(85)	0	11	0	11	0	(74)	0	74	74	0	07/25/2037.	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		576,312	576,312	522,034	526,399	(0)	49,913	0	49,913	0	576,312	0	0	0	9,727	03/25/2043.	1FM
29978C AA 8	EVER 2018-1 A1 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		894,254	894,254	884,194	884,738	0	9,517	0	9,517	0	894,254	0	0	0	21,128	02/25/2048.	1FM
29978C AD 2	EVER 2018-1 A4 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		701,375	701,375	702,142	701,709	0	(334)	0	(334)	0	701,375	0	0	0	16,571	02/25/2048.	1FM
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		161,192	161,192	162,603	162,522	0	(1,329)	0	(1,329)	0	161,192	0	0	0	3,840	11/25/2044.	1FM
33850B AC 1	FSMT 2017-1 1A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,044,122	1,044,122	1,059,458	1,056,079	0	(11,957)	0	(11,957)	0	1,044,122	0	0	0	24,445	03/25/2047.	1FM
33850T AC 2	FSMT 2018-1 A3 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		2,558,067	2,558,067	2,535,284	2,540,165	0	17,902	0	17,902	0	2,558,067	0	0	0	59,821	03/25/2048.	1FM
33850T AE 8	FSMT 2018-1 A5 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,598,790	1,598,790	1,603,536	1,599,570	0	(781)	0	(781)	0	1,598,790	0	0	0	37,388	03/25/2048.	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .448	..	09/25/2020.	PAID ON PRINCIPAL		16,583	16,583	6,820	1,869	0	14,714	0	14,714	0	16,583	0	0	0	206	03/25/2037.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 3.295	..	09/25/2020.	PAID ON PRINCIPAL		2,587	2,587	2,339	2,313	0	274	0	274	0	2,587	0	0	0	57	01/25/2035.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.824	..	09/25/2020.	PAID ON PRINCIPAL		695	695	634	665	0	31	0	31	0	695	0	0	0	15	03/25/2037.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.824	..	09/25/2020.	RECOVERY OF PAR WRITE-OFF..		0	(933)	(851)	(892)	0	2	0	2	0	(890)	0	890	890	0	03/25/2037.	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 3.192	..	09/25/2020.	PAID ON PRINCIPAL		40,020	40,020	35,318	32,817	0	7,203	0	7,203	0	40,020	0	0	0	1,070	07/25/2035.	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		676,910	676,910	667,099	668,550	0	8,359	0	8,359	0	676,910	0	0	0	16,707	01/25/2044.	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		167,289	167,289	168,230	167,881	0	(592)	0	(592)	0	167,289	0	0	0	2,840	10/25/2029.	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500	..	08/25/2020.	PAID ON PRINCIPAL		1,948	1,948	1,951	1,941	0	7	0	7	0	1,948	0	0	0	71	04/25/2033.	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250	..	09/25/2020.	PAID ON PRINCIPAL		116,448	116,448	112,955	54,821	0	61,628	0	61,628	0	116,448	0	0	0	3,820	11/25/2035.	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	..	09/25/2020.	PAID ON PRINCIPAL		2,602	2,602	2,663	2,623	0	(21)	0	(21)	0	2,602	0	0	0	104	02/25/2034.	1FM
69371V AA 5	PSMC 2018-1A A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,010,163	1,010,163	997,378	997,974	0	12,189	0	12,189	0	1,010,163	0	0	0	23,627	02/25/2048.	1FM
69371V AC 1	PSMC 2018-1A A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,391,781	1,391,781	1,390,041	1,389,751	0	2,030	0	2,030	0	1,391,781	0	0	0	32,552	02/25/2048.	1FM
69375B AC 1	PSMC 2019-3 A3 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,218,468	1,218,468	1,236,745	1,235,681	0	(17,212)	0	(17,212)	0	1,218,468	0	0	0	28,330	11/25/2049.	1FE
81745R AB 6	SEMT 2013-3 A2 CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		483,083	483,083	429,095	433,710	0	49,373	0	49,373	0	483,083	0	0	0	8,036	03/25/2043.	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325	..	09/25/2020.	PAID ON PRINCIPAL		513,497	513,497	455,820	456,822	0	56,674	0	56,674	0	513,497	0	0	0	7,997	04/25/2043.	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		749,216	749,216	677,474	678,960	0	70,256	0	70,256	0	749,216	0	0	0	12,547	04/25/2043.	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		487,440	487,440	495,818	491,982	0	(4,542)	0	(4,542)	0	487,440	0	0	0	9,551	01/25/2045.	1FM
81746G AA 1	SEMT 2017-7 A1 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		582,841	582,841	594,407	593,223	0	(10,382)	0	(10,382)	0	582,841	0	0	0	13,814	10/25/2047.	1FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		592,916	592,916	602,180	601,814	0	(8,898)	0	(8,898)	0	592,916	0	0	0	14,015	12/25/2049.	5GI
95002F AC 8	WFMBS 2019-4 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		2,019,249	2,019,249	2,052,378	2,051,430	0	(32,181)	0	(32,181)	0	2,019,249	0	0	0	46,975	09/25/2049.	1FE
97652Q AD 1	WIN 2014-2 A4 CMO 3.500	..	09/20/2020.	PAID ON PRINCIPAL		126,496	126,496	128,670	128,253	0	(1,757)	0	(1,757)	0	126,496	0	0	0	2,965	09/20/2044.	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500	..	09/20/2020.	PAID ON PRINCIPAL		156,130	156,130	158,374	157,709	0	(1,579)	0	(1,579)	0	156,130	0	0	0	3,684	01/20/2046.	1FM
05529S AC 3	BBCMS 2013-TYSN A2 (14 3.756	..	09/05/2020.	PAID ON PRINCIPAL		15,638	15,638	16,348	15,722	0	(84)	0	(84)	0	15,638	0	0	0	441	09/05/2032.	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809	..	09/10/2020.	PAID ON PRINCIPAL		390,577	390,577	389,644	389,768	(0)	809	0	809	0	390,577	0	0	0	7,298	03/10/2033.	1FM
23305Y AD 1	DBUBS 2011-LC3A A4 4.551	..	09/10/2020.	PAID ON PRINCIPAL		48,790	48,790	49,274	48,772	0	18	0	18	0	48,790	0	0	0	1,476	08/10/2044.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 3.817	..	09/10/2020.	PAID ON PRINCIPAL		258,523	258,523	261,098	258,569	0	(46)	0	(46)	0	258,523	0	0	0	6,342	08/10/2044.	1FM
90349D AD 4	UBSBB 2012-C3 A4 3.091	..	09/10/2020.	PAID ON PRINCIPAL		96,868	96,868	99,286	98,155	0	(1,287)	0	(1,287)	0	96,868	0	0	0	1,992	08/10/2049.	1FM
94989A AS 4	WFCM 2014-LC18 A3 3.271	..	09/15/2020.	PAID ON PRINCIPAL		18,217	18,217	18,763	18,365	0	(148)	0	(148)	0	18,217	0	0	0	581	12/15/2047.	1FM
92938E AM 5	WFRBS 2013-C16 A4 4.136	..	09/15/2020.	PAID ON PRINCIPAL		74,305	74,305	75,043	74,454	0	(149)	0	(149)	0	74,305	0	0	0	2,612	09/15/2046.	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	..	09/12/2020.	PAID ON PRINCIPAL		6,895	6,895	6,895	6,885	0	10	0	10	0	6,895	0	0	0	130	04/12/2023.	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500	..	09/15/2020.	PAID ON PRINCIPAL		311,550	311,550	295,395	303,648	0	7,903	0	7,903	0	311,550	0	0	0	13,361	08/15/2030.	1FE
02007P AD 5	ALLYA 2017-1 A4 1.990	..	09/15/2020.	PAID ON PRINCIPAL		3,747,701	3,747,701	3,746,823	3,747,039	0	663	0	663	0	3,747,701	0	0	0	49,598	11/15/2021.	1FE
20846Q HN 1	CNF 2001-3 A4 6.910	..	09/01/2020.	PAID ON PRINCIPAL		74,051	74,051	74,047	74,741	0	(690)	0	(690)	0	74,051	0	0	0	3,639	05/01/2033.	5FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
393505 BC 5	GT 1993-2 B 8.000	..	09/15/2020.	WRITTEN OFF		0	54	50	0	0	0	0	0	0	0	0	0	0	224	03/15/2021.	6*
393505 RJ 3	GT 1996-10 M1 7.240	..	09/15/2020.	PAID ON PRINCIPAL		218,286	218,286	224,527	219,069	0	(783)	0	(783)	0	218,286	0	0	0	10,570	11/15/2028.	2FE
50117N AC 8	KCOT 2017-1A A3 (144A) 1.880	..	09/15/2020.	PAID ON PRINCIPAL		4,437,847	4,437,847	4,416,329	4,425,697	0	12,150	0	12,150	0	4,437,847	0	0	0	55,406	08/16/2021.	1FE
674135 DQ 8	OAK 1998-B M2 7.025	..	09/15/2020.	RECOVERY OF PAR WRITE-OFF		0	(6,429)	(401)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6*
67087T DW 8	OAK 2002-C A1 5.410	..	09/15/2020.	PAID ON PRINCIPAL		63,156	63,156	57,766	53,875	0	9,281	0	9,281	0	63,156	0	0	0	2,231	11/15/2032.	5FE
3899999.	Total - Bonds - Industrial and Miscellaneous					212,243,128	214,975,246	208,989,098	211,732,059	297,044	895,054	6,301,164	(5,109,065)	0	206,622,994	0	3,455,855	9,458,778	XXX	XXX	
8399997.	Total - Bonds - Part 4					483,359,798	486,035,366	484,220,832	483,075,797	297,044	741,132	6,301,164	(5,262,987)	(14,555)	477,798,255	(61,942)	3,459,206	3,397,264	14,985,371	XXX	XXX
8399999.	Total - Bonds					483,359,798	486,035,366	484,220,832	483,075,797	297,044	741,132	6,301,164	(5,262,987)	(14,555)	477,798,255	(61,942)	3,459,206	3,397,264	14,985,371	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY	..	08/18/2020.	VARIOUS	677.000	113,056	XXX	78,017	109,390	(31,372)	0	0	(31,372)	0	78,017	0	35,039	35,039	2,112	XXX	
03027X 10 0	AMERICAN TOWER CORP	..	08/13/2020.	VARIOUS	1,667.000	428,879	XXX	423,557	0	0	0	60,568	(60,568)	0	362,989	0	65,890	65,890	3,634	XXX	
03748R 75 4	APARTMENT INVT & MGMT CO-A	..	07/31/2020.	BMO CAP MARKETS CORP NAC	1,400.000	54,326	XXX	49,210	0	0	0	0	0	0	49,210	0	5,116	5,116	574	XXX	
053484 10 1	AVALONBAY COMMUNITIES INC	..	08/13/2020.	VARIOUS	2,045.000	309,706	XXX	300,963	0	0	0	0	0	0	300,963	0	8,743	8,743	6,503	XXX	
101121 10 1	BOSTON PROPERTIES INC	..	09/30/2020.	VARIOUS	23,903.000	2,004,945	XXX	2,237,203	0	0	0	97,531	(97,531)	0	2,139,672	0	(134,726)	(134,726)	22,308	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP INC	..	07/24/2020.	VARIOUS	31,695.000	386,287	XXX	432,265	547,502	(115,237)	0	131,162	(246,399)	0	301,103	0	85,185	85,185	18,066	XXX	
222795 50 2	COUSINS PROPERTIES INC	..	07/10/2020.	BMO CAP MARKETS CORP NAC	1,300.000	36,970	XXX	38,051	45,992	(7,941)	0	0	(7,941)	0	38,051	0	(1,081)	(1,081)	1,157	XXX	
22822V 10 1	CROWN CASTLE INTL	..	09/30/2020.	VARIOUS	6,875.000	1,121,459	XXX	953,026	977,281	(24,255)	0	0	(24,255)	0	953,026	0	168,433	168,433	16,939	XXX	
229663 10 9	CUBESMART	..	08/18/2020.	VARIOUS	2,032.000	63,409	XXX	60,983	66,978	(5,994)	0	6,546	(12,540)	0	54,437	0	8,972	8,972	2,012	XXX	
23283R 10 0	CYRUSONE INC	..	08/13/2020.	WELLS FARGO NA ALGO 250	230.000	18,782	XXX	13,276	15,049	(1,773)	0	0	(1,773)	0	13,276	0	5,506	5,506	345	XXX	
253868 10 3	DIGITAL REALTY TRUST INC	..	09/30/2020.	VARIOUS	8,600.000	1,254,192	XXX	1,270,326	0	0	0	0	0	0	1,270,326	0	(16,134)	(16,134)	5,600	XXX	
29444U 70 0	EQUINIX INC	..	09/30/2020.	VARIOUS	2,551.000	1,966,906	XXX	899,381	1,489,019	(589,638)	0	0	(589,638)	0	899,381	0	1,067,526	1,067,526	18,272	XXX	
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST	..	08/05/2020.	VARIOUS	13,195.000	707,264	XXX	803,902	1,054,800	(250,898)	0	28,060	(278,958)	0	775,842	0	(68,578)	(68,578)	23,388	XXX	
30225T 10 2	EXTRA SPACE STORAGE INC	..	08/18/2020.	VARIOUS	4,848.000	488,301	XXX	527,890	0	0	0	80,081	(80,081)	0	447,810	0	40,492	40,492	8,726	XXX	
42225P 50 1	HEALTHCARE TRUST OF AMER REIT	..	08/10/2020.	VARIOUS	12,804.000	342,673	XXX	315,007	384,622	(69,616)	0	5,807	(75,423)	0	309,199	0	33,474	33,474	12,100	XXX	
42250P 10 3	HEALTHPEAK PROPERTIES INC	..	09/30/2020.	VARIOUS	99,461.000	2,699,475	XXX	3,060,462	3,117,504	(338,569)	0	656,668	(995,237)	0	2,372,145	0	327,330	327,330	97,398	XXX	
44107P 10 4	HOST HOTELS & RESORTS INC	..	08/18/2020.	VARIOUS	11,514.000	120,009	XXX	127,776	0	0	0	3,540	(3,540)	0	124,236	0	(4,227)	(4,227)	0	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES INC	..	08/05/2020.	VARIOUS	36,374.000	872,479	XXX	1,153,426	1,405,089	(251,663)	0	238,257	(489,920)	0	915,170	0	(42,691)	(42,691)	9,094	XXX	
46187W 10 7	INVITATION HOMES INC	..	08/05/2020.	VARIOUS	10,018.000	284,920	XXX	201,161	300,239	(99,078)	0	0	(99,078)	0	201,161	0	83,758	83,758	3,005	XXX	
53223X 10 7	LIFE STORAGE INC	..	08/18/2020.	CITIGROUP NA ALGO 505	300.000	30,599	XXX	28,365	28,365	0	0	0	0	0	28,365	0	2,234	2,234	963	XXX	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC	..	08/26/2020.	VARIOUS	2,100.000	239,042	XXX	319,309	326,966	(7,657)	0	102,946	(110,603)	0	216,363	0	22,679	22,679	6,300	XXX	
74340W 10 3	PROLOGIS INC	..	09/08/2020.	VARIOUS	2,724.000	274,146	XXX	159,953	242,817	(82,864)	0	0	(82,864)	0	159,953	0	114,193	114,193	3,160	XXX	
74736A 10 3	QTS REALTY TRUST INC CL A	..	07/07/2020.	MERRILL LYNCH SOFT CREDIT	800.000	53,307	XXX	33,200	43,416	(10,216)	0	0	(10,216)	0	33,200	0	20,107	20,107	1,104	XXX	
758849 10 3	REGENCY CENTERS CORP	..	09/10/2020.	VARIOUS	2,214.000	87,321	XXX	153,646	164,256	(10,610)	0	68,562	(79,172)	0	85,084	0	2,237	2,237	3,952	XXX	
76131V 20 2	RETAIL PROP OF AMERICA INC CL A	..	08/05/2020.	VARIOUS	20,779.000	145,161	XXX	300,044	335,887	(35,843)	0	192,617	(228,460)	0	107,427	0	37,733	37,733	6,883	XXX	
828806 10 9	SIMON PROPERTY GROUP INC	..	09/30/2020.	VARIOUS	12,754.000	832,271	XXX	2,388,239	251,549	(87)	0	1,127,421	(1,127,508)	0	699,684	0	132,587	132,587	32,121	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL INC	..	08/13/2020.	WELLS FARGO NA ALGO 250	1,074.000	38,453	XXX	28,085	42,513	(14,428)	0	0	(14,428)	0	28,085	0	10,368	10,368	2,014	XXX	
85254J 10 2	STAG INDUSTRIAL INC	..	08/05/2020.	JPM SOFT CREDIT NA ALGO	467.000	15,434	XXX	10,517	13,672	(3,155)	0	0	(3,155)	0	10,517	0	4,917	4,917	448	XXX	
862121 10 0	STORE CAPITAL CORPORATION	..	08/13/2020.	VARIOUS	51,547.000	1,255,278	XXX	1,423,399	1,146,580	(239,786)	0	512,539	(752,325)	0	910,859	0	344,419	344,419	42,817	XXX	
866674 10 4	SUN COMMUNITIES INC	..	09/30/2020.	VARIOUS	3,313.000	460,541	XXX	481,862	0	0	0	0	0	0	481,862	0	(21,322)	(21,322)	0	XXX	
867892 10 1	SUNSTONE HOTEL INVESTORS INC	..	08/05/2020.	VARIOUS	3,800.000	28,722	XXX	46,168	46,852	(684)	0	15,198	(15,882)	0	30,970	0	(2,248)	(2,248)	2,432	XXX	
91704F 10 4	URBAN EDGE PROPERTIES	..	08/06/2020.	VARIOUS	84,804.000	885,981	XXX	1,544,517	1,307,779	(3,032)	0	797,394	(800,426)	0	747,123	0	138,858	138,858	15,799	XXX	
92276F 10 0	VENTAS INC	..	08/05/2020.	MERRILL LYNCH SOFT CREDIT	1,123.000	42,989	XXX	30,096	0	0	0	0	0	0	30,096	0	12,893	12,893	1,395	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
92339V 10 0	VEREIT INC	..	07/07/2020.	VARIOUS	5,212.000	32,944	XXX	36,753	37,693	(939)	0	11,267	(12,206)	0	25,487	0	7,457	7,457	1,835	XXX	
925652 10 9	VICI PROPERTIES INC	..	08/05/2020.	VARIOUS	15,571.000	338,352	XXX	269,648	331,656	(62,008)	0	10,546	(72,554)	0	259,101	0	79,250	79,250	13,897	XXX	
95040Q 10 4	WELLTOWER INC	..	08/05/2020.	JPM SOFT CREDIT NA ALGO	208.000	11,031	XXX	10,764	0	0	0	0	0	0	10,764	0	267	267	0	XXX	
966387 50 8	WHITING PETROLEUM CORPORATION	..	09/17/2020.	RBC CAPITAL MARKETS	74,334.000	1,565,406	XXX	1,116,250	0	0	0	0	0	0	1,116,250	0	449,156	449,156	0	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					19,611,017	XXX	21,326,701	13,833,465	(2,257,343)	0	4,146,711	(6,404,054)	0	16,587,206	0	3,023,811	3,023,811	386,353	XXX	XXX
9799997.	Total - Common Stocks - Part 4					19,611,017	XXX	21,326,701	13,833,465	(2,257,343)	0	4,146,711	(6,404,054)	0	16,587,206	0	3,023,811	3,023,811	386,353	XXX	XXX
9799999.	Total - Common Stocks					19,611,017	XXX	21,326,701	13,833,465	(2,257,343)	0	4,146,711	(6,404,054)	0	16,587,206	0	3,023,811	3,023,811	386,353	XXX	XXX
9899999.	Total - Preferred and Common Stocks					19,611,017	XXX	21,326,701	13,833,465	(2,257,343)	0	4,146,711	(6,404,054)	0	16,587,206	0	3,023,811	3,023,811	386,353	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					502,970,815	XXX	505,547,533	496,909,262	(1,960,299)	741,132	10,447,875	(11,667,041)	(14,555)	494,385,460	(61,942)	6,483,017	6,421,075	15,371,724	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY		1	30,189,538	30,189,538	10/01/2020
	REPO - CREDIT A TREASURY		1	30,189,538	30,189,538	10/01/2020
	REPO - DEUTSCHE A TREASURY		1	30,189,538	30,189,538	10/01/2020
	REPO- HSBC A TREASURY		1	226,881	226,881	10/01/2020
0199999.	U.S. Government - Issuer Obligations			90,795,495	90,795,495	XXX
0599999.	Total - U.S. Government			90,795,495	90,795,495	XXX
Totals						
6399999.	Total - Issuer Obligations			90,795,495	90,795,495	XXX
7099999.	Subtotal - Bonds			90,795,495	90,795,495	XXX
9999999.	Totals			90,795,495	90,795,495	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(68,532,407) Book/Adjusted Carrying Value $.....(68,532,407)
2. Average balance for the year: Fair Value $.....87,038,090 Book/Adjusted Carrying Value $.....87,038,090
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....90,795,495 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Business Bank	Los Angeles, CA		0.000	0	0	637,737	646,731	690,221	XXX
Bankers Trust	Phoenix, AZ		0.000	0	0	420,913	589,556	392,866	XXX
JP Morgan Chase	San Antonio, TX		0.000	0	0	1,155,639	893,084	1,099,829	XXX
Hinsdale Bank & Trust	Hinsdale, IL		0.000	0	0	451,386	404,840	204,238	XXX
Midfirst Bank	Denver, CO		0.000	0	0	1,400,871	688,930	1,309,933	XXX
Suntrust Bank	Nashville, TN		0.000	0	0	1,264,145	1,935,873	2,001,736	XXX
US Bank	St Paul, MN		0.000	0	0	2,878,020	3,499,339	3,759,775	XXX
Wells Fargo	San Francisco, CA		0.000	0	0	2,728,905	2,316,405	2,366,727	XXX
Wells Fargo	Portland, OR		0.000	0	0	230,544	237,645	189,993	XXX
Commerce Bank	Kansas City, MO		0.000	0	0	340,364	128,782	307,322	XXX
CIBC Mellon	Toronto,ON		0.000	0	0	1,849,684	224,376	949,378	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	926,631	984,986	1,139,116	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	5,414,676	3,054,141	2,900,791	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	(494,787)	(609,982)	(609,982)	XXX
TD Bank	Toronto,ON		0.000	0	0	12,419,714	14,497,321	17,520,771	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	31,624,442	29,492,027	34,222,716	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	31,624,442	29,492,027	34,222,716	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	12,559	(221,134)	(106,876)	XXX
0599999. Total Cash		XXX	XXX	0	0	31,637,001	29,270,893	34,115,839	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
Bonds - U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations								
	MOUNTAIN VIEW LOS ALTOS UHSD GO TXBLS20B		07/08/2020	0.250	10/01/2020	650,000	302	0
1899999. U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations						650,000	302	0
2499999. Total - U.S. Political Subdivisions (Direct and Guaranteed)						650,000	302	0
Total Bonds								
7699999. Subtotals - Issuer Obligations						650,000	302	0
8399999. Subtotals - Bonds						650,000	302	0
8899999. Total - Cash Equivalents						650,000	302	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(7,091)	0	0	27,029
2. Alaska AK	0	0	0	0	(66)	0	0	268
3. Arizona AZ	0	0	0	0	(8,679)	0	0	49,750
4. Arkansas AR	0	0	0	0	(9,605)	0	0	47,430
5. California CA	0	0	0	0	(7,144)	517,935	0	48,103
6. Colorado CO	0	0	1,000,000	1	996,805	0	0	30,953
7. Connecticut CT	0	0	0	0	(4,082)	0	0	19,687
8. Delaware DE	0	0	0	0	(919)	0	0	2,317
9. District of Columbia DC	0	0	0	0	(10,565)	0	0	46,783
10. Florida FL	0	0	0	0	(14,415)	0	0	79,226
11. Georgia GA	0	0	0	0	(21,001)	0	0	85,642
12. Hawaii HI	0	0	0	0	(672)	0	0	3,263
13. Idaho ID	0	0	0	0	(51)	0	0	105
14. Illinois IL	0	0	0	0	(19,956)	187,965	0	82,836
15. Indiana IN	0	0	0	0	(2,649)	0	0	(11,643)
16. Iowa IA	0	0	0	0	(14,724)	0	0	66,876
17. Kansas KS	0	0	0	0	(3,211)	0	0	5,699
18. Kentucky KY	0	0	0	0	(4,953)	0	0	19,597
19. Louisiana LA	0	0	0	0	(15,270)	0	0	59,152
20. Maine ME	0	0	0	0	(3,244)	0	0	14,788
21. Maryland MD	0	0	0	0	(729)	0	0	5,723
22. Massachusetts MA	0	0	0	0	(4,648)	0	0	38,779
23. Michigan MI	0	0	0	0	(3,277)	0	0	20,322
24. Minnesota MN	0	0	0	0	(9,672)	0	0	46,568
25. Mississippi MS	0	0	0	0	(10,683)	0	0	53,745
26. Missouri MO	0	0	0	0	(6,583)	0	0	27,063
27. Montana MT	0	0	60,700	1	(7,561)	0	0	16,579
28. Nebraska NE	0	0	0	0	(4,680)	0	0	22,192
29. Nevada NV	0	0	0	0	(2,235)	0	0	9,967
30. New Hampshire NH	0	0	0	0	(904)	0	0	4,053
31. New Jersey NJ	0	0	0	0	(2,761)	0	0	13,996
32. New Mexico NM	0	0	0	0	(330)	0	0	(1,246)
33. New York NY	0	0	2,244	0	(3,569)	6,741,256	1	11,906
34. North Carolina NC	0	0	0	0	(14,818)	0	0	68,358
35. North Dakota ND	0	0	0	0	(3,084)	0	0	15,100
36. Ohio OH	0	0	0	0	(10,142)	0	0	37,055
37. Oklahoma OK	0	0	0	0	(428)	0	0	2,207
38. Oregon OR	0	0	0	0	(513)	0	0	2,349
39. Pennsylvania PA	0	0	0	0	(4,100)	2	1	25,019
40. Rhode Island RI	0	0	0	0	(485)	0	0	2,242
41. South Carolina SC	0	0	0	0	(2,544)	0	0	19,051
42. South Dakota SD	0	0	0	0	(3,615)	0	0	14,431
43. Tennessee TN	0	0	0	0	(8,419)	0	0	30,389
44. Texas TX	0	0	0	0	(15,304)	0	0	87,037
45. Utah UT	0	0	0	0	(7,956)	0	0	33,031
46. Vermont VT	0	0	0	0	(187)	0	0	793
47. Virginia VA	0	0	0	0	(20,453)	0	0	107,824
48. Washington WA	0	0	0	0	(1,558)	0	0	13,135
49. West Virginia WV	0	0	0	0	(10,764)	0	0	82,879
50. Wisconsin WI	0	0	0	0	(13,688)	0	0	92,505
51. Wyoming WY	0	0	0	0	(385)	0	0	1,551
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	(294)	0	0	2,018
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	26,175
58. Aggregate Other Alien OT	0	0	0	0	(10)	0	0	49
59. Totals	0	0	1,062,944	2	672,128	7,447,158	2	1,610,704
DETAILS OF WRITE-INS								
58001. GBR United Kingdom	0	0	0	0	(10)	0	0	43
58002. Other Alien Combined	0	0	0	0	0	0	0	6
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	(10)	0	0	49



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(10,546)	0	0	40,200
2. Alaska AK	0	0	0	0	(208)	0	0	840
3. Arizona AZ	0	0	0	0	(5,962)	0	0	34,175
4. Arkansas AR	0	0	0	0	(6,626)	0	0	32,720
5. California CA	0	0	0	0	(20,839)	0	0	140,320
6. Colorado CO	0	0	0	0	(6,221)	0	0	60,272
7. Connecticut CT	0	0	0	0	(21,208)	0	0	102,294
8. Delaware DE	0	0	0	0	(4,623)	0	0	11,662
9. District of Columbia DC	0	0	0	0	(8,946)	0	0	39,613
10. Florida FL	0	0	0	0	(36,880)	0	0	202,696
11. Georgia GA	0	0	0	0	(43,164)	0	0	176,026
12. Hawaii HI	0	0	0	0	(378)	0	0	1,836
13. Idaho ID	0	0	0	0	(1)	0	0	2
14. Illinois IL	0	0	0	0	(36,985)	375,000	1	153,520
15. Indiana IN	0	0	0	0	(1,473)	0	0	(6,476)
16. Iowa IA	0	0	0	0	(4,382)	0	0	19,904
17. Kansas KS	0	0	0	0	(4,823)	0	0	8,559
18. Kentucky KY	0	0	0	0	(3,745)	0	0	14,819
19. Louisiana LA	0	0	0	0	(9,876)	0	0	38,255
20. Maine ME	0	0	0	0	(4,548)	0	0	20,729
21. Maryland MD	0	0	0	0	(3,503)	0	0	27,479
22. Massachusetts MA	0	0	0	0	(1,628)	0	0	13,580
23. Michigan MI	0	0	0	0	(4,757)	0	0	29,501
24. Minnesota MN	0	0	0	0	(8,300)	0	0	39,962
25. Mississippi MS	0	0	0	0	(1,844)	0	0	9,279
26. Missouri MO	0	0	0	0	(1,884)	0	0	7,744
27. Montana MT	0	0	0	0	(1,488)	0	0	16,540
28. Nebraska NE	0	0	0	0	(5,233)	0	0	24,810
29. Nevada NV	0	0	0	0	(2,332)	0	0	10,400
30. New Hampshire NH	0	0	0	0	(2,831)	0	0	12,698
31. New Jersey NJ	0	0	0	0	(3,860)	0	0	19,566
32. New Mexico NM	0	0	0	0	(4,487)	0	0	(16,937)
33. New York NY	0	0	0	0	(8,896)	0	0	40,532
34. North Carolina NC	0	0	0	0	(29,587)	0	0	136,491
35. North Dakota ND	0	0	0	0	(2,349)	0	0	11,505
36. Ohio OH	0	0	0	0	(8,775)	0	0	32,062
37. Oklahoma OK	0	0	0	0	(2,473)	0	0	12,744
38. Oregon OR	0	0	0	0	(3,310)	0	0	15,172
39. Pennsylvania PA	0	0	0	0	(12,939)	0	0	78,950
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(5,498)	0	0	41,171
42. South Dakota SD	0	0	0	0	(2,780)	0	0	11,101
43. Tennessee TN	0	0	0	0	(21,192)	0	0	76,493
44. Texas TX	0	0	0	0	(15,687)	0	0	89,213
45. Utah UT	0	0	0	0	(3,488)	0	0	14,480
46. Vermont VT	0	0	0	0	(965)	0	0	4,106
47. Virginia VA	0	0	0	0	(5,083)	0	0	26,798
48. Washington WA	0	0	0	0	(6,962)	0	0	58,676
49. West Virginia WV	0	0	0	0	(3,732)	0	0	28,737
50. Wisconsin WI	0	0	0	0	(5,710)	0	0	38,592
51. Wyoming WY	0	0	0	0	(492)	0	0	1,981
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	(1,193)	0	0	8,181
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	91,391
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(414,694)	375,000	1	2,104,967

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(699)	0	0	2,665
2. Alaska AK	0	0	0	0	(186)	0	0	749
3. Arizona AZ	0	0	0	0	(388)	0	0	2,225
4. Arkansas AR	0	0	0	0	(1,604)	0	0	7,921
5. California CA	0	0	0	0	(2,110)	0	0	14,206
6. Colorado CO	0	0	0	0	(1,133)	0	0	10,980
7. Connecticut CT	0	0	0	0	(507)	0	0	2,445
8. Delaware DE	0	0	0	0	(138)	0	0	348
9. District of Columbia DC	0	0	0	0	(142)	0	0	627
10. Florida FL	0	0	0	0	(5,679)	0	0	31,210
11. Georgia GA	0	0	0	0	(1,437)	0	0	5,858
12. Hawaii HI	0	0	0	0	(147)	0	0	713
13. Idaho ID	0	0	0	0	(315)	0	0	643
14. Illinois IL	0	0	0	0	(837)	0	0	3,472
15. Indiana IN	0	0	0	0	(298)	0	0	(1,309)
16. Iowa IA	0	0	0	0	(1,665)	0	0	7,563
17. Kansas KS	0	0	0	0	(2,861)	0	0	5,078
18. Kentucky KY	0	0	0	0	(1,033)	0	0	4,090
19. Louisiana LA	0	0	0	0	(1,798)	0	0	6,966
20. Maine ME	0	0	0	0	(590)	0	0	2,689
21. Maryland MD	0	0	0	0	(754)	0	0	5,912
22. Massachusetts MA	0	0	0	0	(814)	0	0	6,790
23. Michigan MI	0	0	0	0	(745)	0	0	4,621
24. Minnesota MN	0	0	0	0	(1,395)	0	0	6,714
25. Mississippi MS	0	0	0	0	(341)	0	0	1,713
26. Missouri MO	0	0	0	0	(696)	0	0	2,862
27. Montana MT	0	0	0	0	(233)	0	0	2,592
28. Nebraska NE	0	0	0	0	(1,026)	0	0	4,862
29. Nevada NV	0	0	0	0	(346)	0	0	1,541
30. New Hampshire NH	0	0	0	0	(203)	0	0	911
31. New Jersey NJ	0	0	0	0	(1,399)	0	0	7,090
32. New Mexico NM	0	0	0	0	(346)	0	0	(1,306)
33. New York NY	0	0	0	0	(6,571)	1,250,000	3	29,939
34. North Carolina NC	0	0	0	0	(1,901)	0	0	8,770
35. North Dakota ND	0	0	0	0	(113)	0	0	553
36. Ohio OH	0	0	0	0	(833)	0	0	3,042
37. Oklahoma OK	0	0	0	0	(1,119)	0	0	5,767
38. Oregon OR	0	0	0	0	(155)	0	0	712
39. Pennsylvania PA	0	0	0	0	(1,296)	50,000	1	7,907
40. Rhode Island RI	0	0	0	0	(87)	0	0	403
41. South Carolina SC	0	0	0	0	(256)	0	0	1,918
42. South Dakota SD	0	0	0	0	(564)	0	0	2,250
43. Tennessee TN	0	0	0	0	(768)	0	0	2,773
44. Texas TX	0	0	0	0	(4,323)	0	0	24,588
45. Utah UT	0	0	0	0	(447)	0	0	1,855
46. Vermont VT	0	0	0	0	(178)	0	0	755
47. Virginia VA	0	0	0	0	(2,153)	0	0	11,350
48. Washington WA	0	0	0	0	(364)	0	0	3,067
49. West Virginia WV	0	0	0	0	(179)	0	0	1,379
50. Wisconsin WI	0	0	0	0	(684)	0	0	4,625
51. Wyoming WY	0	0	0	0	(163)	0	0	657
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	(3)	0	0	21
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	197,423
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(54,020)	1,300,000	4	463,197
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

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SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(1,638)	0	0	6,243
2. Alaska AK	0	0	0	0	(32)	0	0	129
3. Arizona AZ	0	0	0	0	(497)	0	0	2,848
4. Arkansas AR	0	0	0	0	(1,260)	0	0	6,223
5. California CA	0	0	0	0	(6,922)	0	0	46,607
6. Colorado CO	0	0	0	0	(1,507)	0	0	14,601
7. Connecticut CT	0	0	0	0	(880)	0	0	4,246
8. Delaware DE	0	0	0	0	(324)	0	0	818
9. District of Columbia DC	0	0	0	0	(587)	0	0	2,599
10. Florida FL	0	0	0	0	(5,429)	0	0	29,838
11. Georgia GA	0	0	0	0	(2,805)	0	0	11,438
12. Hawaii HI	0	0	0	0	(27)	0	0	131
13. Idaho ID	0	0	0	0	(487)	0	0	993
14. Illinois IL	0	0	0	0	(1,972)	0	0	8,184
15. Indiana IN	0	0	0	0	(805)	0	0	(3,536)
16. Iowa IA	0	0	0	0	(1,139)	0	0	5,175
17. Kansas KS	0	0	0	0	(1,599)	0	0	2,838
18. Kentucky KY	0	0	0	0	(501)	0	0	1,984
19. Louisiana LA	0	0	0	0	(1,598)	0	0	6,192
20. Maine ME	0	0	0	0	(1,132)	0	0	5,161
21. Maryland MD	0	0	0	0	(1,043)	0	0	8,182
22. Massachusetts MA	0	0	0	0	(1,300)	0	0	10,850
23. Michigan MI	0	0	0	0	(1,429)	0	0	8,863
24. Minnesota MN	0	0	0	0	(3,127)	0	0	15,053
25. Mississippi MS	0	0	0	0	(1,319)	0	0	6,638
26. Missouri MO	0	0	0	0	(1,075)	0	0	4,419
27. Montana MT	0	0	0	0	(216)	0	0	2,401
28. Nebraska NE	0	0	0	0	(2,209)	0	0	10,473
29. Nevada NV	0	0	0	0	(486)	0	0	2,167
30. New Hampshire NH	0	0	0	0	(207)	0	0	930
31. New Jersey NJ	0	0	0	0	(1,063)	0	0	5,386
32. New Mexico NM	0	0	0	0	(160)	0	0	(603)
33. New York NY	0	0	0	0	(1,134)	0	0	5,165
34. North Carolina NC	0	0	0	0	(2,437)	0	0	11,243
35. North Dakota ND	0	0	0	0	(102)	0	0	498
36. Ohio OH	0	0	0	0	(1,601)	0	0	5,851
37. Oklahoma OK	0	0	0	0	(585)	0	0	3,014
38. Oregon OR	0	0	0	0	(223)	0	0	1,020
39. Pennsylvania PA	0	0	0	0	(1,006)	0	0	6,137
40. Rhode Island RI	0	0	0	0	(242)	0	0	1,117
41. South Carolina SC	0	0	0	0	(239)	0	0	1,790
42. South Dakota SD	0	0	0	0	(556)	0	0	2,220
43. Tennessee TN	0	0	0	0	(1,633)	0	0	5,893
44. Texas TX	0	0	0	0	(2,946)	0	0	16,755
45. Utah UT	0	0	0	0	(521)	0	0	2,164
46. Vermont VT	0	0	0	0	(163)	0	0	692
47. Virginia VA	0	0	0	0	(2,213)	0	0	11,665
48. Washington WA	0	0	0	0	(448)	0	0	3,775
49. West Virginia WV	0	0	0	0	(254)	0	0	1,954
50. Wisconsin WI	0	0	0	0	(1,305)	0	0	8,817
51. Wyoming WY	0	0	0	0	(109)	0	0	440
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	(75)	0	0	515
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	128,657
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(62,566)	0	0	446,854
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

Overflow Page for Write-Ins

NONE

* 2 4 7 6 7 2 0 2 0 5 0 5 0 0 1 0 3 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2020

NAIC Group Code.....3548 NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
185,307	285,506	247,552

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