PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

23rd day of July, 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	13,232,461,993	0	13,232,461,993	13,221,004,233
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	2,092,475,153	10,078,816	2,082,396,338	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)	26,853,710	0	26,853,710	27,529,883
4.2 Properties held for the production of income (less $.....0 encumbrances)	839,499,531	0	839,499,531	838,301,569
4.3 Properties held for sale (less $.....0 encumbrances)	500,000	0	500,000	0
5. Cash ($.....38,175,304), cash equivalents ($.....0) and short-term investments ($.....509,409,532)	547,584,836	0	547,584,836	567,876,658
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	578,843,392	25,319,765	553,523,627	620,803,887
9. Receivables for securities	3,525,276	0	3,525,276	1,399,802
10. Securities lending reinvested collateral assets	88,168,325	0	88,168,325	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)	17,411,019,851	35,398,580	17,375,621,271	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	119,034,978	0	119,034,978	119,808,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	895,316,341	53,014,262	842,302,079	751,208,639
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....6,293,911 earned but unbilled premiums)	1,382,834,033	6,243,450	1,376,590,583	1,305,026,772
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	19,583,959	1,132,015	18,451,944	20,364,606
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	19,917,011	0	19,917,011	39,378,028
16.2 Funds held by or deposited with reinsured companies	3,908,080	0	3,908,080	4,193,740
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	328,291,144	101,186,174	227,104,970	214,896,070
19. Guaranty funds receivable or on deposit	(102,133)	0	(102,133)	19,480
20. Electronic data processing equipment and software	8,767	0	8,767	12,814
21. Furniture and equipment, including health care delivery assets ($.....0)	17,555,884	17,555,884	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	95,973,195	2,775,461	93,197,734	107,508,559
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	20,293,341,111	217,305,828	20,076,035,284	20,090,121,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	20,293,341,111	217,305,828	20,076,035,284	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. Real estate operating fund	24,353,130	1,514,500	22,838,630	21,737,995
2502. Equities and deposits in pools and associations	22,760,422	0	22,760,422	34,649,328
2503. COLI supplemental benefits trust	22,367,497	0	22,367,497	22,350,818
2598. Summary of remaining write-ins for Line 25 from overflow page	26,492,146	1,260,961	25,231,185	28,770,419
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	95,973,195	2,775,461	93,197,734	107,508,559

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,368,898,138)	8,594,508,644	8,190,307,671
2.	Reinsurance payable on paid losses and loss adjustment expenses	316,325,370	356,445,117
3.	Loss adjustment expenses	1,805,298,376	1,891,172,384
4.	Commissions payable, contingent commissions and other similar charges	147,936,896	197,804,069
5.	Other expenses (excluding taxes, licenses and fees)	121,182,846	156,505,023
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	65,979,654	76,203,062
7.1	Current federal and foreign income taxes (including $.....(53,089,379) on realized capital gains (losses))	35,015,828	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 $.....130,317,509 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)	3,020,179,409	2,928,406,693
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,712,393	14,739,834
12.	Ceded reinsurance premiums payable (net of ceding commissions)	109,279,127	67,604,132
13.	Funds held by company under reinsurance treaties	755,450	740,856
14.	Amounts withheld or retained by company for account of others	20,826,774	21,636,184
15.	Remittances and items not allocated	23,270,582	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	79,539,305	66,899,779
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	15,874,831	0
20.	Derivatives	0	0
21.	Payable for securities	36,737,965	6,342,256
22.	Payable for securities lending	88,168,325	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	55,870,460	59,452,702
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,556,654,479	14,221,396,740
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,556,654,479	14,221,396,740
29.	Aggregate write-ins for special surplus funds	11,755,966	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)	2,249,242,306	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)	5,519,380,804	5,868,725,032
38.	Totals (Page 2, Line 28, Col. 3)	20,076,035,284	20,090,121,772

DETAILS OF WRITE-INS

2501.	Other liabilities	43,440,022	43,490,686
2502.	Investment real estate liability	22,527,794	26,376,778
2503.	Retroactive reinsurance reserve assumed	292,427	292,448
2598.	Summary of remaining write-ins for Line 25 from overflow page	(10,389,782)	(10,707,210)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	55,870,460	59,452,702
2901.	Special surplus from retroactive reinsurance	11,755,966	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)	11,755,966	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 $.....171,653,405)	184,915,544	220,313,893	437,729,398
1.2 Assumed (written $.....3,183,604,393)	3,061,563,815	2,998,852,403	6,117,796,615
1.3 Ceded (written $.....136,408,997)	149,207,903	185,688,887	366,450,351
1.4 Net (written $.....3,218,848,801)	3,097,271,456	3,033,477,409	6,189,075,663
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,872,974,720):			
2.1 Direct	196,777,960	221,038,259	496,327,778
2.2 Assumed	1,949,851,642	1,422,862,644	3,310,247,100
2.3 Ceded	164,989,293	(82,597,950)	208,378,432
2.4 Net	1,981,640,309	1,726,498,853	3,598,196,447
3. Loss adjustment expenses incurred	209,832,795	321,627,955	642,914,503
4. Other underwriting expenses incurred	929,013,763	909,101,696	1,805,087,245
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,120,486,867	2,957,228,504	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)	(23,215,411)	76,248,906	142,877,469
INVESTMENT INCOME			
9. Net investment income earned	265,780,619	364,859,820	813,768,521
10. Net realized capital gains (losses) less capital gains tax of $.....(4,010,357)	(86,864,621)	(4,804,705)	(2,889,926)
11. Net investment gain (loss) (Lines 9 + 10)	178,915,997	360,055,115	810,878,594
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....852,624 amount charged off $.....6,451,511)	(5,598,887)	(6,778,642)	(13,689,623)
13. Finance and service charges not included in premiums	9,133,715	11,200,901	22,603,074
14. Aggregate write-ins for miscellaneous income	(1,251,038)	1,912,257	3,079,677
15. Total other income (Lines 12 through 14)	2,283,790	6,334,516	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)	157,984,376	442,638,537	965,749,190
17. Dividends to policyholders	4,186,186	4,945,811	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)	153,798,190	437,692,725	955,481,726
19. Federal and foreign income taxes incurred	35,197,770	70,437,661	133,174,664
20. Net income (Line 18 minus Line 19) (to Line 22)	118,600,419	367,255,064	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)	118,600,419	367,255,064	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 $.....(12,894,001)	18,203,568	16,209,028	(52,941,424)
25. Change in net unrealized foreign exchange capital gain (loss)	(13,269,701)	4,223,528	2,350,357
26. Change in net deferred income tax	8,119,205	13,363,674	15,161,489
27. Change in nonadmitted assets	(11,997,719)	5,188,136	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	(469,000,000)	(363,000,000)	(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)	(349,344,228)	43,239,430	164,156,672
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,519,380,804	5,747,807,790	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. Other assets tri-party/tax credit bond income	22,060	21,576	42,351
1402. Change in COLI cash values	16,589	1,307,258	2,746,770
1403. Fines and penalties of regulatory authorities	(50,283)	(72,992)	(148,307)
1498. Summary of remaining write-ins for Line 14 from overflow page	(1,239,404)	656,415	438,863
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,251,038)	1,912,257	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	3,064,399,273	3,045,894,380	6,266,706,663
2.	Net investment income	303,651,425	306,889,593	797,319,214
3.	Miscellaneous income	2,283,790	6,334,516	11,993,127
4.	Total (Lines 1 through 3)	3,370,334,488	3,359,118,489	7,076,019,004
5.	Benefit and loss related payments	1,597,812,406	1,711,889,559	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	1,317,731,521	1,309,098,205	2,409,714,499
8.	Dividends paid to policyholders	4,213,628	4,626,574	10,742,413
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	241,513	72,788,322	108,122,309
10.	Total (Lines 5 through 9)	2,919,999,068	3,098,402,659	5,913,611,036
11.	Net cash from operations (Line 4 minus Line 10)	450,335,420	260,715,829	1,162,407,967
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	585,777,615	885,025,090	1,896,683,983
	12.2 Stocks	52,548,764	38,533,844	75,265,866
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	31,271,901	37,342,494	105,479,427
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,270)	1,972	47,934
	12.7 Miscellaneous proceeds	101,555,286	83,435,891	5,469,157
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	771,150,295	1,044,339,290	2,082,946,368
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	656,721,155	913,774,402	2,216,038,028
	13.2 Stocks	53,641,820	37,381,307	74,901,858
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	21,059,103	81,238,276	98,784,503
	13.5 Other invested assets	64,338,995	25,689,515	69,471,639
	13.6 Miscellaneous applications	2,125,474	1,874,962	15,276,751
	13.7 Total investments acquired (Lines 13.1 to 13.6)	797,886,546	1,059,958,463	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)	(26,736,251)	(15,619,172)	(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	469,000,000	363,000,000	632,000,000
	16.6 Other cash provided (applied)	25,109,008	(29,460,804)	(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)	(443,890,992)	(392,460,804)	(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)	(20,291,822)	(147,364,147)	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)	547,584,836	358,249,536	567,876,658

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

20.0001	Exchange of bonds	18,934,020	32,217,986	58,724,968
20.0002	Stock distribution from limited partnership	8,581,917	2,430,069	3,012,262
20.0003	Income payment received in securities	594,858	838,940	1,574,948
20.0004	Other assets tri-party/tax credit bonds	47,470	47,052	94,431
20.0005	Dividend of stock from subsidiary	0	107,065,698	107,065,698
20.0006	Exchange of stock	0	563,058	563,058

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut 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 #	June 30, 2020	December 31, 2019
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 118,600,419	$ 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	$ 118,600,419	$ 822,307,063
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 5,519,380,804	$ 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	$ 5,519,380,804	$ 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 and structured securities, see Note 5D.

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

(2) The following table provides aggregated information on structured securities classified on the basis 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)			
Present value of cash flows is less than amortized cost	$ 5,558	$ 32	$ 6,020
(OTTI recognized in the quarter ending June 30, 2020)			
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 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 $ 921,241
   2. 12 Months or Longer $ 65,977

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $ 52,380,890
   2. 12 Months or Longer $ 8,498,289

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

Not applicable.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 20, 2020, the Company paid ordinary dividends of $469 million to its parent company, The Travelers Companies, Inc. (Travelers).

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. Securities measured and reported at fair value as of June 30, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ -	$ 339,726,746	$ -	$ -	$ 339,726,746
Common stock					
Industrial and miscellaneous	96,938,280	-	2,304,130	-	99,242,410
Total securities at fair value	$ 96,938,280	$ 339,726,746	$ 2,304,130	$ -	$ 438,969,156

At June 30, 2020, the Company also holds Level 2 U.S. special revenue and special assessment obligation 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:

Description	Beginning Balance at 4/1/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2020
Common stock	$ 2,101,501	$ -	$ -	$ -	$ 202,629	$ -	$ -	$ -	$ -	$2,304,130

There have been no changes in the value of Level 3 bonds 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.

NOTES TO FINANCIAL STATEMENTS

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

(At June 30, 2020) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 509,409,532	$ 509,409,532	$ 178,788,742	$ 330,620,790	$ -	$ -	$ -
Long-term bonds	14,184,696,542	13,232,461,993	371,920,033	13,811,249,351	1,527,158	-	-
Preferred stock	1,750,000	1,195,000	1,750,000	-	-	-	-
Common stock	99,242,410	99,242,410	96,938,280	-	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.

Note 21 – Other Items

A. Unusual or Infrequent Items:

The Company has provided $51,210,860 of voluntary premium refunds to policyholders related to COVID-19 through June 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.

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.

Note 22 – Events Subsequent

PG&E Corporation and Pacific Gas and Electric Company (together, PG&E) emerged from bankruptcy on July 1, 2020, the date the Debtors' and Shareholder Proponents' Joint Chapter 11 Plan of Reorganization Dated June 19, 2020 (the Plan) became effective. In accordance with terms of the Plan, PG&E funded a trust from which Travelers and other subrogation claimants will receive payments related to the 2017 and 2018 California wildfires beginning in the third quarter of 2020. Travelers expects to recognize a subrogation benefit related to these claims of approximately $402.8 million pre-tax, net of expenses and amounts that would inure to the benefit of Travelers' reinsurers, in the third quarter of 2020. The Company's allocable share of this subrogation benefit, based on its pool participation percentage, is $99.8 million.

The Company had no additional material subsequent events through August 10, 2020.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2020, the prior year-end total loss and loss adjustment expense reserves developed favorably by $11,549,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, products liability - occurrence, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in the other liability - occurrence, commercial auto liability, and other liability - claims made lines.

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 products liability - occurrence was driven primarily by better than expected loss experience across multiple accident years. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

The deterioration in other liability - occurrence was driven primarily by worse than expected loss experience across multiple accident years. Higher than expected loss experience in commercial auto liability was across multiple accident years. The deterioration in other liability - claims made was driven primarily by worse than expected loss experience across multiple accident years. Additional unfavorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

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

Note 26 – Intercompany Pooling Arrangements

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 noted below.

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

TRV 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
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
The Travelers Home and Marine Insurance Company	27998	0.27
TravCo Insurance Company	28188	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.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
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	1,993,232,743
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	25,676,114	21,794,809
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,951,441,254	$ 2,015,027,552
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: $ 88,168,325

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 88,168,325

16.3 Total payable for securities lending reported on the liability page: $ 88,168,325

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 [ ] No [X]

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

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

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	34,733,269	34,733,269	0	0	215,425	215,425
Total	XXX	XXX	0	0	34,733,269	34,733,269	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	

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	(40,542)	4,630	816,700	568,411	24,725,848	25,020,646
2. Alaska AK	L	94,826	97,803	315,753	185,440	4,618,958	4,716,678
3. Arizona AZ	L	213,246	42,928	195,027	1,225,806	21,022,974	20,020,498
4. Arkansas AR	L	589,548	629,023	178,487	249,375	13,635,679	9,721,807
5. California CA	L	8,248,733	9,594,905	5,958,910	12,905,250	116,054,999	119,411,868
6. Colorado CO	L	9,471,972	8,910,334	5,743,092	2,420,026	50,915,406	44,553,353
7. Connecticut CT	L	7,035	101,444	98,973	96,233	15,705,803	15,022,401
8. Delaware DE	L	15,347	14,472	18,932	368,987	3,901,882	3,762,426
9. District of Columbia DC	L	1,688	407	(83,177)	315,907	4,671,366	4,503,354
10. Florida FL	L	489,025	1,226,360	5,985,431	2,832,576	52,805,595	51,142,498
11. Georgia GA	L	136,036	90,410	288,863	531,228	29,038,014	28,023,445
12. Hawaii HI	L	5,037	6,112	2,500,148	12,296	2,030,681	1,882,160
13. Idaho ID	L	66,115	16,761	36,592	(432)	1,500,388	1,326,329
14. Illinois IL	L	770,745	380,872	5,412,732	5,952,475	56,686,598	58,692,895
15. Indiana IN	L	93,946	115,781	6,548,807	291,931	12,179,902	11,399,167
16. Iowa IA	L	30,994	21,102	406,442	(156,270)	19,804,488	15,603,420
17. Kansas KS	L	4,442,269	4,434,267	1,041,586	590,950	27,494,963	23,189,467
18. Kentucky KY	L	831,320	1,012,348	94,201	3,281,422	9,285,463	15,758,827
19. Louisiana LA	L	7,526,221	9,695,863	4,751,247	6,679,235	66,934,559	56,602,658
20. Maine ME	L	19,459	39,898	778	2,731	1,729,628	1,744,199
21. Maryland MD	L	(41,250)	338,731	321,909	299,082	32,129,064	29,570,307
22. Massachusetts MA	L	104,873	224,009	2,363,709	263,332	29,646,032	30,167,923
23. Michigan MI	L	1,448,825	1,155,380	308,768	9,933,973	40,325,422	39,009,467
24. Minnesota MN	L	141,125	101,486	(1,058,446)	3,968,928	54,388,925	59,042,312
25. Mississippi MS	L	2,602,155	2,903,467	3,115,623	1,364,795	16,928,517	19,298,916
26. Missouri MO	L	192,394	156,095	10,137,754	2,008,899	26,422,300	25,147,050
27. Montana MT	L	1,196,650	1,472,070	333,143	77,578	6,354,955	5,091,760
28. Nebraska NE	L	229,120	247,659	145,646	262,880	12,110,542	11,375,316
29. Nevada NV	L	1,643,583	38,231	594,894	3,372,393	7,885,133	11,058,785
30. New Hampshire NH	L	6,483	17,670	36,713	112,627	6,042,179	8,549,503
31. New Jersey NJ	L	390,595	356,427	600,232	3,899,982	34,465,062	39,815,829
32. New Mexico NM	L	9,314,250	10,482,304	8,163,857	3,820,548	40,778,822	40,061,813
33. New York NY	L	1,620,140	1,573,874	7,638,801	12,467,028	144,599,173	157,370,494
34. North Carolina NC	L	226,698	61,054	94,225	193,780	15,011,295	15,298,236
35. North Dakota ND	L	5,815,687	9,718,870	2,850,231	1,158,549	36,973,938	24,563,263
36. Ohio OH	L	2,373,109	3,216,597	1,551,496	10,891,904	30,539,747	29,210,793
37. Oklahoma OK	L	5,299,136	8,342,941	2,670,572	3,881,759	49,202,756	37,184,355
38. Oregon OR	L	90,444	45,393	29,597	2,946,963	5,130,397	5,329,013
39. Pennsylvania PA	L	7,396,585	10,740,924	4,021,613	11,313,167	64,448,612	63,081,403
40. Rhode Island RI	L	688	688	79,571	17,661	3,276,051	3,355,358
41. South Carolina SC	L	63,479	62,826	178,744	482,415	7,630,371	8,101,228
42. South Dakota SD	L	140,052	149,252	87,066	66,827	8,368,930	8,651,283
43. Tennessee TN	L	205,140	48,580	1,437,140	222,956	24,632,617	25,769,174
44. Texas TX	L	48,158,435	74,207,149	55,585,005	83,031,222	382,041,097	311,978,675
45. Utah UT	L	653,273	1,164,564	107,741	496,893	8,678,038	8,280,261
46. Vermont VT	L	3,974	265	9,285	10,418	2,306,046	2,512,371
47. Virginia VA	L	344,748	221,637	2,406,377	808,635	19,817,474	21,129,836
48. Washington WA	L	196,999	92,858	168,657	3,932,978	13,746,130	17,431,824
49. West Virginia WV	L	4,745,048	6,298,200	13,420,895	1,252,520	25,644,111	21,143,853
50. Wisconsin WI	L	82,137	(49,388)	777,356	2,012,999	39,603,754	46,063,018
51. Wyoming WY	L	5,338,792	6,864,460	1,726,937	6,769,109	26,129,168	23,295,051
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	217	0	0	0	2,413
54. Puerto Rico PR	L	0	0	0	600,000	128,193	382,219
55. US Virgin Islands VI	L	0	0	0	0	44,826	60,222
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	38,523,169	41,489,688	13,054,883	61,223,016	158,856,104	168,600,473
58. Aggregate Other Alien OT	XXX	133,849	137,733	20,139	5,178,549	3,812,812	4,578,633
59. Totals	XXX	171,653,405	218,317,631	173,289,658	276,697,939	1,912,841,786	1,833,660,524
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	122,312	0	0	7,770	53,975	42,027
58002. MEX Mexico	XXX	10,281	11,648	0	0	0	0
58003. DEU Germany	XXX	381	1,187	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	875	124,899	20,139	5,170,779	3,758,836	4,536,606
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	133,849	137,733	20,139	5,178,549	3,812,812	4,578,633

(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. (81.4%)	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	

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
… … … … 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.....	.....81.400	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.....	.....

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.....	06-6033509..	.....	.....	.....	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..	.....	.....	.....	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.....	.....

Asterisk	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	14,055,486	10,149,539	72.211	178.319
2. Allied lines	3,536,568	3,009,708	85.102	51.412
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	1,153,272	(497,405)	(43.130)	2,806.593
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	4,031,673	(5,101,380)	(126.533)	(86.673)
9. Inland marine	9,531,860	2,725,727	28.596	76.815
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(3,743)	0.000	0.000
11.2. Medical professional liability - claims-made	0	146,855	0.000	0.000
12. Earthquake	158,926	12,068	7.594	27.549
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	(6,974)	0.000	0.000
16. Workers' compensation	(112,063)	1,471,767	(1,313.344)	367.019
17.1 Other liability-occurrence	74,390,303	131,158,942	176.312	152.207
17.2 Other liability-claims made	3,944,132	9,932,093	251.820	(53.247)
17.3 Excess workers' compensation	0	(10,764,249)	0.000	0.000
18.1 Products liability-occurrence	15,249,030	(14,898,081)	(97.699)	27.571
18.2 Products liability-claims made	167,821	1,809,363	1,078.149	(289.934)
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	43,324,001	55,993,230	129.243	66.740
21. Auto physical damage	13,180,118	12,827,962	97.328	45.310
22. Aircraft (all perils)	0	60,278	0.000	0.000
23. Fidelity	1,150,640	(250,393)	(21.761)	(65.203)
24. Surety	392,468	(504,425)	(128.526)	(28.708)
26. Burglary and theft	137,151	54,006	39.377	14.483
27. Boiler and machinery	624,155	52,723	8.447	18.784
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	(599,682)	0.000	0.000
35. Totals	184,915,544	196,777,960	106.415	100.329
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402. Tribal workers' compensation	0	(599,682)	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	(599,682)	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	8,330,278	16,425,289	15,326,685
2. Allied lines	1,902,242	3,538,889	3,656,764
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	1,498,858	2,657,535	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	2,913,626	4,669,155	4,114,349
9. Inland marine	5,154,116	9,967,746	10,765,204
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	60,663	148,535	171,345
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	254,148	(110,063)	988,485
17.1 Other liability-occurrence	28,658,657	66,839,908	90,680,390
17.2 Other liability-claims made	2,211,654	4,046,612	4,129,535
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	5,618,618	12,924,831	22,015,534
18.2 Products liability-claims made	97,988	218,904	192,897
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	14,404,729	36,861,518	49,360,672
21. Auto physical damage	5,169,196	11,356,215	14,948,330
22. Aircraft (all perils)	0	0	0
23. Fidelity	515,995	946,404	869,255
24. Surety	109,649	342,313	355,953
26. Burglary and theft	76,444	150,653	135,738
27. Boiler and machinery	430,916	668,959	606,495
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	77,407,776	171,653,405	218,317,631
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	409,577	32,891	442,468	2,490,354	28,161	2,966,103	5,484,617	175,448	(265,394)	(89,947)
2. 2018	623,505	968,098	1,591,604	216,544	13,190	229,733	543,783	19,581	803,662	1,367,027	136,822	(131,666)	5,157
3. Subtotals 2018 + Prior	3,347,988	4,260,648	7,608,635	626,121	46,081	672,201	3,034,137	47,742	3,769,765	6,851,644	312,270	(397,060)	(84,790)
4. 2019	810,206	1,662,638	2,472,845	492,315	101,336	593,652	677,878	56,909	1,217,647	1,952,434	359,987	(286,746)	73,241
5. Subtotals 2019 + Prior	4,158,194	5,923,286	10,081,480	1,118,436	147,417	1,265,853	3,712,015	104,651	4,987,412	8,804,078	672,257	(683,806)	(11,549)
6. 2020	XXX	XXX	XXX	XXX	607,293	607,293	XXX	346,685	1,249,045	1,595,729	XXX	XXX	XXX
7. Totals	4,158,194	5,923,286	10,081,480	1,118,436	754,710	1,873,146	3,712,015	451,335	6,236,457	10,399,807	672,257	(683,806)	(11,549)

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. 16.2 %	2. (11.5)%	3. (0.1)%

Col. 13, Line 7 Line 8
4. (0.2)%

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	11,363,191	0	11,363,191	10,863,629
2505. Amounts receivable under high deductible policies	11,787,459	1,185,943	10,601,516	16,013,631
2506. Assumed reinsurance receivable and payable	1,162,647	0	1,162,647	(42,600)
2507. Other assets	1,071,180	0	1,071,180	1,003,912
2508. Suspense, undistributed payments	721,398	0	721,398	560,000
2509. Ceded deposit asset	207,144	0	207,144	220,769
2510. Other assets tri-party/tax credit bonds	104,107	0	104,107	151,078
2511. Miscellaneous ledger balances	75,019	75,019	0	0
2597. Summary of remaining write-ins for Line 25	26,492,146	1,260,961	25,231,185	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	65	65
2507. Retroactive reinsurance reserve ceded	(10,533,207)	(10,829,855)
2597. Summary of remaining write-ins for Line 25	(10,389,782)	(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. Profit and loss, miscellaneous	(384,057)	619,922	1,800,219
1405. Retroactive reinsurance gain/loss	(855,347)	36,493	(1,361,357)
1497. Summary of remaining write-ins for Line 14	(1,239,404)	656,415	438,863

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. ZAF South Africa	XXX	379	350	0	0	0	0
58005. CHN China	XXX	200	2,956	0	0	0	0
58006. AUS Australia	XXX	196	1,037	0	0	0	0
58007. JPN Japan	XXX	100	0	0	0	0	0
58008. CYM Cayman Islands	XXX	0	99,596	0	0	0	0
58009. ZZZ Other Alien	XXX	0	16,200	10,765	4,028,583	2,271,331	2,661,029
58010. NLD Netherlands	XXX	0	4,072	0	0	0	0
58011. CZE Czech Republic	XXX	0	679	0	0	0	0
58012. ARM Armenia	XXX	0	31	0	0	0	0
58013. TWN Taiwan, Republic of China	XXX	0	1	0	0	0	0
58014. CHL Chile	XXX	0	0	0	0	396,000	396,000
58015. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58016. FRA France	XXX	0	0	0	0	215,000	415,000
58017. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58018. JAM Jamaica	XXX	0	0	0	0	0	48,641
58019. BMU Bermuda	XXX	0	0	0	1,100,000	0	0
58020. ARG Argentina	XXX	0	0	0	5,391	0	0
58021. IDN Indonesia	XXX	0	0	0	2,162	0	0
58022. GBR United Kingdom	XXX	0	(24)	9,373	34,643	429,250	568,681
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	875	124,899	20,139	5,170,779	3,758,836	4,536,606

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	21,059,103	32,086,455
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(208,159)	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	19,829,153	38,650,397
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	866,853,243	865,831,452
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	866,853,243	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	31,238,565	13,833,577
	2.2 Additional investment made after acquisition	33,100,429	55,638,062
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(32,350,643)	(25,102,553)
6.	Total gain (loss) on disposals	(9,975,526)	258,036
7.	Deduct amounts received on disposals	39,853,818	108,491,689
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(70,170)	(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)	578,843,392	645,736,940
12.	Deduct total nonadmitted amounts	25,319,765	24,933,053
13.	Statement value at end of current period (Line 11 minus Line 12)	553,523,627	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	738,473,769	2,461,880,820
3.	Accrual of discount	5,704,120	10,452,249
4.	Unrealized valuation increase (decrease)	37,660,210	(21,304,872)
5.	Total gain (loss) on disposals	2,995,022	19,376,874
6.	Deduct consideration for bonds and stocks disposed of	658,902,372	2,033,215,426
7.	Deduct amortization of premium	25,674,416	56,088,456
8.	Total foreign exchange change in book/adjusted carrying value	(542,641)	251,750
9.	Deduct current year's other-than-temporary impairment recognized	34,829,007	4,082,100
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,641,974	1,977,551
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,326,132,146	15,259,605,487
12.	Deduct total nonadmitted amounts	10,078,816	10,078,820
13.	Statement value at end of current period (Line 11 minus Line 12)	15,316,053,330	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)	10,377,613,764	910,801,071	523,644,314	(75,479,035)	10,377,613,764	10,689,291,487		10,779,427,579
2. NAIC 2 (a)	2,232,041,072	34,534,020	79,247,497	36,000,388	2,232,041,072	2,223,327,983		2,164,153,912
3. NAIC 3 (a)	422,117,347	10,248,675	16,700,881	26,882,738	422,117,347	442,547,879		431,784,319
4. NAIC 4 (a)	314,149,296	4,195,000	12,635,251	(2,040,177)	314,149,296	303,668,867		324,882,316
5. NAIC 5 (a)	37,783,355	973,500	1,641,918	40,043,006	37,783,355	77,157,942		33,928,018
6. NAIC 6 (a)	6,805,920	0	0	(928,553)	6,805,920	5,877,367		6,986,656
7. Total Bonds	13,390,510,753	960,752,266	633,869,862	24,478,367	13,390,510,753	13,741,871,525	0	13,741,162,800
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	0	0	0	0	0	0		0
10. NAIC 3	1,195,000	0	0	0	1,195,000	1,195,000		1,195,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
15. Total Bonds and Preferred Stock	13,391,705,753	960,752,266	633,869,862	24,478,367	13,391,705,753	13,743,066,525	0	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 $.....509,409,532; 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	509,409,532	XXX	509,409,532	319,948	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	1,532,175,973	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	1,542,925,007	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)	509,409,532	520,158,566
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	509,409,532	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	1,997,500	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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	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								
					0	0	0	0
Office Buuilding located at:					0	0	0	0
385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	8,500
					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	216,398
					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	111,553
					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	5,535
					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	50,767
					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	30,942
					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	43,669
					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	119,011
					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	334,844
					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	22,513
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	807,197
					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	3,320,701
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	27,845
					0	0	0	0
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	290,224

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
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	235,503
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	194,446
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	11,000
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	62,278
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	(45,731)
					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	92,546
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	44,326
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	145,451
					0	0	0	0
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	780,698
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	118,212
					0	0	0	0
7045 College Blvd	Overland Park	KS	08/05/2015	Various	0	0	0	785,821
					0	0	0	0
Commercial Retail Properties, buildings and land located at:					0	0	0	0
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993	Various	0	0	0	21,585
0199999. Totals					0	0	0	7,835,834
0399999. Totals					0	0	0	7,835,834

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																			
Vacant Land Located at 1520 Broadmoor Blvd	Buford	GA	06/01/2020	City of Buford, a Georgia Municipal Corp	208,159	0	0	0	0	0	0	0	0	0	0	(208,159)	(208,159)	0	0
Various (Baker)	Minneapolis	MN	Various	Written Off. Fully Depreciated	146,628	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals					354,787	0	0	0	0	0	0	0	0	0	0	(208,159)	(208,159)	0	0
0399999. Totals					354,787	0	0	0	0	0	0	0	0	0	0	(208,159)	(208,159)	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	(19,265)	0	859,792	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP		03/20/2019	2	0	(4,516,030)	0	9,995,824	13.760
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	(4,535,295)	0	10,855,616	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	109,165	0	3,506,670	0.120
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	78,731	0	1,415,560	0.150
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	20,650	0	815,950	1.120
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	(12,325)	0	410,808	8.460
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital		07/19/2019	3	1,212,725	0	0	8,787,275	5.110
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital		03/31/2020	3	2,573,516	0	0	7,426,484	1.460
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	7,474	0	452,044	0.140
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	172,067	0	0	9,827,933	3.210
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	799,773	0	0	9,200,227	0.740
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	(753,255)	0	1,064,060	4.040
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019	0	0	983,215	0	984,071	9.479
	Synova Capital Fund IV LP	London	GBR	Synova Capital		06/27/2019	3	0	146,329	0	11,209,068	2.690
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	2,151,414	0	0	27,848,586	1.939
	Trilantic Capital Partners IV L.P.	New York	NY	Trilantic Capital Partners		05/09/2007	3	0	184,418	0	1,923,625	1.070
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	0	480,645	0	4,122,684	2.030
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								6,909,495	1,245,047	0	88,995,046	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Blackstone Group		12/22/2015	0	0	2,551,356	0	11,454,341	0.740
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019	0	0	3,900,000	0	9,600,000	3.070
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015	0	0	211,202	0	7,990,996	0.260
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015	0	0	97,614	0	17,109,027	0.540
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		06/28/2019	0	0	1,785,714	0	9,047,619	2.330
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Griffis Residential		04/15/2020	0	3,000,000	0	0	17,000,000	4.598
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation		12/31/2019	0	0	371,193	0	12,343,627	4.690
	Sares Regis Multifamily Value Add Fund III	Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019	0	0	2,797,225	0	8,501,781	4.550
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								3,000,000	11,714,305	0	93,047,391	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	1.760
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	132,890	0	1,406,573	0.480
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	35,197	0	404,292	0.280
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015	0	0	280,181	0	3,712,038	0.370
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017	0	0	59,904	0	6,985,094	0.140
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	180,320	0	6,123,249	0.980
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	0	452,760	0	1,091,913	0.650
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019	0	0	109,387	0	24,985,446	0.420

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								
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	(676)	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	2,046	0	308,231	5.940
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc		06/02/2008	3	0	31,861	0	4,052,129	3.620
	K1 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		12/21/2012	0	0	175,461	0	1,254,098	8.170
	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	4,793,387	1,759,749	0	18,465,664	1.000
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital		05/04/2020	0	750,000	0	0	14,250,000	3.132
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020	0	3,665,802	739,590	0	6,517,559	6.313
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		03/23/2020	0	1,000,000	0	0	9,000,000	9.149
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	16,752	0	515,307	3.350
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020	0	0	74,710	0	14,811,987	2.750
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	82,997	0	25,556	0.840
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	196,126	0	218,855	5.360
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	16,281	0	439,719	4.870
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	250,533	0	3,905,175	2.250
	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown Partners		12/31/2009	0	0	(882)	0	20,674	0.450
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009	0	0	(40,067)	0	2,793	1.020
	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	185,253	0	2,188,630	1.690
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								10,209,189	4,903,040	0	125,617,704	XXX
4899999. Subtotal - Unaffiliated								20,118,684	13,327,098	0	318,515,756	XXX
5099999. Totals								20,118,684	13,327,098	0	318,515,756	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	05/15/2020	(19,265)	0	0	0	0	0	0	(19,265)	(19,265)	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	06/18/2020	(2,313,368)	0	0	0	0	0	0	(2,313,368)	(2,313,368)	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							(2,332,634)	0	0	0	0	0	0	(2,332,634)	(2,332,634)	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	06/17/2020	325,285	0	0	0	0	0	0	325,285	325,285	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	06/17/2020	175,157	0	0	0	0	0	0	175,157	175,157	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
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	06/15/2020	1,510,004	0	0	0	0	0	0	1,510,004	1,510,004	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	05/06/2020	778,557	0	0	0	0	0	0	778,557	778,557	0	0	0	0
	Element Partners II, L.P.	Radnor	PA	Distribution	04/25/2008	04/20/2020	3,418,277	0	0	0	0	0	0	3,418,277	3,418,277	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	05/26/2020	1,197	0	0	0	0	0	0	1,197	1,197	0	0	0	0
	Eureka II, L.P	Philadelphia	PA	Distribution	02/28/2007	06/04/2020	145,691	0	0	0	0	0	0	145,691	145,691	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	05/29/2020	80,650	0	0	0	0	0	0	80,650	80,650	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY	Distribution	09/30/2010	05/13/2020	2,244,052	0	0	0	0	0	0	2,244,052	2,244,052	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	06/17/2020	438,745	0	0	0	0	0	0	438,745	438,745	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							9,117,614	0	0	0	0	0	0	9,117,614	9,117,614	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Fog City Fund LLC	Eden Prairie	MN	Distribution	10/25/2000	04/02/2020	943,426	0	0	0	0	0	0	943,426	943,426	0	0	0	0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							943,426	0	0	0	0	0	0	943,426	943,426	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	04/30/2020	(1,444)	0	0	0	0	0	0	(1,444)	(1,444)	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Distribution	12/22/2015	05/29/2020	1,259,062	0	0	0	0	0	0	1,259,062	1,259,062	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	05/26/2020	1,355	0	0	0	0	0	0	1,355	1,355	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	06/30/2020	583,897	0	0	0	0	0	0	583,897	583,897	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,842,869	0	0	0	0	0	0	1,842,869	1,842,869	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	06/30/2020	27,466	0	0	0	0	0	0	27,466	27,466	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	06/05/2020	333,105	0	0	0	0	0	0	333,105	333,105	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	05/13/2020	26,912	0	0	0	0	0	0	26,912	26,912	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	06/10/2020	79,454	0	0	0	0	0	0	79,454	79,454	0	0	0	0
	K1 Private Investors, L.P.	El Segundo	CA	Distribution	12/21/2012	05/08/2020	7,707,451	0	0	0	0	0	0	7,707,451	7,707,451	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	06/03/2020	1,133,818	0	0	0	0	0	0	1,133,818	1,133,818	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	04/03/2020	144,275	0	0	0	0	0	0	144,275	144,275	0	0	0	0
	White Deer Energy LP	Houston	TX	Distribution	02/25/2010	06/02/2020	76,017	0	0	0	0	0	0	76,017	76,017	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	05/11/2020	(882)	0	0	0	0	0	0	(882)	(882)	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	05/15/2020	(40,067)	0	0	0	0	0	0	(40,067)	(40,067)	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	06/24/2020	175,864	0	0	0	0	0	0	175,864	175,864	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							9,663,413	0	0	0	0	0	0	9,663,413	9,663,413	0	0	0	0
4899999. Subtotal - Unaffiliated							18,291,262	0	0	0	0	0	0	18,291,262	18,291,262	0	0	0	0
4999999. Subtotal - Affiliated							943,426	0	0	0	0	0	0	943,426	943,426	0	0	0	0
5099999. Totals							19,234,688	0	0	0	0	0	0	19,234,688	19,234,688	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									
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		06/20/2020	PAR WRITE-UP		17,278	17,278	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		06/20/2020	PAR WRITE-UP		1,002	1,002	0	1
38375B G2 2	GNR 2013-H03 HA CMO 1.750 2062 12		06/20/2020	PAR WRITE-UP		3,295	3,295	0	1
38375B R5 3	GNR 2013-H07 LA CMO 1.650 2063 03		06/20/2020	PAR WRITE-UP		7,868	7,868	0	1
38375U JP 6	GNR 2014-H12 KA CMO 2.750 2064 05		06/20/2020	PAR WRITE-UP		32,687	32,687	0	1
38376R GY 6	GNR 2015-H22 GA CMO 2.000 2065 09		06/20/2020	PAR WRITE-UP		90,985	90,985	0	1
38376R ML 7	GNR 2015-H32 KA CMO 2.700 2065 12		06/20/2020	PAR WRITE-UP		130,076	130,076	0	1
36230S DW 1	G2 757317 4.317 2061 02		06/20/2020	PAR WRITE-UP		16	16	0	1
0599999.	Total - Bonds - U.S. Government					283,206	283,206	0	XXX
Bonds - All Other Government									
06850K VQ 3	BARRIE (CITY OF) 1.850 2021 06		06/02/2020	RBC CAPITAL MARKETS		2,825,070	2,790,000	23,616	1Z
62620D AK 7	BRITISH COLUMBIA MUNICIP 1.100 2025 06		05/20/2020	CIBC WORLD MARKETS		4,992,250	5,000,000	0	1FE
13509P DV 2	CANADA HOUSING TRUST 2.350 2023 09		05/29/2020	RBC CAPITAL MARKETS		10,585,000	10,000,000	50,863	1FE
13509P FD 0	CANADA HOUSING TRUST 2.250 2025 12		05/29/2020	TD SECURITIES		5,406,900	5,000,000	52,397	1FE
13509P FR 9	CANADA HOUSING TRUST 1.150 2021 12		05/29/2020	SCOTIA CAPITAL		10,122,200	10,000,000	53,562	1FE
541908 GK 9	LONDON ONTARIO 3.200 2022 09		05/29/2020	CIBC WORLD MARKETS		1,054,290	1,000,000	6,137	1FE
891288 DK 5	TORONTO (CITY OF) 2.450 2025 02		06/02/2020	CIBC WORLD MARKETS		1,064,660	1,000,000	7,988	1FE
1099999.	Total - Bonds - All Other Government					36,050,370	34,790,000	194,562	XXX
Bonds - U.S. Political Subdivisions of States									
346843 RP 2	FORT BEND ISD GO REF S20 3.000 2036 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,818,653	1,750,000	0	1FE
346843 RQ 0	FORT BEND ISD GO REF S20 3.000 2037 08		04/28/2020	CITIGROUP GLOBAL MARKETS		2,071,967	2,005,000	0	1FE
346843 RR 8	FORT BEND ISD GO REF S20 3.000 2038 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,394,634	1,355,000	0	1FE
346843 RS 6	FORT BEND ISD GO REF S20 3.000 2039 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,840,108	1,795,000	0	1FE
346843 RT 4	FORT BEND ISD GO REF S20 3.000 2040 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,530,300	1,500,000	0	1FE
346843 RU 1	FORT BEND ISD GO REF S20 3.000 2041 08		04/28/2020	CITIGROUP GLOBAL MARKETS		2,939,294	2,895,000	0	1FE
346843 RV 9	FORT BEND ISD GO REF S20 3.000 2042 08		04/28/2020	CITIGROUP GLOBAL MARKETS		3,182,897	3,145,000	0	1FE
413324 CH 5	HARNETT CNTY GENERAL OBL 2.000 2034 10		06/30/2020	MORGAN STANLEY		1,391,486	1,375,000	0	1Z
413324 CJ 1	HARNETT CNTY GENERAL OBL 2.000 2035 10		06/30/2020	MORGAN STANLEY		1,383,841	1,375,000	0	1Z
413324 CK 8	HARNETT CNTY GENERAL OBL 2.000 2036 10		06/30/2020	MORGAN STANLEY		1,377,503	1,375,000	0	1Z
413324 CL 6	HARNETT CNTY GENERAL OBL 2.000 2037 10		06/30/2020	MORGAN STANLEY		1,369,019	1,375,000	0	1Z
413324 CM 4	HARNETT CNTY GENERAL OBL 2.000 2038 10		06/30/2020	MORGAN STANLEY		1,358,390	1,375,000	0	1Z
413324 CN 2	HARNETT CNTY GENERAL OBL 2.000 2039 10		06/30/2020	MORGAN STANLEY		1,349,068	1,375,000	0	1Z
413324 CP 7	HARNETT CNTY GENERAL OBL 2.125 2040 10		06/30/2020	MORGAN STANLEY		1,367,135	1,375,000	0	1Z
514224 PW 8	LANCASTER CENTRAL SCH DI 2.000 2033 06		05/21/2020	CITIGROUP GLOBAL MARKETS		2,976,396	2,990,000	0	1FE
514224 PY 4	LANCASTER CENTRAL SCH DI 2.125 2035 06		05/21/2020	CITIGROUP GLOBAL MARKETS		3,096,129	3,110,000	0	1FE
52882P ES 3	LEWISVILLE ISD GO REF S2 2.250 2040 08		06/24/2020	CITIGROUP GLOBAL MARKETS		15,922,880	16,000,000	0	1FE
59163P LS 0	METRO COUNCIL GENERAL OB 2.600 2039 06		04/22/2020	CITIGROUP GLOBAL MARKETS		13,545,531	13,510,000	0	1FE
733794 JU 6	PORT CHESTER-RYE UNION F 2.375 2039 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		5,255,950	5,260,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					65,171,180	64,940,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
238753 AA 5	DAVIESS CO SOL WST DISP .180 2023 12		06/26/2020	U S BANCORP		5,000,000	5,000,000	551	1FE
24916P HZ 3	DENVER CITY & CO WTR COM 2.500 2038 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		7,036,668	7,130,000	0	1FE
546398 ZP 6	LOUISIANA PUB FAC (AIR P .010 2043 12		06/26/2020	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	151	1FE
546598 AA 1	LOUISVILLE & JEFFERSON R .250 2029 01		06/30/2020	GOLDMAN SACHS & CO		26,900,000	26,900,000	3,609	1FE
575829 GC 4	MASSACHUSETTS CLEAN WATE 2.375 2037 08		05/15/2020	BAS-MERRILL LYNCH		1,053,945	1,055,000	0	1FE
60528A AW 4	MISSISSIPPI BUS FIN COM .060 2030 12		06/26/2020	WELLS FARGO SECURITIES		30,290,000	30,290,000	1,332	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 BX 1	MISSISSIPPI BUS FIN COM .060 2035 11		06/26/2020	WELLS FARGO SECURITIES		12,800,000	12,800,000	563	1FE
60528A CB 8	MISSISSIPPI BUS FIN COM .060 2035 11		06/26/2020	WELLS FARGO SECURITIES		11,100,000	11,100,000	488	1FE
771902 FB 4	ROCHESTER HLTH CARE FAC .090 2038 11		06/26/2020	WELLS FARGO SECURITIES		1,175,000	1,175,000	78	1FE
771902 FC 2	ROCHESTER HLTH CARE FAC .090 2038 11		06/26/2020	WELLS FARGO SECURITIES		1,420,000	1,420,000	94	1FE
771902 HH 9	ROCHESTER HLTH CARE FAC .090 2038 11		06/26/2020	WELLS FARGO SECURITIES		4,275,000	4,275,000	284	1FE
870481 AB 4	SWEETWATER CNTY WY REV (.080 2025 11		06/26/2020	J P MORGAN CHASE SECURITIES INC		15,600,000	15,600,000	1,483	2FE
88283L KU 9	TEXAS TRANS COMM HIGHWAY 4.000 2030 10		06/11/2020	PIPER JAFFRAY		6,063,300	5,000,000	0	1FE
882854 3L 4	TEXAS WATER DEV BOARD RE 3.000 2039 08		05/19/2020	SIEBERT WILLIAMS SHANK & CO LLC		5,999,852	5,560,000	0	1FE
882854 3M 2	TEXAS WATER DEV BOARD RE 3.000 2040 08		05/19/2020	SIEBERT WILLIAMS SHANK & CO LLC		5,376,600	5,000,000	0	1FE
914455 TZ 3	UNIVERSITY OF MICHIGAN R 4.000 2040 04		06/10/2020	BAS-MERRILL LYNCH		1,195,670	1,000,000	0	1FE
914455 UA 6	UNIVERSITY OF MICHIGAN R 4.000 2045 04		06/10/2020	BAS-MERRILL LYNCH		1,772,850	1,500,000	0	1FE
914455 UE 8	UNIVERSITY OF MICHIGAN T 1.672 2030 04		06/10/2020	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					145,058,885	142,805,000	8,634	XXX
Bonds - Industrial and Miscellaneous									
00287Y CH 0	ABBVIE INC (144A) 2.800 2023 03		05/14/2020	EXCHANGED		1,021,620	1,000,000	4,589	2FE
28470R AH 5	COLT MERGER SUB INC (144 6.250 2025 07		06/26/2020	VARIOUS		1,000,000	1,000,000	0	4FE
228189 AB 2	CROWN AMERICAS/CAP CORP 4.500 2023 01		05/12/2020	MORGAN STANLEY		2,035,000	2,000,000	29,750	3FE
23918K AS 7	DAVITA INC (144A) 4.625 2030 06		05/26/2020	SUNTRUST		1,500,000	1,500,000	0	4FE
38869A AA 5	GRAPHIC PACKAGING INTERN 4.750 2027 07		05/18/2020	MORGAN STANLEY		1,478,675	1,415,000	23,338	3FE
513075 BU 4	LAMAR MEDIA CORP (144A) 4.875 2029 01		05/14/2020	VARIOUS		996,250	1,000,000	339	3FE
592179 JZ 9	MET LIFE GLOBAL FUNDING 3.394 2030 04		04/03/2020	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	1FE
55354G AL 4	MSCI INC (144A) 3.875 2031 02		05/18/2020	MORGAN STANLEY		1,500,000	1,500,000	0	3FE
89837L AG 0	PRINCETON UNIVERSITY (TA 2.516 2050 07		06/08/2020	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0	1FE
75513E AT 8	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		8,262,720	8,000,000	97,222	2FE
75513E AU 5	RAYTHEON TECHNOLOGIES CO 3.150 2024 12		06/10/2020	EXCHANGED		4,301,520	4,000,000	61,250	2FE
75513E BA 8	RAYTHEON TECHNOLOGIES CO 3.100 2021 11		06/10/2020	EXCHANGED		1,024,360	1,000,000	2,153	2FE
75513E BC 4	RAYTHEON TECHNOLOGIES CO 3.700 2023 12		06/10/2020	EXCHANGED		2,153,400	2,000,000	35,972	2FE
75513E BE 0	RAYTHEON TECHNOLOGIES CO 3.500 2027 03		06/10/2020	EXCHANGED		2,170,400	2,000,000	16,528	2FE
78410G AC 8	SBA COMMUNICATIONS CORP 3.875 2027 02		05/19/2020	CITIGROUP GLOBAL MARKETS		995,000	1,000,000	12,056	4FE
80874Y BA 7	SCIENTIFIC GAMES INTERNA 8.250 2026 03		05/27/2020	SUNTRUST		492,250	550,000	9,327	5FE
879369 AG 1	TELEFLEX INC (144A) 4.250 2028 06		05/21/2020	BAS-MERRILL LYNCH		500,000	500,000	0	3FE
92564R AA 3	VICI PROPERTIES (144A) 4.250 2026 12		06/29/2020	MORGAN STANLEY		3,136,250	3,250,000	0	3FE
06368B TX 6	BANK OF MONTREAL 3.190 2028 03		06/23/2020	TD SECURITIES		1,128,440	1,000,000	10,138	1FE
31430W CG 7	FED CAISSES DESJARDINS 2.417 2024 10		06/25/2020	DESJARDINS SECURITIES		1,039,560	1,000,000	5,695	1FE
36168Q AJ 3	GFL ENVIRONMENTAL INC (1 4.250 2025 06		04/22/2020	BARCLAYS CAPITAL INC		100,000	100,000	0	3FE
89117F VY 2	TORONTO DOMINION BANK 1.943 2025 03		06/23/2020	RBC CAPITAL MARKETS		1,022,400	1,000,000	5,536	1FE
03969A AN 0	ARDAGH PACKAGING (144A) 4.125 2026 08	D	05/28/2020	CITIGROUP GLOBAL MARKETS		502,500	500,000	1,089	3FE
03969A AQ 3	ARDAGH PACKAGING (144A) 5.250 2025 04	D	04/07/2020	CITIGROUP GLOBAL MARKETS		700,000	700,000	29	4FE
03969A AR 1	ARDAGH PACKAGING (144A) 5.250 2027 08	D	05/26/2020	CITIGROUP GLOBAL MARKETS		481,250	500,000	0	5FE
3899999.	Total - Bonds - Industrial and Miscellaneous					48,541,595	47,515,000	315,010	XXX
8399997.	Total - Bonds - Part 3					295,105,235	290,333,206	518,206	XXX
8399999.	Total - Bonds					295,105,235	290,333,206	518,206	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		06/05/2020	VARIOUS	803.000	121,770	XXX	0	
024835 10 0	AMERICAN CAMPUS COMMUNITIES		06/26/2020	VARIOUS	7,095.000	250,890	XXX	0	
03027X 10 0	AMERICAN TOWER CORP		06/05/2020	VARIOUS	1,199.000	294,131	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
03748R 75 4	APARTMENT INVT & MGMT CO-A		06/05/2020	BTIG NORTH AMERICA 005	900.000	38,354	XXX	0	
053484 10 1	AVALONBAY COMMUNITIES INC		06/26/2020	VARIOUS	3,798.000	562,375	XXX	0	
101121 10 1	BOSTON PROPERTIES INC		06/30/2020	VARIOUS	23,903.000	2,237,203	XXX	0	
105368 20 3	BRANDYWINE REALTY TRUST		06/05/2020	VARIOUS	26,475.000	291,780	XXX	0	
11120U 10 5	BRIXMOR PROPERTY GROUP INC		05/28/2020	RAYMOND JAMES SOFT CREDIT NORTH AMERICA	17,337.000	204,287	XXX	0	
133131 10 2	CAMDEN PROPERTY TRUST		06/30/2020	VARIOUS	1,165.000	111,916	XXX	0	
198287 20 3	COLUMBIA PROPERTY TRUST INC		04/21/2020	BTIG NORTH AMERICA 005	4,246.000	50,490	XXX	0	
22822V 10 1	CROWN CASTLE INTL		05/27/2020	VARIOUS	1,187.000	186,167	XXX	0	
23283R 10 0	CYRUSONE INC		06/30/2020	VARIOUS	9,033.000	652,351	XXX	0	
253868 10 3	DIGITAL REALTY TRUST INC		05/07/2020	VARIOUS	2,758.000	402,300	XXX	0	
264411 50 5	DUKE REALTY CORPORATION		05/07/2020	VARIOUS	2,422.000	81,182	XXX	0	
39874R 10 1	GROCERY OUTLET HOLDING CORP		05/28/2020	DIST FROM PARTNERSHIP	8,850.000	333,270	XXX	0	
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		06/30/2020	BTIG NORTH AMERICA 005	5,959.000	160,034	XXX	0	
42250P 10 3	HEALTHPEAK PROPERTIES INC		05/27/2020	VARIOUS	15,779.000	400,638	XXX	0	
431284 10 8	HIGHWOODS PROPERTIES INC		04/29/2020	VARIOUS	30,249.000	1,110,581	XXX	0	
44107P 10 4	HOST HOTELS & RESORTS INC		06/30/2020	VARIOUS	154,604.000	1,908,441	XXX	0	
444097 10 9	HUDSON PACIFIC PROPERTIES INC		06/30/2020	VARIOUS	6,063.000	146,051	XXX	0	
46187W 10 7	INVITATION HOMES INC		06/30/2020	VARIOUS	11,435.000	275,751	XXX	0	
53223X 10 7	LIFE STORAGE INC		06/05/2020	VARIOUS	3,600.000	352,287	XXX	0	
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		06/30/2020	VARIOUS	18,348.000	487,342	XXX	0	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		06/29/2020	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	2,900.000	322,183	XXX	0	
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		06/16/2020	VARIOUS	22,900.000	401,792	XXX	0	
74340W 10 3	PROLOGIS INC		04/21/2020	MERRILL LYNCH NORTH AMERICA ALGO 161	1,193.000	103,601	XXX	0	
74736A 10 3	QTS REALTY TRUST INC CL A		05/22/2020	THE ROYAL BANK OF CANADA NORTH AMERICA A	6,500.000	398,768	XXX	0	
756109 10 4	REALTY INCOME CORP		06/05/2020	VARIOUS	17,426.000	932,969	XXX	0	
758849 10 3	REGENCY CENTERS CORP		05/26/2020	VARIOUS	19,403.000	836,477	XXX	0	
828806 10 9	SIMON PROPERTY GROUP INC		06/16/2020	VARIOUS	19,571.000	1,171,275	XXX	0	
84860W 30 0	SPIRIT REALTY CAPITAL INC		06/30/2020	VARIOUS	11,593.000	400,334	XXX	0	
85254J 10 2	STAG INDUSTRIAL INC		04/15/2020	VARIOUS	3,690.000	91,789	XXX	0	
862121 10 0	STORE CAPITAL CORPORATION		04/08/2020	WELLS FARGO NORTH AMERICA ALGO 250	9,034.000	140,524	XXX	0	
866674 10 4	SUN COMMUNITIES INC		04/30/2020	VARIOUS	5,971.000	727,366	XXX	0	
867892 10 1	SUNSTONE HOTEL INVESTORS INC		06/30/2020	VARIOUS	9,728.000	81,366	XXX	0	
91734M 10 3	US ECOLOGY INC		05/04/2020	DIST FROM PARTNERSHIP	61,477.000	1,988,535	XXX	0	
92276F 10 0	VENTAS INC		06/05/2020	VARIOUS	39,346.000	1,302,575	XXX	0	
92339V 10 0	VEREIT INC		06/30/2020	VARIOUS	207,737.000	1,168,711	XXX	0	
925652 10 9	VICI PROPERTIES INC		06/30/2020	VARIOUS	71,193.000	1,356,145	XXX	0	
95040Q 10 4	WELLTOWER INC		06/15/2020	VARIOUS	16,163.000	984,234	XXX	0	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					23,068,236	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					23,068,236	XXX	0	XXX
9799999.	Total - Common Stocks					23,068,236	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					23,068,236	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					318,173,471	XXX	518,206	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																					
925387 AC 6	VESSEL MANAGEMENT SERV 5.850	..	05/01/2020.	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027.	1
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	06/20/2020.	PAID ON PRINCIPAL		172,377	172,377	169,226	169,143	0	3,235	0	3,235	0	172,377	0	0	0	1,804	09/20/2046.	1
36179S NT 0	GNMA II PASS #MA4002 2.500	..	06/20/2020.	PAID ON PRINCIPAL		1,468,146	1,468,146	1,445,309	1,445,723	0	22,423	0	22,423	0	1,468,146	0	0	0	15,163	10/20/2046.	1
36179S SN 8	GNMA II PASS #MA4125 2.500	..	06/20/2020.	PAID ON PRINCIPAL		1,401,265	1,401,265	1,374,546	1,374,946	0	26,319	0	26,319	0	1,401,265	0	0	0	14,545	12/20/2046.	1
36179T G3 3	GNMA II PASS #MA4718 3.000	..	06/20/2020.	PAID ON PRINCIPAL		707,260	707,260	718,697	716,867	0	(9,607)	0	(9,607)	0	707,260	0	0	0	8,894	09/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	06/20/2020.	PAID ON PRINCIPAL		326,195	326,195	339,702	338,006	0	(11,811)	0	(11,811)	0	326,195	0	0	0	4,860	01/20/2042.	1
36202C HM 8	GNMA II PASS #2036 8.000	..	06/20/2020.	PAID ON PRINCIPAL		200	200	204	202	0	(2)	0	(2)	0	200	0	0	0	7	07/20/2025.	1
36202C K7 7	GNMA II PASS #2118 7.500	..	06/20/2020.	PAID ON PRINCIPAL		3,660	3,660	3,722	3,683	0	(23)	0	(23)	0	3,660	0	0	0	107	11/20/2025.	1
36202C PS 6	GNMA II PASS #2233 7.500	..	06/20/2020.	PAID ON PRINCIPAL		1,664	1,664	1,638	1,646	0	18	0	18	0	1,664	0	0	0	52	06/20/2026.	1
36202C QY 2	GNMA II PASS #2271 8.500	..	06/20/2020.	PAID ON PRINCIPAL		821	821	841	838	0	(17)	0	(17)	0	821	0	0	0	29	08/20/2026.	1
36202C RF 2	GNMA II PASS #2286 8.500	..	06/20/2020.	PAID ON PRINCIPAL		1,167	1,167	1,187	1,185	0	(18)	0	(18)	0	1,167	0	0	0	42	09/20/2026.	1
36202D HK 0	GNMA II PASS #2934 7.500	..	06/20/2020.	PAID ON PRINCIPAL		547	547	538	535	0	12	0	12	0	547	0	0	0	17	06/20/2030.	1
36202D SP 7	GNMA II PASS #3226 5.500	..	06/20/2020.	PAID ON PRINCIPAL		1,923	1,923	1,843	1,844	0	79	0	79	0	1,923	0	0	0	44	04/20/2032.	1
36202D TD 3	GNMA II PASS #3248 5.500	..	06/20/2020.	PAID ON PRINCIPAL		2,939	2,939	2,804	2,827	0	112	0	112	0	2,939	0	0	0	68	06/20/2032.	1
36202D UU 3	GNMA II PASS #3295 5.500	..	06/20/2020.	PAID ON PRINCIPAL		2,144	2,144	2,140	2,140	0	4	0	4	0	2,144	0	0	0	49	10/20/2032.	1
36202D U7 4	GNMA II PASS #3306 5.500	..	06/20/2020.	PAID ON PRINCIPAL		27,272	27,272	27,221	27,221	0	51	0	51	0	27,272	0	0	0	619	11/20/2032.	1
36202D VM 0	GNMA II PASS #3320 5.500	..	06/20/2020.	PAID ON PRINCIPAL		27,398	27,398	27,574	27,582	0	(184)	0	(184)	0	27,398	0	0	0	617	12/20/2032.	1
36202D YY 1	GNMA II PASS #3427 4.500	..	06/20/2020.	PAID ON PRINCIPAL		131,006	131,006	122,464	125,360	0	5,646	0	5,646	0	131,006	0	0	0	2,492	08/20/2033.	1
36202D 2B 6	GNMA II PASS #3470 4.500	..	06/20/2020.	PAID ON PRINCIPAL		24,346	24,346	22,543	23,037	0	1,309	0	1,309	0	24,346	0	0	0	384	11/20/2033.	1
36202D 4N 8	GNMA II PASS #3529 5.000	..	06/20/2020.	PAID ON PRINCIPAL		112,343	112,343	107,375	108,415	0	3,928	0	3,928	0	112,343	0	0	0	2,310	03/20/2034.	1
36202D 5P 2	GNMA II PASS #3554 4.500	..	06/20/2020.	PAID ON PRINCIPAL		14,958	14,958	13,850	14,248	0	710	0	710	0	14,958	0	0	0	282	05/20/2034.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	06/20/2020.	PAID ON PRINCIPAL		213,023	213,023	207,564	208,842	0	4,180	0	4,180	0	213,023	0	0	0	4,503	11/20/2035.	1
36202E XT 1	GNMA II PASS #4290 5.500	..	06/20/2020.	PAID ON PRINCIPAL		29,822	29,822	29,697	29,685	0	137	0	137	0	29,822	0	0	0	671	11/20/2038.	1
36176S SV 3	GNMA PASS TH #0074832 3.500	..	06/15/2020.	PAID ON PRINCIPAL		103,180	103,180	107,839	108,140	0	(4,960)	0	(4,960)	0	103,180	0	0	0	1,223	04/15/2042.	1
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	06/15/2020.	PAID ON PRINCIPAL		6,005	6,005	6,277	6,353	0	(347)	0	(347)	0	6,005	0	0	0	88	04/15/2042.	1
36176X FR 5	GNMA PASS TH #00778976 3.500	..	06/15/2020.	PAID ON PRINCIPAL		194,973	194,973	204,692	209,749	0	(14,775)	0	(14,775)	0	194,973	0	0	0	2,839	03/15/2042.	1
36208F JZ 4	GNMA PASS TH #449480 7.500	..	06/15/2020.	PAID ON PRINCIPAL		3,607	3,607	3,699	3,678	0	(72)	0	(72)	0	3,607	0	0	0	113	10/15/2027.	1
36209G RV 1	GNMA PASS TH #471300 6.000	..	06/15/2020.	PAID ON PRINCIPAL		11,696	11,696	11,426	11,467	0	229	0	229	0	11,696	0	0	0	292	01/15/2032.	1
36209Y TV 0	GNMA PASS TH #485764 6.000	..	06/15/2020.	PAID ON PRINCIPAL		5,841	5,841	5,823	5,823	0	18	0	18	0	5,841	0	0	0	146	09/15/2031.	1
36210N RP 6	GNMA PASS TH #497394 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,152	2,152	2,107	2,106	0	46	0	46	0	2,152	0	0	0	54	01/15/2029.	1
36212N AM 9	GNMA PASS TH #538312 6.000	..	06/15/2020.	PAID ON PRINCIPAL		8,592	8,592	8,485	8,478	0	114	0	114	0	8,592	0	0	0	223	02/15/2032.	1
36213A CE 2	GNMA PASS TH #548269 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,114	2,114	2,093	2,093	0	21	0	21	0	2,114	0	0	0	54	02/15/2032.	1
36213C U4 0	GNMA PASS TH #550603 5.000	..	06/15/2020.	PAID ON PRINCIPAL		3,668	3,668	3,626	3,630	0	38	0	38	0	3,668	0	0	0	76	08/15/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	06/15/2020.	PAID ON PRINCIPAL		89,599	89,599	88,181	88,481	0	1,118	0	1,118	0	89,599	0	0	0	1,886	11/15/2035.	1
36213D Z4 3	GNMA PASS TH #551663 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,557	3,557	3,546	3,546	0	11	0	11	0	3,557	0	0	0	89	09/15/2031.	1
36213E B9 6	GNMA PASS TH #551864 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,133	1,133	1,113	1,112	0	21	0	21	0	1,133	0	0	0	28	11/15/2031.	1
36213E PU 4	GNMA PASS TH #552235 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,658	3,658	3,572	3,571	0	88	0	88	0	3,658	0	0	0	105	12/15/2031.	1
36213E PY 6	GNMA PASS TH #552239 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,317	2,317	2,270	2,267	0	50	0	50	0	2,317	0	0	0	58	12/15/2031.	1
36213E UH 7	GNMA PASS TH #552384 6.000	..	06/15/2020.	PAID ON PRINCIPAL		389	389	377	373	0	16	0	16	0	389	0	0	0	10	02/15/2032.	1
36213E UL 8	GNMA PASS TH #552387 6.500	..	06/15/2020.	PAID ON PRINCIPAL		3,442	3,442	3,638	3,651	0	(210)	0	(210)	0	3,442	0	0	0	94	02/15/2032.	1
36213E YG 5	GNMA PASS TH #552511 6.500	..	06/15/2020.	PAID ON PRINCIPAL		3,422	3,422	3,617	3,651	0	(229)	0	(229)	0	3,422	0	0	0	93	04/15/2032.	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
36213F QS 5	GNMA PASS TH #553165 6.000	..	06/15/2020.	PAID ON PRINCIPAL		36,926	36,926	38,783	38,375	0	(1,449)	0	(1,449)	0	36,926	0	0	0	1,035	04/15/2033.	1
36213F WW 9	GNMA PASS TH #553361 5.500	..	06/15/2020.	PAID ON PRINCIPAL		52,505	52,505	52,103	52,200	0	306	0	306	0	52,505	0	0	0	1,183	07/15/2033.	1
36213G U5 8	GNMA PASS TH #554204 6.000	..	06/15/2020.	PAID ON PRINCIPAL		458	458	449	448	0	9	0	9	0	458	0	0	0	11	12/15/2031.	1
36213R 5P 8	GNMA PASS TH #562554 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,062	2,062	2,042	2,040	0	22	0	22	0	2,062	0	0	0	52	01/15/2032.	1
36213U YC 8	GNMA PASS TH #565107 6.000	..	06/15/2020.	PAID ON PRINCIPAL		7,698	7,698	7,847	7,808	0	(110)	0	(110)	0	7,698	0	0	0	193	10/15/2032.	1
36213X 2H 6	GNMA PASS TH #567876 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,654	1,654	1,677	1,680	0	(25)	0	(25)	0	1,654	0	0	0	41	10/15/2032.	1
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	06/15/2020.	PAID ON PRINCIPAL		8,966	8,966	9,140	9,208	0	(242)	0	(242)	0	8,966	0	0	0	224	03/15/2032.	1
36200Q WM 2	GNMA PASS TH #569552 6.000	..	06/15/2020.	PAID ON PRINCIPAL		9,261	9,261	9,250	9,252	0	9	0	9	0	9,261	0	0	0	205	01/15/2032.	1
36200Q W6 7	GNMA PASS TH #569569 6.000	..	06/15/2020.	PAID ON PRINCIPAL		5,131	5,131	4,990	4,988	0	143	0	143	0	5,131	0	0	0	129	01/15/2032.	1
36200R WR 9	GNMA PASS TH #570456 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,678	3,678	3,692	3,690	0	(12)	0	(12)	0	3,678	0	0	0	92	11/15/2031.	1
36200S AG 5	GNMA PASS TH #570707 6.000	..	06/15/2020.	PAID ON PRINCIPAL		908	908	895	897	0	11	0	11	0	908	0	0	0	22	12/15/2031.	1
36200S BH 2	GNMA PASS TH #570740 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,309	3,309	3,248	3,256	0	52	0	52	0	3,309	0	0	0	83	01/15/2032.	1
36200S WM 8	GNMA PASS TH #571352 6.000	..	06/15/2020.	PAID ON PRINCIPAL		603	603	589	588	0	15	0	15	0	603	0	0	0	15	12/15/2031.	1
36200W BU 4	GNMA PASS TH #574351 6.000	..	06/15/2020.	PAID ON PRINCIPAL		13,242	13,242	13,070	13,076	0	166	0	166	0	13,242	0	0	0	385	01/15/2032.	1
36200W T6 8	GNMA PASS TH #574873 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,953	2,953	2,912	2,912	0	41	0	41	0	2,953	0	0	0	74	12/15/2031.	1
36200X E6 2	GNMA PASS TH #575357 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,614	3,614	3,596	3,595	0	19	0	19	0	3,614	0	0	0	91	12/15/2031.	1
36200X JQ 3	GNMA PASS TH #575471 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,548	1,548	1,501	1,487	0	61	0	61	0	1,548	0	0	0	39	01/15/2032.	1
36200X XP 9	GNMA PASS TH #575886 6.000	..	06/15/2020.	PAID ON PRINCIPAL		6,488	6,488	6,393	6,396	0	92	0	92	0	6,488	0	0	0	162	12/15/2031.	1
36200X YB 9	GNMA PASS TH #575906 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,803	1,803	1,779	1,775	0	28	0	28	0	1,803	0	0	0	45	01/15/2032.	1
36201A NV 6	GNMA PASS TH #577404 6.000	..	06/15/2020.	PAID ON PRINCIPAL		56,193	56,193	55,443	55,460	0	733	0	733	0	56,193	0	0	0	1,170	12/15/2031.	1
36201A PS 1	GNMA PASS TH #577433 6.000	..	06/15/2020.	PAID ON PRINCIPAL		7,237	7,237	7,209	7,209	0	28	0	28	0	7,237	0	0	0	181	02/15/2032.	1
36201A SW 9	GNMA PASS TH #577533 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,109	2,109	2,082	2,075	0	35	0	35	0	2,109	0	0	0	53	01/15/2032.	1
36201A XN 3	GNMA PASS TH #577685 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,626	1,626	1,657	1,669	0	(44)	0	(44)	0	1,626	0	0	0	41	10/15/2032.	1
36201A 3T 3	GNMA PASS TH #577810 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,569	3,569	3,503	3,504	0	65	0	65	0	3,569	0	0	0	89	01/15/2032.	1
36201B RQ 1	GNMA PASS TH #578395 6.000	..	06/15/2020.	PAID ON PRINCIPAL		2,764	2,764	2,803	2,822	0	(58)	0	(58)	0	2,764	0	0	0	70	10/15/2032.	1
36201B RT 5	GNMA PASS TH #578398 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,332	3,332	3,397	3,425	0	(92)	0	(92)	0	3,332	0	0	0	83	10/15/2032.	1
36201C JW 5	GNMA PASS TH #579077 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,732	3,732	3,677	3,676	0	56	0	56	0	3,732	0	0	0	93	12/15/2031.	1
36201C KF 0	GNMA PASS TH #579094 6.000	..	06/15/2020.	PAID ON PRINCIPAL		10,213	10,213	10,063	10,053	0	160	0	160	0	10,213	0	0	0	296	12/15/2031.	1
36201C LA 0	GNMA PASS TH #579121 6.000	..	06/15/2020.	PAID ON PRINCIPAL		7,567	7,567	7,461	7,464	0	103	0	103	0	7,567	0	0	0	191	01/15/2032.	1
36201C LZ 5	GNMA PASS TH #579144 6.000	..	06/15/2020.	PAID ON PRINCIPAL		454	454	441	439	0	16	0	16	0	454	0	0	0	11	01/15/2032.	1
36201C YP 3	GNMA PASS TH #579518 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,106	3,106	3,013	3,006	0	100	0	100	0	3,106	0	0	0	78	02/15/2032.	1
36201E M7 2	GNMA PASS TH #580982 6.000	..	06/15/2020.	PAID ON PRINCIPAL		3,808	3,808	3,751	3,755	0	53	0	53	0	3,808	0	0	0	95	02/15/2032.	1
36201F XP 7	GNMA PASS TH #582186 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,937	1,937	1,916	1,915	0	22	0	22	0	1,937	0	0	0	48	01/15/2032.	1
36201F 5T 0	GNMA PASS TH #582358 6.000	..	06/15/2020.	PAID ON PRINCIPAL		32,440	32,440	32,895	33,039	0	(599)	0	(599)	0	32,440	0	0	0	807	10/15/2032.	1
36201F 5U 7	GNMA PASS TH #582359 6.000	..	06/15/2020.	PAID ON PRINCIPAL		10,806	10,806	10,958	10,978	0	(172)	0	(172)	0	10,806	0	0	0	271	10/15/2032.	1
36201G TK 1	GNMA PASS TH #582954 6.000	..	06/15/2020.	PAID ON PRINCIPAL		5,480	5,480	5,452	5,451	0	29	0	29	0	5,480	0	0	0	137	02/15/2032.	1
36201H 2U 6	GNMA PASS TH #584087 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,847	1,847	1,883	1,897	0	(50)	0	(50)	0	1,847	0	0	0	46	10/15/2032.	1
36201H 2W 2	GNMA PASS TH #584089 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,166	1,166	1,189	1,190	0	(24)	0	(24)	0	1,166	0	0	0	29	10/15/2032.	1
36201M FN 7	GNMA PASS TH #587073 6.000	..	06/15/2020.	PAID ON PRINCIPAL		16,057	16,057	15,946	15,943	0	114	0	114	0	16,057	0	0	0	463	05/15/2032.	1
36201N M4 9	GNMA PASS TH #588179 6.000	..	06/15/2020.	PAID ON PRINCIPAL		9,090	9,090	9,458	9,418	0	(328)	0	(328)	0	9,090	0	0	0	228	01/15/2033.	1
36201S XE 4	GNMA PASS TH #592077 5.000	..	06/15/2020.	PAID ON PRINCIPAL		1,884	1,884	1,882	1,882	0	2	0	2	0	1,884	0	0	0	39	08/15/2033.	1
36201V AE 2	GNMA PASS TH #594105 4.500	..	06/15/2020.	PAID ON PRINCIPAL		24,550	24,550	23,247	23,713	0	837	0	837	0	24,550	0	0	0	462	09/15/2033.	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
36201V AF 9	GNMA PASS TH #594106 4.500		06/15/2020.	PAID ON PRINCIPAL		4,356	4,356	4,129	4,192	0	164	0	164	0	4,356	0	0	0	85	09/15/2033.	1
36201V VN 9	GNMA PASS TH #594721 4.500		06/15/2020.	PAID ON PRINCIPAL		6,084	6,084	6,131	6,108	0	(25)	0	(25)	0	6,084	0	0	0	114	07/15/2033.	1
36200A BA 6	GNMA PASS TH #595033 6.000		06/15/2020.	PAID ON PRINCIPAL		2,394	2,394	2,440	2,466	0	(72)	0	(72)	0	2,394	0	0	0	60	10/15/2032.	1
36200E BQ 3	GNMA PASS TH #598647 5.500		06/15/2020.	PAID ON PRINCIPAL		9,571	9,571	9,787	9,800	0	(229)	0	(229)	0	9,571	0	0	0	220	04/15/2033.	1
36200E B6 7	GNMA PASS TH #598661 5.000		06/15/2020.	PAID ON PRINCIPAL		49,586	49,586	50,441	50,070	0	(484)	0	(484)	0	49,586	0	0	0	883	05/15/2033.	1
36200E CQ 2	GNMA PASS TH #598679 5.500		06/15/2020.	PAID ON PRINCIPAL		2,902	2,902	2,973	2,963	0	(61)	0	(61)	0	2,902	0	0	0	66	05/15/2033.	1
36200E DL 2	GNMA PASS TH #598707 5.000		06/15/2020.	PAID ON PRINCIPAL		17,732	17,732	17,747	17,731	0	1	0	1	0	17,732	0	0	0	317	07/15/2033.	1
36200E D5 7	GNMA PASS TH #598724 4.500		06/15/2020.	PAID ON PRINCIPAL		14,068	14,068	14,176	14,128	0	(60)	0	(60)	0	14,068	0	0	0	265	07/15/2033.	1
36200M QW 6	GNMA PASS TH #604469 4.500		06/15/2020.	PAID ON PRINCIPAL		65,934	65,934	60,845	62,393	0	3,540	0	3,540	0	65,934	0	0	0	1,237	07/15/2033.	1
36200M RT 2	GNMA PASS TH #604498 4.500		06/15/2020.	PAID ON PRINCIPAL		36,434	36,434	36,588	36,523	0	(89)	0	(89)	0	36,434	0	0	0	640	07/15/2033.	1
36200M T7 8	GNMA PASS TH #604574 4.500		06/15/2020.	PAID ON PRINCIPAL		54,384	54,384	54,078	54,143	0	241	0	241	0	54,384	0	0	0	945	08/15/2033.	1
36200M VM 2	GNMA PASS TH #604620 4.500		06/15/2020.	PAID ON PRINCIPAL		35,916	35,916	33,967	34,530	0	1,386	0	1,386	0	35,916	0	0	0	675	09/15/2033.	1
36200M WA 7	GNMA PASS TH #604641 4.500		06/15/2020.	PAID ON PRINCIPAL		8,661	8,661	8,155	8,292	0	368	0	368	0	8,661	0	0	0	162	09/15/2033.	1
36200M 3K 7	GNMA PASS TH #604802 4.500		06/15/2020.	PAID ON PRINCIPAL		5,971	5,971	5,655	5,751	0	220	0	220	0	5,971	0	0	0	112	11/15/2033.	1
36200N RJ 2	GNMA PASS TH #605389 5.000		06/15/2020.	PAID ON PRINCIPAL		44,181	44,181	43,649	43,726	0	454	0	454	0	44,181	0	0	0	1,008	04/15/2034.	1
36290R QZ 9	GNMA PASS TH #615272 4.500		06/15/2020.	PAID ON PRINCIPAL		24,450	24,450	24,633	24,543	0	(93)	0	(93)	0	24,450	0	0	0	405	07/15/2033.	1
36290R Q2 2	GNMA PASS TH #615273 4.500		06/15/2020.	PAID ON PRINCIPAL		7,965	7,965	8,025	8,003	0	(38)	0	(38)	0	7,965	0	0	0	149	07/15/2033.	1
36290R T4 5	GNMA PASS TH #615371 4.500		06/15/2020.	PAID ON PRINCIPAL		17,601	17,601	17,702	17,656	0	(56)	0	(56)	0	17,601	0	0	0	354	07/15/2033.	1
36290R YE 7	GNMA PASS TH #615509 4.500		06/15/2020.	PAID ON PRINCIPAL		73,903	73,903	68,302	70,019	0	3,883	0	3,883	0	73,903	0	0	0	1,363	08/15/2033.	1
36290R YM 9	GNMA PASS TH #615516 4.500		06/15/2020.	PAID ON PRINCIPAL		16,020	16,020	15,169	15,440	0	580	0	580	0	16,020	0	0	0	317	09/15/2033.	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		06/15/2020.	PAID ON PRINCIPAL		45,817	45,817	42,845	43,568	0	2,250	0	2,250	0	45,817	0	0	0	922	09/15/2033.	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		06/15/2020.	PAID ON PRINCIPAL		13,673	13,673	12,926	13,137	0	536	0	536	0	13,673	0	0	0	256	09/15/2033.	1
36290R 5E 9	GNMA PASS TH #615645 4.500		06/15/2020.	PAID ON PRINCIPAL		2,357	2,357	2,180	2,235	0	122	0	122	0	2,357	0	0	0	44	09/15/2033.	1
36290X JW 1	GNMA PASS TH #620477 4.500		06/15/2020.	PAID ON PRINCIPAL		2,648	2,648	2,514	2,558	0	89	0	89	0	2,648	0	0	0	50	08/15/2033.	1
36290X PJ 3	GNMA PASS TH #620625 4.500		06/15/2020.	PAID ON PRINCIPAL		7,919	7,919	7,518	7,663	0	255	0	255	0	7,919	0	0	0	150	09/15/2033.	1
36290X QX 1	GNMA PASS TH #620670 4.500		06/15/2020.	PAID ON PRINCIPAL		2,058	2,058	1,948	1,982	0	76	0	76	0	2,058	0	0	0	39	09/15/2033.	1
36291Q BW 3	GNMA PASS TH #634653 5.000		06/15/2020.	PAID ON PRINCIPAL		31,076	31,076	31,583	31,426	0	(350)	0	(350)	0	31,076	0	0	0	711	12/15/2034.	1
36291R RF 1	GNMA PASS TH #635986 5.000		06/15/2020.	PAID ON PRINCIPAL		2,755	2,755	2,800	2,784	0	(28)	0	(28)	0	2,755	0	0	0	57	12/15/2034.	1
36291R 2G 6	GNMA PASS TH #636275 5.000		06/15/2020.	PAID ON PRINCIPAL		27,067	27,067	26,741	26,851	0	216	0	216	0	27,067	0	0	0	467	03/15/2035.	1
36291S VW 7	GNMA PASS TH #637029 5.000		06/15/2020.	PAID ON PRINCIPAL		15,203	15,203	15,452	15,384	0	(181)	0	(181)	0	15,203	0	0	0	312	12/15/2034.	1
36292F S2 4	GNMA PASS TH #647737 5.000		06/15/2020.	PAID ON PRINCIPAL		1,992	1,992	1,969	1,972	0	21	0	21	0	1,992	0	0	0	42	08/15/2035.	1
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2020.	PAID ON PRINCIPAL		38,525	38,525	38,079	38,186	0	339	0	339	0	38,525	0	0	0	783	11/15/2035.	1
36176E 5W 7	GNMA PASS TH #764361 3.500		06/15/2020.	PAID ON PRINCIPAL		4,068	4,068	4,246	4,361	0	(293)	0	(293)	0	4,068	0	0	0	59	01/15/2042.	1
36176E 6E 6	GNMA PASS TH #764369 3.500		06/15/2020.	PAID ON PRINCIPAL		86,791	86,791	90,601	93,175	0	(6,384)	0	(6,384)	0	86,791	0	0	0	1,017	01/15/2042.	1
36176Q NH 3	GNMA PASS TH #772892 3.500		06/15/2020.	PAID ON PRINCIPAL		4,151	4,151	4,333	4,451	0	(301)	0	(301)	0	4,151	0	0	0	61	01/15/2042.	1
36176Q NT 7	GNMA PASS TH #772902 3.500		06/15/2020.	PAID ON PRINCIPAL		1,018	1,018	1,063	1,108	0	(91)	0	(91)	0	1,018	0	0	0	15	01/15/2042.	1
36176Q NX 8	GNMA PASS TH #772906 3.500		06/15/2020.	PAID ON PRINCIPAL		142,730	142,730	148,997	151,407	0	(8,676)	0	(8,676)	0	142,730	0	0	0	2,064	01/15/2042.	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2020.	PAID ON PRINCIPAL		758	758	776	777	0	(20)	0	(20)	0	758	0	0	0	24	04/15/2027.	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2020.	PAID ON PRINCIPAL		1,332	1,332	1,365	1,367	0	(36)	0	(36)	0	1,332	0	0	0	41	02/15/2028.	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2020.	PAID ON PRINCIPAL		24,298	24,298	26,511	25,644	0	(1,345)	0	(1,345)	0	24,298	0	0	0	815	12/15/2029.	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2020.	PAID ON PRINCIPAL		29,127	29,127	31,529	29,970	0	(843)	0	(843)	0	29,127	0	0	0	979	06/15/2025.	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2020.	PAID ON PRINCIPAL		21,707	21,707	22,894	22,384	0	(677)	0	(677)	0	21,707	0	0	0	586	11/15/2028.	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 BM 9	GNMA PASS TH #781844 6.500	..	06/15/2020.	PAID ON PRINCIPAL		161,261	161,261	169,791	168,434	0	(7,173)	0	(7,173)	0	161,261	0	0	0	4,448	03/15/2032.	1
36241K CT 3	GNMA PASS TH #781882 7.500	..	06/15/2020.	PAID ON PRINCIPAL		34,568	34,568	37,031	36,126	0	(1,558)	0	(1,558)	0	34,568	0	0	0	1,016	03/15/2030.	1
36241K CU 0	GNMA PASS TH #781883 7.500	..	06/15/2020.	PAID ON PRINCIPAL		25,864	25,864	27,702	27,074	0	(1,210)	0	(1,210)	0	25,864	0	0	0	837	03/15/2030.	1
36241K CV 8	GNMA PASS TH #781884 7.500	..	06/15/2020.	PAID ON PRINCIPAL		21,313	21,313	22,834	22,356	0	(1,043)	0	(1,043)	0	21,313	0	0	0	674	04/15/2030.	1
36241K DH 8	GNMA PASS TH #781904 5.000	..	06/15/2020.	PAID ON PRINCIPAL		61,621	61,621	60,646	60,839	0	782	0	782	0	61,621	0	0	0	1,204	04/15/2035.	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		687,396	687,396	704,635	688,449	0	(1,053)	0	(1,053)	0	687,396	0	0	0	5,852	11/20/2062.	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650	..	06/20/2020.	PAID ON PRINCIPAL		296,432	296,432	299,802	296,295	0	137	0	137	0	296,432	0	0	0	2,016	10/20/2062.	1
38375B G2 2	GNR 2013-H03 HA CMO 1.750	..	06/20/2020.	PAID ON PRINCIPAL		133,036	133,036	132,994	132,922	0	114	0	114	0	133,036	0	0	0	931	12/20/2062.	1
38375B R5 3	GNR 2013-H07 LA CMO 1.650	..	06/20/2020.	PAID ON PRINCIPAL		1,394,931	1,394,931	1,384,033	1,392,769	0	2,163	0	2,163	0	1,394,931	0	0	0	9,616	03/20/2063.	1
38375U JP 6	GNR 2014-H12 KA CMO 2.750	..	06/20/2020.	PAID ON PRINCIPAL		185,880	185,880	186,737	186,145	0	(266)	0	(266)	0	185,880	0	0	0	2,057	05/20/2064.	1
38376R GY 6	GNR 2015-H22 GA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		223,900	223,900	215,906	217,454	0	6,445	0	6,445	0	223,900	0	0	0	2,210	09/20/2065.	1
38376R ML 7	GNR 2015-H32 KA CMO 2.700	..	06/20/2020.	PAID ON PRINCIPAL		84,240	84,240	83,697	83,984	0	256	0	256	0	84,240	0	0	0	953	12/20/2065.	1
36225C PC 4	G2 (ARM) #80418 3.875	..	06/20/2020.	PAID ON PRINCIPAL		1,325	1,325	1,328	1,314	0	11	0	11	0	1,325	0	0	0	20	06/20/2030.	1
36202K 6Z 3	G2 (ARM) #8988 3.125	..	06/20/2020.	PAID ON PRINCIPAL		5,517	5,517	5,529	5,499	0	18	0	18	0	5,517	0	0	0	68	10/20/2026.	1
36230S DW 1	G2 757317 4.317	..	06/20/2020.	PAID ON PRINCIPAL		1,087	1,087	1,118	1,095	0	(8)	0	(8)	0	1,087	0	0	0	22	02/20/2061.	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750	..	06/16/2020.	PAID ON PRINCIPAL		63,455	63,455	62,682	63,033	0	422	0	422	0	63,455	0	0	0	775	09/16/2046.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	06/16/2020.	PAID ON PRINCIPAL		396,645	396,645	396,769	396,534	0	111	0	111	0	396,645	0	0	0	3,932	05/16/2055.	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471	..	06/16/2020.	PAID ON PRINCIPAL		226,722	226,722	227,634	227,307	0	(586)	0	(586)	0	226,722	0	0	0	2,696	09/16/2053.	1
38378N 5Q 2	GNR 2014-77 AD (PROJEC 2.750	..	06/16/2020.	PAID ON PRINCIPAL		637,952	637,952	643,135	643,105	0	(5,154)	0	(5,154)	0	637,952	0	0	0	7,344	12/16/2047.	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900	..	06/16/2020.	PAID ON PRINCIPAL		1,487,960	1,487,960	1,523,299	1,500,556	0	(12,595)	0	(12,595)	0	1,487,960	0	0	0	20,965	08/16/2047.	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300	..	06/16/2020.	PAID ON PRINCIPAL		1,443,418	1,443,418	1,429,886	1,436,247	0	7,172	0	7,172	0	1,443,418	0	0	0	14,854	11/16/2048.	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650	..	06/16/2020.	PAID ON PRINCIPAL		624,562	624,562	628,417	626,202	0	(1,640)	0	(1,640)	0	624,562	0	0	0	7,813	03/16/2050.	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700	..	06/16/2020.	PAID ON PRINCIPAL		63,777	63,777	63,757	63,741	0	36	0	36	0	63,777	0	0	0	718	10/16/2051.	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600	..	06/16/2020.	PAID ON PRINCIPAL		207,468	207,468	205,977	206,433	0	1,035	0	1,035	0	207,468	0	0	0	2,130	07/16/2057.	1
38380M BX 8	GNR 2018-98 A (PROJECT 3.000	..	06/16/2020.	PAID ON PRINCIPAL		14,709	14,709	14,708	14,705	0	4	0	4	0	14,709	0	0	0	184	10/16/2050.	1
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250	..	06/16/2020.	PAID ON PRINCIPAL		735,730	735,730	723,602	724,293	0	11,437	0	11,437	0	735,730	0	0	0	11,121	03/16/2059.	1
38380M A9 2	GNR 2019-7 A (PROJECT 3.250	..	06/16/2020.	PAID ON PRINCIPAL		1,388,887	1,388,887	1,375,432	1,375,152	0	13,735	0	13,735	0	1,388,887	0	0	0	19,367	01/16/2052.	1
83162C VY 6	SBAP 2013-20L 1 3.380	..	06/01/2020.	PAID ON PRINCIPAL		101,866	101,866	101,866	101,248	0	618	0	618	0	101,866	0	0	0	1,757	12/01/2033.	1
83162C YX 5	SBAP 2017-20J 1 2.850	..	04/01/2020.	PAID ON PRINCIPAL		244,782	244,782	244,782	244,409	0	373	0	373	0	244,782	0	0	0	3,608	10/01/2037.	1
83162C ZY 2	SBAP 2018-10F 1 3.470	..	05/01/2020.	PAID ON PRINCIPAL		95,395	95,395	95,395	95,391	0	4	0	4	0	95,395	0	0	0	1,655	11/01/2028.	1
83162C ZZ 9	SBAP 2018-20K 1 3.870	..	05/01/2020.	PAID ON PRINCIPAL		235,149	235,149	235,149	235,111	0	38	0	38	0	235,149	0	0	0	4,816	11/01/2038.	1
83162C B9 3	SBAP 2019-25E 1 3.070	..	05/01/2020.	PAID ON PRINCIPAL		125,381	125,381	125,381	125,377	0	4	0	4	0	125,381	0	0	0	1,957	05/01/2044.	1
0599999. Total - Bonds - U.S. Government						17,990,001	17,990,001	17,970,458	17,955,251	0	34,750	0	34,750	0	17,990,001	0	0	0	232,888	XXX	XXX
Bonds - All Other Government																					
62620D AA 9	BRITISH COLUMBIA MUNIC 4.450	..	06/01/2020.	MATURED		3,000,000	3,000,000	3,165,720	3,008,884	0	(8,884)	0	(8,884)	0	3,000,000	0	0	0	66,750	06/01/2020.	1FE
135087 YZ 1	CANADA TREASURY BONDS 3.500	..	06/01/2020.	MATURED		29,000,000	29,000,000	31,059,910	29,107,541	0	(107,541)	0	(107,541)	0	29,000,000	0	0	0	507,500	06/01/2020.	1FE
683234 8J 0	ONTARIO (PROVINCE OF) 4.200	..	06/02/2020.	MATURED		2,000,000	2,000,000	2,218,000	2,012,012	0	(12,012)	0	(12,012)	0	2,000,000	0	0	0	42,000	06/02/2020.	1FE
705464 EK 7	PEEL (REGIONAL MUNICIP 2.800	..	06/20/2020.	MATURED		1,000,000	1,000,000	999,240	999,933	0	67	0	67	0	1,000,000	0	0	0	14,000	06/20/2020.	1FE
62959Z RN 5	CANADA NHA PASS THRU P 1.740	..	06/15/2020.	PAID ON PRINCIPAL		78,183	78,183	77,401	77,401	0	783	0	783	0	78,183	0	0	0	472	01/01/2025.	1
62959Z X6 5	CANADA NHA PASS THRU P 1.920	..	06/15/2020.	PAID ON PRINCIPAL		5,681	5,681	5,641	5,641	0	39	0	39	0	5,681	0	0	0	27	01/01/2030.	1
		..				0	0	0	0	0	0	0	0	0	0	0	0	0	0		
1099999. Total - Bonds - All Other Government						35,083,864	35,083,864	37,525,912	35,211,412	0	(127,548)	0	(127,548)	0	35,083,864	0	0	0	630,749	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. Political Subdivisions of States																					
238388 LC 4	DAVENPORT GENERAL OBLI 4.000	..	06/01/2020.	REDEEMED		1,950,000	1,950,000	2,134,451	1,960,292	0	(10,292)	0	(10,292)	0	1,950,000	0	0	0	39,000	06/01/2026.	1FE
303820 6V 1	FAIRFAX CO GEN OBLIG S 3.000	..	04/01/2020.	REDEEMED		2,510,000	2,510,000	2,525,010	2,512,423	0	(2,423)	0	(2,423)	0	2,510,000	0	0	0	37,650	04/01/2028.	1FE
720611 VB 5	PIERCE CO SD#403 BETHE 4.000	..	06/16/2020.	REDEEMED		1,000,000	1,000,000	1,102,330	1,008,584	0	(8,584)	0	(8,584)	0	1,000,000	0	0	0	21,667	12/01/2022.	1FE
731197 N3 9	POLK CO GO REF S2015B 3.500	..	06/08/2020.	REDEEMED		3,825,000	3,825,000	3,845,923	3,826,731	0	(1,731)	0	(1,731)	0	3,825,000	0	0	0	69,541	06/01/2031.	1FE
783243 8D 3	RUTHERFORD CO GENERAL 5.000	..	04/01/2020.	MATURED		975,000	975,000	1,149,915	983,958	0	(8,958)	0	(8,958)	0	975,000	0	0	0	24,375	04/01/2020.	1FE
95988L 2V 0	WESTERN TECH COLLEGE D 4.000	..	04/01/2020.	REDEEMED		150,000	150,000	151,712	150,060	0	(60)	0	(60)	0	150,000	0	0	0	3,000	04/01/2027.	1
2499999. Total - Bonds - U.S. Political Subdivisions of States						10,410,000	10,410,000	10,909,340	10,442,047	0	(32,047)	0	(32,047)	0	10,410,000	0	0	0	195,232	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
311450 FL 9	FARMINGTON POLL CONTRO 1.875	..	04/01/2020.	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	28,125	04/01/2029.	1FE
414158 NU 5	HARRIS CO HSG FIN CORP 6.700	..	06/01/2020.	REDEEMED		18,000	18,000	17,770	17,999	0	1	0	1	0	18,000	0	0	0	603	06/01/2025.	1
542424 SZ 0	LONG BEACH HARBOR REV 5.000	..	05/15/2020.	REDEEMED		6,400,000	6,400,000	6,858,048	6,420,029	0	(20,029)	0	(20,029)	0	6,400,000	0	0	0	160,000	05/15/2026.	1FE
542424 TB 2	LONG BEACH HARBOR REV 5.000	..	05/15/2020.	REDEEMED		2,890,000	2,890,000	3,077,301	2,898,189	0	(8,189)	0	(8,189)	0	2,890,000	0	0	0	72,250	05/15/2027.	1FE
882135 2P 0	TEXAS A & M UNIV FIN S 5.000	..	05/15/2020.	REDEEMED		3,120,000	3,120,000	3,344,827	3,129,880	0	(9,880)	0	(9,880)	0	3,120,000	0	0	0	78,000	05/15/2031.	1FE
977228 AD 7	WISE CO INDUSTRIAL DEV 1.875	..	06/01/2020.	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	54,688	11/01/2040.	2FE
31349G 5Z 8	FH (ARM) #755364 3.684	..	06/15/2020.	PAID ON PRINCIPAL		1,820	1,820	1,834	1,815	0	5	0	5	0	1,820	0	0	0	34	01/15/2029.	1
31349S KR 3	FH (3/1 ARM) #781204 3.800	..	06/15/2020.	PAID ON PRINCIPAL		3,020	3,020	3,017	3,011	0	10	0	10	0	3,020	0	0	0	58	02/15/2034.	1
31295N AQ 1	FH (5/1 ARM) #789015 3.855	..	06/15/2020.	PAID ON PRINCIPAL		658	658	661	656	0	2	0	2	0	658	0	0	0	12	02/15/2032.	1
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000	..	06/15/2020.	PAID ON PRINCIPAL		356,846	356,846	361,251	361,179	0	(4,333)	0	(4,333)	0	356,846	0	0	0	4,614	03/15/2047.	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	06/15/2020.	PAID ON PRINCIPAL		859	859	803	831	0	29	0	29	0	859	0	0	0	23	04/15/2026.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		89,756	89,756	90,190	90,084	0	(329)	0	(329)	0	89,756	0	0	0	1,427	05/15/2026.	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	06/15/2020.	PAID ON PRINCIPAL		74,885	74,885	78,091	76,685	0	(1,801)	0	(1,801)	0	74,885	0	0	0	777	11/15/2027.	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	06/15/2020.	PAID ON PRINCIPAL		11,102	11,102	11,533	11,261	0	(158)	0	(158)	0	11,102	0	0	0	299	04/15/2022.	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	06/15/2020.	PAID ON PRINCIPAL		146,739	146,739	149,146	149,139	0	(2,400)	0	(2,400)	0	146,739	0	0	0	1,847	10/15/2046.	1
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		620,517	620,517	615,184	615,379	0	5,138	0	5,138	0	620,517	0	0	0	9,411	12/15/2044.	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		123,946	123,946	127,064	126,751	0	(2,806)	0	(2,806)	0	123,946	0	0	0	1,847	02/15/2042.	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		67,966	67,966	69,697	69,238	0	(1,272)	0	(1,272)	0	67,966	0	0	0	994	03/15/2042.	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		171,787	171,787	169,506	169,858	0	1,929	0	1,929	0	171,787	0	0	0	2,603	09/15/2043.	1
3128MJ ZA 1	FHLMC GOLD POOL 2.500	..	06/15/2020.	PAID ON PRINCIPAL		353,449	353,449	352,786	352,786	0	663	0	663	0	353,449	0	0	0	2,980	12/15/2046.	1
3133G6 7K 5	FHLMC PASS T #QN0898 2.500	..	06/25/2020.	PAID ON PRINCIPAL		488,099	488,099	491,683	491,604	0	(3,505)	0	(3,505)	0	488,099	0	0	0	4,896	11/25/2034.	1
3132D5 3W 0	FHLMC PASS T #SB8013 2.500	..	06/25/2020.	PAID ON PRINCIPAL		2,184,780	2,184,780	2,213,719	2,212,609	0	(27,828)	0	(27,828)	0	2,184,780	0	0	0	22,804	09/25/2034.	1
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	06/25/2020.	PAID ON PRINCIPAL		265,640	265,640	269,231	269,213	0	(3,573)	0	(3,573)	0	265,640	0	0	0	3,413	09/25/2047.	1
3132DM EV 3	FHLMC PASS T #SD0148 2.500	..	06/25/2020.	PAID ON PRINCIPAL		450,793	450,793	450,089	450,089	0	705	0	705	0	450,793	0	0	0	4,795	04/25/2048.	1
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	06/25/2020.	PAID ON PRINCIPAL		200,563	200,563	201,393	201,490	0	(927)	0	(927)	0	200,563	0	0	0	2,109	12/25/2046.	1
3133T5 LL 5	FHR 1727 I CMO 6.500	..	06/15/2020.	PAID ON PRINCIPAL		52,739	52,739	52,615	52,605	0	134	0	134	0	52,739	0	0	0	1,461	05/15/2024.	1
3133TB JR 2	FHR 1998 PE CMO 7.500	..	06/17/2020.	PAID ON PRINCIPAL		4,885	4,885	5,068	4,941	0	(56)	0	(56)	0	4,885	0	0	0	144	10/17/2027.	1
3137BA HX 3	FHR 4345 AB CMO 3.000	..	06/15/2020.	PAID ON PRINCIPAL		319,650	319,650	325,693	322,862	0	(3,212)	0	(3,212)	0	319,650	0	0	0	4,038	02/15/2040.	1
3137BD GH 3	FHR 4388 TP CMO 3.000	..	06/15/2020.	PAID ON PRINCIPAL		787,248	787,248	807,544	807,700	0	(20,452)	0	(20,452)	0	787,248	0	0	0	10,324	09/15/2044.	1
3137BL EJ 3	FHR 4510 HB CMO 2.000	..	06/15/2020.	PAID ON PRINCIPAL		1,019,106	1,019,106	1,006,447	1,006,510	0	12,596	0	12,596	0	1,019,106	0	0	0	9,051	03/15/2040.	1
3137BS NF 6	FHR 4624 G CMO 2.500	..	06/15/2020.	PAID ON PRINCIPAL		3,032,854	3,032,854	3,052,876	3,045,699	0	(12,845)	0	(12,845)	0	3,032,854	0	0	0	32,006	05/15/2034.	1
3137FA 3G 1	FHR 4710 CA CMO 3.000	..	06/15/2020.	PAID ON PRINCIPAL		1,613,392	1,613,392	1,652,466	1,642,770	0	(29,378)	0	(29,378)	0	1,613,392	0	0	0	21,395	12/15/2043.	1
3137FC H9 8	FHR 4736 AB CMO 2.500	..	06/15/2020.	PAID ON PRINCIPAL		719,433	719,433	719,574	719,531	0	(98)	0	(98)	0	719,433	0	0	0	7,487	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
3137FC HH 0	FHR 4736 CT CMO 3.000	..	06/15/2020.	PAID ON PRINCIPAL		684,288	684,288	694,232	693,336	0	(9,048)	0	(9,048)	0	684,288	0	0	0	8,717	12/15/2047.	1
3137FP K2 0	FHR 4929 CP CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		324,846	324,846	325,760	325,741	0	(895)	0	(895)	0	324,846	0	0	0	3,399	10/25/2048.	1
31385S B4 9	FN (ARM) #550959 4.364	..	06/25/2020.	PAID ON PRINCIPAL		3,491	3,491	3,546	3,490	0	1	0	1	0	3,491	0	0	0	67	08/25/2029.	1
31379X VF 9	FN (10/1 ARM #432714 4.393	..	06/25/2020.	PAID ON PRINCIPAL		4,296	4,296	4,362	4,269	0	27	0	27	0	4,296	0	0	0	79	12/25/2027.	1
31405T ZC 9	FN (10/1 ARM #799139 2.788	..	06/25/2020.	PAID ON PRINCIPAL		2,047	2,047	2,057	2,044	0	4	0	4	0	2,047	0	0	0	28	04/25/2035.	1
31402D GG 9	FN (3/1 ARM) #725699 3.375	..	06/25/2020.	PAID ON PRINCIPAL		2,264	2,264	2,274	2,255	0	9	0	9	0	2,264	0	0	0	41	08/25/2034.	1
31404M BN 7	FN (3/1 ARM) #772345 3.377	..	06/25/2020.	PAID ON PRINCIPAL		77,562	77,562	77,611	77,413	0	149	0	149	0	77,562	0	0	0	1,078	03/25/2034.	1
31405N 4F 9	FN (3/1 ARM) #794722 3.580	..	06/25/2020.	PAID ON PRINCIPAL		2,299	2,299	2,280	2,293	0	6	0	6	0	2,299	0	0	0	34	10/25/2034.	1
31385H 6B 3	FN (5/1 ARM) #545466 3.780	..	06/25/2020.	PAID ON PRINCIPAL		121	121	122	121	0	0	0	0	0	121	0	0	0	2	01/25/2032.	1
31389D W4 5	FN (5/1 ARM) #622667 3.681	..	06/25/2020.	PAID ON PRINCIPAL		2,837	2,837	2,851	2,834	0	3	0	3	0	2,837	0	0	0	44	12/25/2031.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	06/25/2020.	PAID ON PRINCIPAL		7,065	7,065	7,295	7,039	0	27	0	27	0	7,065	0	0	0	222	12/25/2041.	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	..	06/19/2020.	PAID ON PRINCIPAL		4,384	4,384	4,564	4,436	0	(52)	0	(52)	0	4,384	0	0	0	144	01/19/2039.	1
31417G F2 7	FNMA PASS TH #AB9184 3.000	..	06/25/2020.	PAID ON PRINCIPAL		420,900	420,900	427,312	427,073	0	(6,173)	0	(6,173)	0	420,900	0	0	0	5,166	04/25/2043.	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000	..	06/25/2020.	PAID ON PRINCIPAL		232,843	232,843	233,462	233,402	0	(559)	0	(559)	0	232,843	0	0	0	2,968	08/25/2043.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	06/25/2020.	PAID ON PRINCIPAL		730,597	730,597	725,460	725,495	0	5,102	0	5,102	0	730,597	0	0	0	9,351	08/25/2045.	1
3138WG X7 4	FNMA PASS TH #AS7001 3.000	..	06/25/2020.	PAID ON PRINCIPAL		209,728	209,728	210,465	210,422	0	(694)	0	(694)	0	209,728	0	0	0	2,569	04/25/2041.	1
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000	..	06/25/2020.	PAID ON PRINCIPAL		437,442	437,442	433,649	433,687	0	3,755	0	3,755	0	437,442	0	0	0	5,532	07/25/2043.	1
3140F0 HX 5	FNMA PASS TH #BC4745 3.000	..	06/25/2020.	PAID ON PRINCIPAL		741,510	741,510	724,015	724,328	0	17,182	0	17,182	0	741,510	0	0	0	9,371	10/25/2046.	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000	..	06/25/2020.	PAID ON PRINCIPAL		167,543	167,543	167,753	167,692	0	(149)	0	(149)	0	167,543	0	0	0	2,108	11/25/2046.	1
3140FX LZ 3	FNMA PASS TH #BF0343 2.500	..	06/25/2020.	PAID ON PRINCIPAL		189,669	189,669	190,410	190,397	0	(728)	0	(728)	0	189,669	0	0	0	1,968	06/25/2043.	1
3140J8 LG 6	FNMA PASS TH #BM3926 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,042,355	1,042,355	1,029,652	1,029,963	0	12,393	0	12,393	0	1,042,355	0	0	0	15,403	08/25/2037.	1
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	06/25/2020.	PAID ON PRINCIPAL		180,931	180,931	180,026	180,023	0	908	0	908	0	180,931	0	0	0	1,980	10/25/2043.	1
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500	..	06/25/2020.	PAID ON PRINCIPAL		788,915	788,915	782,135	782,747	0	6,168	0	6,168	0	788,915	0	0	0	11,669	11/25/2047.	1
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	06/25/2020.	PAID ON PRINCIPAL		301,457	301,457	301,646	301,627	0	(170)	0	(170)	0	301,457	0	0	0	3,089	07/25/2049.	1
3140X4 DE 3	FNMA PASS TH #FM1000 3.000	..	06/25/2020.	PAID ON PRINCIPAL		622,579	622,579	630,847	630,858	0	(8,280)	0	(8,280)	0	622,579	0	0	0	7,895	04/25/2047.	1
3140X4 S6 4	FNMA PASS TH #FM1440 2.500	..	06/25/2020.	PAID ON PRINCIPAL		422,384	422,384	420,091	420,096	0	2,288	0	2,288	0	422,384	0	0	0	4,474	04/25/2048.	1
3140J6 DF 1	FNMA PASS TH #FN BM190 3.000	..	06/25/2020.	PAID ON PRINCIPAL		722,201	722,201	724,909	724,700	0	(2,499)	0	(2,499)	0	722,201	0	0	0	9,104	06/25/2045.	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500	..	06/25/2020.	PAID ON PRINCIPAL		14,142	14,142	14,072	14,090	0	53	0	53	0	14,142	0	0	0	147	07/25/2028.	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	06/25/2020.	PAID ON PRINCIPAL		615,143	615,143	614,398	614,401	0	742	0	742	0	615,143	0	0	0	10,381	10/25/2048.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	06/25/2020.	PAID ON PRINCIPAL		2,416,302	2,416,302	2,392,013	2,392,456	0	23,846	0	23,846	0	2,416,302	0	0	0	29,870	06/25/2049.	1
31418D GF 3	FNMA PASS TH #MA3797 2.500	..	06/25/2020.	PAID ON PRINCIPAL		1,408,964	1,408,964	1,418,265	1,417,972	0	(9,008)	0	(9,008)	0	1,408,964	0	0	0	14,946	10/25/2034.	1
31418D GU 0	FNMA PASS TH #MA3810 2.500	..	06/25/2020.	PAID ON PRINCIPAL		876,749	876,749	881,543	881,398	0	(4,650)	0	(4,650)	0	876,749	0	0	0	9,222	10/25/2039.	1
31371F E9 9	FNMA PASS TH #250460 7.000	..	06/25/2020.	PAID ON PRINCIPAL		1,048	1,048	1,006	1,023	0	25	0	25	0	1,048	0	0	0	30	02/25/2026.	1
31371M DT 1	FNMA PASS TH #255814 5.500	..	06/25/2020.	PAID ON PRINCIPAL		1,745	1,745	1,745	1,744	0	1	0	1	0	1,745	0	0	0	40	08/25/2035.	1
31373D EF 8	FNMA PASS TH #290034 7.500	..	06/25/2020.	PAID ON PRINCIPAL		1,382	1,382	1,360	1,369	0	13	0	13	0	1,382	0	0	0	43	08/25/2024.	1
31382M ZX 5	FNMA PASS TH #486858 7.000	..	06/25/2020.	PAID ON PRINCIPAL		1,110	1,110	1,124	1,118	0	(8)	0	(8)	0	1,110	0	0	0	32	03/25/2029.	1
31391T UL 0	FNMA PASS TH #676587 5.500	..	06/25/2020.	PAID ON PRINCIPAL		2,173	2,173	2,182	2,181	0	(8)	0	(8)	0	2,173	0	0	0	50	12/25/2032.	1
31402R F9 5	FNMA PASS TH #735592 5.000	..	06/25/2020.	PAID ON PRINCIPAL		89,686	89,686	85,721	86,562	0	3,124	0	3,124	0	89,686	0	0	0	1,801	05/25/2034.	1
31403D SP 5	FNMA PASS TH #745826 6.000	..	06/25/2020.	PAID ON PRINCIPAL		2,885	2,885	2,874	2,874	0	11	0	11	0	2,885	0	0	0	74	07/25/2036.	1
31405N TV 7	FNMA PASS TH #794464 6.000	..	06/25/2020.	PAID ON PRINCIPAL		3,954	3,954	4,056	4,108	0	(154)	0	(154)	0	3,954	0	0	0	99	09/25/2034.	1
31406Y TU 4	FNMA PASS TH #824163 5.500	..	06/25/2020.	PAID ON PRINCIPAL		16,737	16,737	16,907	16,867	0	(130)	0	(130)	0	16,737	0	0	0	445	04/25/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31407B XH 7	FNMA PASS TH #826080 5.000	..	06/25/2020.	PAID ON PRINCIPAL		87,712	87,712	91,332	92,111	0	(4,400)	0	(4,400)	0	87,712	0	0	0	1,695	07/25/2035.	1
31408G ZW 0	FNMA PASS TH #851357 6.000	..	06/25/2020.	PAID ON PRINCIPAL		554	554	561	561	0	(7)	0	(7)	0	554	0	0	0	14	02/25/2036.	1
31408J D4 0	FNMA PASS TH #852523 5.500	..	06/25/2020.	PAID ON PRINCIPAL		171	171	170	170	0	1	0	1	0	171	0	0	0	4	02/25/2036.	1
31409T QM 3	FNMA PASS TH #878060 5.500	..	06/25/2020.	PAID ON PRINCIPAL		886	886	872	873	0	13	0	13	0	886	0	0	0	20	03/25/2036.	1
31410U 3G 5	FNMA PASS TH #898199 6.000	..	06/25/2020.	PAID ON PRINCIPAL		407	407	409	410	0	(2)	0	(2)	0	407	0	0	0	10	11/25/2036.	1
31411A RJ 6	FNMA PASS TH #902389 5.500	..	06/25/2020.	PAID ON PRINCIPAL		7,825	7,825	7,724	7,719	0	107	0	107	0	7,825	0	0	0	167	11/25/2036.	1
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	06/25/2020.	PAID ON PRINCIPAL		147	147	144	143	0	4	0	4	0	147	0	0	0	3	06/25/2037.	1
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	06/25/2020.	PAID ON PRINCIPAL		2,423	2,423	2,446	2,442	0	(19)	0	(19)	0	2,423	0	0	0	66	10/25/2031.	1
3136A8 SU 5	FNR 2012-102 BC CMO 1.750	..	06/25/2020.	PAID ON PRINCIPAL		379,906	379,906	372,189	373,323	0	6,583	0	6,583	0	379,906	0	0	0	2,864	09/25/2027.	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		187,600	187,600	187,307	187,270	0	330	0	330	0	187,600	0	0	0	2,367	05/25/2032.	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		253,284	253,284	251,364	251,950	0	1,334	0	1,334	0	253,284	0	0	0	3,277	10/25/2032.	1
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	06/25/2020.	PAID ON PRINCIPAL		217,930	217,930	209,212	211,333	0	6,596	0	6,596	0	217,930	0	0	0	1,673	02/25/2043.	1
3136AM UK 3	FNR 2015-8 AP CMO 2.000	..	06/25/2020.	PAID ON PRINCIPAL		942,296	942,296	939,167	939,167	0	3,129	0	3,129	0	942,296	0	0	0	4,710	03/25/2045.	1
3136AR C2 2	FNR 2016-19 CD CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		512,823	512,823	513,224	513,104	0	(281)	0	(281)	0	512,823	0	0	0	5,414	04/25/2046.	1
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		361,617	361,617	364,414	364,411	0	(2,794)	0	(2,794)	0	361,617	0	0	0	3,639	08/25/2051.	1
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		287,424	287,424	284,011	284,047	0	3,377	0	3,377	0	287,424	0	0	0	3,354	12/25/2049.	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		84,889	84,889	81,828	82,598	0	2,291	0	2,291	0	84,889	0	0	0	1,577	02/25/2042.	1
3133TL 4S 4	FSPC T-17 A5 7.160	..	06/25/2020.	PAID ON PRINCIPAL		54,329	54,329	54,321	54,072	0	257	0	257	0	54,329	0	0	0	1,542	07/25/2029.	1
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	06/25/2020.	PAID ON PRINCIPAL		62,377	62,377	61,999	62,041	0	336	0	336	0	62,377	0	0	0	1,900	06/25/2032.	1
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	06/25/2020.	PAID ON PRINCIPAL		25,066	25,066	25,031	24,958	0	108	0	108	0	25,066	0	0	0	689	02/25/2042.	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	06/25/2020.	PAID ON PRINCIPAL		6,078	6,078	6,433	6,130	0	(52)	0	(52)	0	6,078	0	0	0	159	03/25/2043.	1
3137G1 BC 0	FWLS 2016-SC02 1A CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		859,745	859,745	855,245	855,816	0	3,929	0	3,929	0	859,745	0	0	0	10,769	10/25/2046.	1
3137G1 BD 8	FWLS 2016-SC02 2A CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		496,370	496,370	505,250	505,566	0	(9,196)	0	(9,196)	0	496,370	0	0	0	7,251	10/25/2046.	1
3137G1 BS 5	FWLS 2017-SC02 1A CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		812,816	812,816	804,180	806,451	0	6,365	0	6,365	0	812,816	0	0	0	10,376	05/25/2047.	1
3137G1 BT 3	FWLS 2017-SC02 1A1 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		650,253	650,253	654,774	651,788	0	(1,536)	0	(1,536)	0	650,253	0	0	0	8,301	05/25/2047.	1
3137G1 BV 8	FWLS 2017-SC02 2A CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		276,354	276,354	280,489	279,928	0	(3,573)	0	(3,573)	0	276,354	0	0	0	4,026	05/25/2047.	1
3137G1 BW 6	FWLS 2017-SC02 2A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		116,531	116,531	119,030	117,819	0	(1,288)	0	(1,288)	0	116,531	0	0	0	1,698	05/25/2047.	1
35563P BX 6	SCRT 2017-3 HT CMO 3.250	..	06/25/2020.	PAID ON PRINCIPAL		74,488	74,488	74,249	75,019	0	(532)	0	(532)	0	74,488	0	0	0	978	07/25/2056.	1
35563P GB 9	SCRT 2018-3 HA CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		113,816	113,816	110,678	110,616	0	3,200	0	3,200	0	113,816	0	0	0	1,396	08/25/2057.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						54,245,225	54,245,225	55,181,207	54,330,171	0	(84,946)	0	(84,946)	0	54,245,225	0	0	0	798,136	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00287Y AT 6	ABBVIE INC 2.500	..	05/14/2020.	MATURED		1,000,000	1,000,000	995,900	999,647	0	353	0	353	0	1,000,000	0	0	0	12,500	05/14/2020.	2FE
00104U AC 2	AEPTC 2012-1 A3 2.844	..	06/01/2020.	REDEEMED		463	463	463	463	0	0	0	0	0	463	0	0	0	7	03/01/2026.	1FE
018490 AQ 5	ALLERGAN INC 2.800	..	05/14/2020.	EXCHANGED		1,021,620	1,000,000	997,140	998,972	0	113	0	113	0	999,085	0	22,535	22,535	19,589	03/15/2023.	2FE
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500	..	06/18/2020.	MAKE WHOLE CALL		3,128,689	3,000,000	3,121,800	3,025,355	0	(7,113)	0	(7,113)	0	3,018,242	0	(18,242)	(18,242)	190,814	11/15/2021.	1FE
031162 BW 9	AMGEN INC 2.125	..	05/01/2020.	MATURED		1,000,000	1,000,000	999,250	999,922	0	78	0	78	0	1,000,000	0	0	0	10,625	05/01/2020.	2FE
03674X AC 0	ANTERO RESOURCES CORP 5.125	..	05/13/2020.	CANTOR FITZGERALD		740,000	1,000,000	520,000	892,500	0	22,703	380,563	(357,860)	0	534,640	0	205,360	205,360	23,347	12/01/2022.	4FE
038222 AF 2	APPLIED MATERIALS 4.300	..	06/27/2020.	MAKE WHOLE CALL		2,594,620	2,500,000	2,711,255	2,548,298	0	(15,998)	0	(15,998)	0	2,532,300	0	(32,300)	(32,300)	151,953	06/15/2021.	1FE
038222 AH 8	APPLIED MATERIALS 2.625	..	06/27/2020.	MAKE WHOLE CALL		3,018,059	3,000,000	3,001,740	3,000,173	0	(245)	0	(245)	0	2,999,928	0	72	72	76,246	10/01/2020.	1FE
00206R AX 0	AT&T INC 4.450	..	06/29/2020.	MAKE WHOLE CALL		1,035,717	1,000,000	999,250	999,835	0	43	0	43	0	999,878	0	122	122	63,406	05/15/2021.	2FE
00206R AZ 5	AT&T INC 3.875	..	06/29/2020.	MAKE WHOLE CALL		2,077,487	2,000,000	1,994,100	1,998,809	0	332	0	332	0	1,999,142	0	858	858	145,084	08/15/2021.	2FE
14149Y AT 5	CARDINAL HEALTH 4.625	..	06/22/2020.	MAKE WHOLE CALL		1,020,160	1,000,000	1,086,970	1,010,278	0	(5,071)	0	(5,071)	0	1,005,207	0	(5,207)	(5,207)	44,184	12/15/2020.	2FE

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
156700 AW 6	CENTURYLINK INC 5.625		04/01/2020.	MATURED		2,015,000	2,015,000	2,070,413	2,017,275	0	(2,275)	0	(2,275)	0	2,015,000	0	0	0	56,672	04/01/2020.	4FE
125523 BN 9	CIGNA CORP (144A) 4.750		03/31/2020.	PRIOR PERIOD ADJUST		49,466	0	0	0	0	0	0	0	0	0	0	0	0	49,466	11/15/2021.	2FE
209111 EZ 2	CONSOLIDATED EDISON CO 4.450		06/15/2020.	MATURED		1,300,000	1,300,000	1,482,485	1,312,387	0	(12,387)	0	(12,387)	0	1,300,000	0	0	0	28,925	06/15/2020.	2FE
22160K AH 8	COSTCO WHOLESALE CORP 2.250		05/28/2020.	MAKE WHOLE CALL		1,033,403	1,000,000	997,040	999,041	0	175	0	175	0	999,216	0	784	784	51,091	02/15/2022.	1FE
22819K AB 6	CROWN AMERICAS/CAP COR 4.250		05/12/2020.	MORGAN STANLEY		2,045,000	2,000,000	1,920,000	1,940,453	0	2,840	0	2,840	0	1,943,294	0	101,706	101,706	52,889	09/30/2026.	3FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163		06/10/2020.	REDEEMED		17,621	17,621	17,621	17,621	0	(0)	0	(0)	0	17,621	0	0	0	306	08/11/2036.	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		06/10/2020.	REDEEMED		45,163	45,163	45,657	45,473	0	(310)	0	(310)	0	45,163	0	0	0	998	01/11/2027.	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		06/10/2020.	REDEEMED		43,875	43,875	45,330	45,051	0	(1,176)	0	(1,176)	0	43,875	0	0	0	1,528	07/10/2031.	2FE
25470D AH 2	DISCOVERY COMMUNICATIO 3.250		05/22/2020.	TENDERED		1,051,300	1,000,000	998,120	999,294	0	84	0	84	0	999,378	0	51,922	51,922	20,854	04/01/2023.	2FE
25470D BA 6	DISCOVERY COMMUNICATIO 3.500		05/18/2020.	TENDERED		1,708,962	1,640,000	1,621,189	1,628,661	0	1,674	0	1,674	0	1,630,334	0	78,628	78,628	24,395	06/15/2022.	2FE
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300		06/15/2020.	MATURED		1,000,000	1,000,000	997,650	999,833	0	167	0	167	0	1,000,000	0	0	0	21,500	06/15/2020.	1FE
341099 CM 9	DUKE ENERGY FLORIDA 4.550		04/01/2020.	MATURED		1,225,000	1,225,000	1,340,700	1,232,291	0	(7,291)	0	(7,291)	0	1,225,000	0	0	0	27,869	04/01/2020.	1FE
29266R AB 4	EDGEWELL PERSONAL CARE 4.700		06/21/2020.	MAKE WHOLE CALL		1,298,375	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	82,972	05/19/2021.	3FE
29265N AS 7	ENERGEN CORP 4.625		05/26/2020.	TENDERED		12,521,980	12,398,000	12,468,383	12,437,729	0	(11,360)	0	(11,360)	0	12,426,369	0	95,611	95,611	422,092	09/01/2021.	2FE
26875P AE 1	EOG RESOURCES INC 4.400		06/01/2020.	MATURED		1,000,000	1,000,000	1,102,150	1,007,468	0	(7,468)	0	(7,468)	0	1,000,000	0	0	0	22,000	06/01/2020.	1FE
34964C AB 2	FORTUNE BRANDS HOME & 3.000		06/15/2020.	MATURED		1,810,000	1,810,000	1,843,286	1,815,018	0	(5,018)	0	(5,018)	0	1,810,000	0	0	0	27,150	06/15/2020.	2FE
369604 BD 4	GENERAL ELECTRIC COMPA 2.700		04/23/2020.	TENDERED		2,055,000	2,000,000	2,013,300	2,003,977	0	(407)	0	(407)	0	2,003,571	0	51,429	51,429	29,100	10/09/2022.	2FE
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		04/23/2020.	TENDERED		1,556,828	1,506,000	1,490,260	1,498,677	0	517	0	517	0	1,499,193	0	57,634	57,634	31,344	03/11/2024.	2FE
36962G 4Y 7	GENERAL ELECTRIC COMPA 4.625		05/19/2020.	TENDERED		294,175	287,000	320,232	292,903	0	(2,215)	0	(2,215)	0	290,688	0	3,487	3,487	11,504	01/07/2021.	2FE
37045V AE 0	GENERAL MOTORS 4.875		05/28/2020.	VARIOUS		8,262,760	8,000,000	8,181,530	8,083,060	0	(8,596)	0	(8,596)	0	8,074,464	0	188,296	188,296	258,917	10/02/2023.	2FE
372917 AS 3	GENZYME CORP 5.000	C	06/15/2020.	MATURED		2,000,000	2,000,000	2,233,060	2,017,308	0	(17,308)	0	(17,308)	0	2,000,000	0	0	0	50,000	06/15/2020.	1FE
38869P AM 6	GRAPHIC PACKAGING INTE 4.125		05/18/2020.	MORGAN STANLEY		1,466,294	1,415,000	1,425,613	1,421,474	0	(545)	0	(545)	0	1,420,929	0	45,364	45,364	44,587	08/15/2024.	3FE
406216 BG 5	HALLIBURTON COMPANY 3.800		06/01/2020.	SUSQUEHANNA INTL GROUP		325,012	306,000	312,319	310,399	0	(296)	0	(296)	0	310,103	0	14,909	14,909	6,395	11/15/2025.	2FE
428236 BF 9	HEWLETT-PACKARD CO 3.750		06/17/2020.	TENDERED		4,062,000	4,000,000	4,038,640	4,016,253	0	(8,165)	0	(8,165)	0	4,008,088	0	53,912	53,912	81,667	12/01/2020.	2FE
428236 BM 4	HEWLETT-PACKARD CO 4.300		06/17/2020.	TENDERED		1,037,000	1,000,000	997,990	999,628	0	122	0	122	0	999,750	0	37,250	37,250	23,411	06/01/2021.	2FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500		06/12/2020.	MAKE WHOLE CALL		364,979	338,000	445,771	360,171	0	(6,004)	0	(6,004)	0	354,166	0	(16,166)	(16,166)	47,893	08/15/2021.	2FE
461070 AJ 3	INTERSTATE POWER & LIG 3.650		06/27/2020.	REDEEMED		1,000,000	1,000,000	1,034,000	1,002,354	0	(2,354)	0	(2,354)	0	1,000,000	0	0	0	30,011	09/01/2020.	2FE
47215B AD 9	JCPL 2006-A A4 5.610		06/05/2020.	REDEEMED		77,587	77,587	77,518	77,573	0	14	0	14	0	77,587	0	0	0	2,176	06/05/2023.	1FE
50077L AK 2	KRAFT HEINZ FOODS CO 3.950		05/19/2020.	TENDERED		2,369,169	2,243,000	2,306,993	2,281,204	0	(2,585)	0	(2,585)	0	2,278,619	0	90,550	90,550	74,817	07/15/2025.	3FE
539830 AY 5	LOCKHEED MARTIN CORP 3.350		06/16/2020.	MAKE WHOLE CALL		919,986	888,000	884,595	887,306	0	174	0	174	0	887,479	0	521	521	54,379	09/15/2021.	1FE
539830 BF 5	LOCKHEED MARTIN CORP 2.500		06/16/2020.	MAKE WHOLE CALL		604,602	600,000	597,846	599,586	0	204	0	204	0	599,790	0	210	210	13,060	11/23/2020.	1FE
571903 AK 9	MARRIOTT INTERNATIONAL 3.250		06/22/2020.	TENDERED		1,018,750	1,000,000	997,110	999,095	0	147	0	147	0	999,242	0	19,508	19,508	25,007	09/15/2022.	2FE
576485 AE 6	MATADOR RESOURCES CO 5.875		05/27/2020.	PENSERRA SECURITIES		226,500	300,000	87,900	300,750	477	(2,454)	210,536	(212,513)	0	88,237	0	138,263	138,263	12,435	09/15/2026.	5FE
592179 JP 1	MET LIFE GLOBAL FUNDIN 3.027		06/11/2020.	MATURED		2,505,000	2,505,000	2,544,789	2,508,227	0	(3,227)	0	(3,227)	0	2,505,000	0	0	0	37,913	06/11/2020.	1FE
592179 JS 5	MET LIFE GLOBAL FUNDIN 1.875		04/16/2020.	MATURED		1,000,000	1,000,000	999,340	999,938	0	62	0	62	0	1,000,000	0	0	0	9,375	04/16/2020.	1FE
55354G AB 6	MSCI INC (144A) 5.750		06/17/2020.	REDEEMED		2,229,300	2,150,000	2,224,500	2,201,099	0	(6,049)	0	(6,049)	0	2,195,050	0	34,250	34,250	103,708	08/15/2025.	3FE
66989H AD 0	NOVARTIS CAPITAL 4.400	C	04/24/2020.	MATURED		1,500,000	1,500,000	1,739,344	1,511,836	0	(11,836)	0	(11,836)	0	1,500,000	0	0	0	33,000	04/24/2020.	1FE
701885 AF 2	PARSLEY ENERGY LLC / F 5.250		06/02/2020.	SUNTRUST		987,500	1,000,000	985,000	986,182	0	879	0	879	0	987,061	0	439	439	42,146	08/15/2025.	3FE
723787 AK 3	PIONEER NATURAL RESOUR 3.950		05/27/2020.	TENDERED		5,042,125	4,825,000	4,967,118	4,871,039	0	(7,978)	0	(7,978)	0	4,863,061	0	179,064	179,064	165,176	07/15/2022.	2FE
74256L AQ 2	PRINCIPAL LIFE GLOBAL 2.200		04/08/2020.	MATURED		1,000,000	1,000,000	998,680	999,895	0	105	0	105	0	1,000,000	0	0	0	11,000	04/08/2020.	1FE
755111 BX 8	RAYTHEON CO 2.500		06/10/2020.	EXCHANGED		8,262,720	8,000,000	7,878,680	7,918,942	0	11,671	0	11,671	0	7,930,613	0	332,107	332,107	105,222	12/15/2022.	1FE
755111 BY 6	RAYTHEON CO 3.150		06/10/2020.	EXCHANGED		4,301,520	4,000,000	3,968,260	3,978,354	0	1,814	0	1,814	0	3,980,169	0	321,351	321,351	65,250	12/15/2024.	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
913017 DB 2	RAYTHEON TECHNOLOGIES 3.650	..	05/19/2020.	MAKE WHOLE CALL		271,388	246,000	245,978	245,976	0	(1)	0	(1)	0	245,975	0	25	25	32,197	08/16/2023.	2FE
761713 BE 5	REYNOLDS AMERICAN 3.250	C	06/12/2020.	MATURED		1,000,000	1,000,000	999,820	999,958	0	42	0	42	0	1,000,000	0	0	0	16,250	06/12/2020.	2FE
774341 AC 5	ROCKWELL COLLINS 3.100	..	06/10/2020.	EXCHANGED		1,024,360	1,000,000	1,005,800	1,001,106	0	(286)	0	(286)	0	1,000,820	0	23,540	23,540	18,653	11/15/2021.	2FE
774341 AE 1	ROCKWELL COLLINS 3.700	..	06/10/2020.	EXCHANGED		2,153,400	2,000,000	1,994,530	1,997,566	0	270	0	270	0	1,997,836	0	155,564	155,564	37,972	12/15/2023.	2FE
774341 AK 7	ROCKWELL COLLINS 3.500	..	06/10/2020.	EXCHANGED		2,170,400	2,000,000	2,000,190	2,000,042	0	(9)	0	(9)	0	2,000,032	0	170,368	170,368	53,528	03/15/2027.	2FE
80874Y BC 3	SCIENTIFIC GAMES INTER 7.000	..	05/27/2020.	SUNTRUST		481,938	550,000	557,563	557,410	0	(472)	0	(472)	0	556,938	0	(75,000)	(75,000)	19,571	05/15/2028.	5FE
871829 BG 1	SYSCO CORP 3.550	..	05/15/2020.	WELLS FARGO SECURITIES		1,039,930	1,000,000	993,580	995,025	0	335	0	335	0	995,359	0	44,571	44,571	24,061	03/15/2025.	2FE
907825 AA 1	UNION PACIFIC PASS THR 3.227	..	05/14/2020.	REDEEMED		240,799	240,799	240,799	240,798	0	2	0	2	0	240,799	0	0	0	3,885	05/14/2026.	1FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830	..	04/15/2020.	REDEEMED		97,727	97,727	97,727	97,724	0	3	0	3	0	97,727	0	0	0	2,360	10/15/2024.	1
925524 BG 4	VIACOMCBS INC 4.500	..	05/18/2020.	MAKE WHOLE CALL		2,064,940	2,000,000	1,966,400	1,995,125	0	1,512	0	1,512	0	1,996,637	0	3,363	3,363	129,190	03/01/2021.	2FE
92553P AR 3	VIACOMCBS INC 3.250	..	05/28/2020.	TENDERED		1,030,740	1,000,000	995,940	998,519	0	176	0	176	0	998,695	0	32,045	32,045	22,840	03/15/2023.	2FE
92564R AE 5	VICI PROPERTIES (144A) 4.125	..	06/29/2020.	MORGAN STANLEY		3,103,750	3,250,000	3,310,000	3,310,000	0	(2,314)	0	(2,314)	0	3,307,686	0	(203,936)	(203,936)	0	08/15/2030.	3FE
939648 AE 1	WASHINGTON PG LP 6.450	..	06/10/2020.	BAS-MERRILL LYNCH		1,353,000	2,200,000	1,292,500	2,032,935	1,376	33,173	749,242	(714,693)	0	1,318,243	0	34,757	34,757	117,068	08/15/2024.	3FE
94106L AW 9	WASTE MANAGEMENT INC 4.750	..	06/30/2020.	MATURED		1,320,000	1,320,000	1,463,339	1,331,407	0	(11,407)	0	(11,407)	0	1,320,000	0	0	0	31,350	06/30/2020.	2FE
72925P AC 9	WEYERHAEUSER CO 4.700	..	05/18/2020.	MAKE WHOLE CALL		1,868,059	1,807,000	1,896,864	1,829,568	0	(8,896)	0	(8,896)	0	1,820,672	0	(13,672)	(13,672)	118,386	03/15/2021.	2FE
984121 CH 4	XEROX CORP 2.800	..	05/15/2020.	MATURED		2,000,000	2,000,000	1,944,930	1,994,517	0	5,483	0	5,483	0	2,000,000	0	0	0	28,000	05/15/2020.	3FE
06367V CT 0	BANK OF MONTREAL 2.840	..	06/04/2020.	MATURED		1,000,000	1,000,000	999,750	999,958	0	42	0	42	0	1,000,000	0	0	0	14,200	06/04/2020.	1FE
136385 AV 3	CANADIAN NATURAL RESOU 3.900	A	06/02/2020.	JEFFERIES & CO INC		3,178,920	3,000,000	2,999,870	2,999,900	0	(44)	0	(44)	0	2,999,856	0	179,064	179,064	98,475	02/01/2025.	2FE
36168Q AC 8	GFL ENVIRONMENTAL INC 5.625	..	05/01/2020.	REDEEMED		365,062	360,000	340,200	345,937	0	1,900	0	1,900	0	347,837	0	17,224	17,224	10,125	05/01/2022.	5FE
87971M AT 0	TELUS CORP 3.600	..	06/23/2020.	MAKE WHOLE CALL		2,035,820	2,000,000	2,040,650	2,007,340	0	(3,287)	0	(3,287)	0	2,004,053	0	(4,053)	(4,053)	101,212	01/26/2021.	2FE
891145 4A 9	TORONTO-DOMINION BANK 1.693	..	04/02/2020.	MATURED		3,700,000	3,700,000	3,678,490	3,698,552	0	1,448	0	1,448	0	3,700,000	0	0	0	31,321	04/02/2020.	1FE
35085Z BC 9	407 INTERNATIONAL INC 4.300	..	06/22/2020.	MAKE WHOLE CALL		4,139,680	4,000,000	4,226,300	4,085,383	0	(34,833)	0	(34,833)	0	4,050,550	0	(50,550)	(50,550)	238,403	05/26/2021.	1FE
00084D AJ 9	ABN AMRO BANK NV (144A 2.450	D	06/04/2020.	MATURED		1,000,000	1,000,000	998,600	999,842	0	158	0	158	0	1,000,000	0	0	0	12,250	06/04/2020.	1FE
03969A AL 4	ARDAGH PACKAGING (144A 6.000	D	06/11/2020.	TENDERED		8,234,708	7,899,000	8,232,274	8,114,682	0	(29,071)	0	(29,071)	0	8,085,611	0	149,096	149,096	389,684	02/15/2025.	4FE
06738E AG 0	BARCLAYS PLC 2.875	D	06/08/2020.	MATURED		1,000,000	1,000,000	995,750	999,580	0	420	0	420	0	1,000,000	0	0	0	14,375	06/08/2020.	2FE
25156P AU 7	DEUTSCHE TELEKOM INT F 1.950	D	05/26/2020.	TENDERED		2,031,460	2,000,000	1,996,780	1,998,832	0	268	0	268	0	1,999,100	0	32,360	32,360	26,758	09/19/2021.	2FE
25600W AE 0	DNB BOLIGKREDITT AS (1 2.000	D	05/28/2020.	MATURED		1,000,000	1,000,000	986,900	998,729	0	1,271	0	1,271	0	1,000,000	0	0	0	10,000	05/28/2020.	1FE
456873 AA 6	INGERSOLL-RAND 2.625	D	04/13/2020.	REDEEMED		1,000,000	1,000,000	999,340	999,919	0	59	0	59	0	999,978	0	22	22	11,813	05/01/2020.	2FE
53944V AH 2	LLOYDS BANK PLC 3.500	D	05/21/2020.	TENDERED		1,088,200	1,000,000	992,820	995,707	0	306	0	306	0	996,013	0	92,187	92,187	18,181	05/14/2025.	1FE
80685Q AA 4	SCHLUMBERGER OILFIELD 4.200	D	06/29/2020.	MAKE WHOLE CALL		1,021,068	1,000,000	1,021,310	1,002,151	0	(1,319)	0	(1,319)	0	1,000,831	0	(831)	(831)	61,202	01/15/2021.	1FE
822582 BG 6	SHELL INTERNATIONAL FI 2.125	D	05/11/2020.	MATURED		3,000,000	3,000,000	2,975,193	2,997,799	0	2,201	0	2,201	0	3,000,000	0	0	0	31,875	05/11/2020.	1FE
83051G AD 0	SKANDINAVISKA ENSKILDA 2.450	D	05/27/2020.	MATURED		1,000,000	1,000,000	998,460	999,844	0	156	0	156	0	1,000,000	0	0	0	12,250	05/27/2020.	1FE
87938W AM 5	TELEFONICA EMISIONES S 5.134	D	04/27/2020.	MATURED		2,000,000	2,000,000	2,213,500	2,015,555	0	(15,555)	0	(15,555)	0	2,000,000	0	0	0	51,340	04/27/2020.	2FE
89152U AD 4	TOTAL CAPITAL 4.450	D	06/24/2020.	MATURED		743,000	743,000	783,620	745,521	0	(2,521)	0	(2,521)	0	743,000	0	0	0	16,532	06/24/2020.	1FE
902674 XF 2	UBS AG LONDON (144A) 2.200	D	05/11/2020.	REDEEMED		1,000,000	1,000,000	999,340	999,887	0	80	0	80	0	999,967	0	33	33	9,167	06/08/2020.	1FE
00841U AN 6	ABMT 2014-2 A13 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		269,787	269,787	272,907	273,529	0	(3,742)	0	(3,742)	0	269,787	0	0	0	3,992	09/25/2044.	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		195,932	195,932	197,800	197,605	0	(1,673)	0	(1,673)	0	195,932	0	0	0	3,034	07/25/2045.	1FM
00842B AE 7	ABMT 2015-5 A5 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,480,378	1,480,378	1,489,276	1,485,181	(0)	(4,803)	0	(4,803)	0	1,480,378	0	0	0	22,923	07/25/2045.	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		987,458	987,458	992,704	990,951	0	(3,494)	0	(3,494)	0	987,458	0	0	0	14,562	09/25/2045.	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		329,152	329,152	334,501	331,489	0	(2,337)	0	(2,337)	0	329,152	0	0	0	4,854	09/25/2045.	1FM
00842C AC 9	ABMT 2015-7 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,743,004	1,743,004	1,716,451	1,720,176	0	22,828	0	22,828	0	1,743,004	0	0	0	24,767	10/25/2045.	1FM
00842T AE 8	ABMT 2016-1 A5 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		337,247	337,247	341,673	338,554	0	(1,307)	0	(1,307)	0	337,247	0	0	0	4,921	12/25/2045.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
00842E AC 5	ABMT 2016-2 A3 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		841,609	841,609	851,604	848,795	0	(7,186)	0	(7,186)	0	841,609	0	0	0	12,395	03/25/2046.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 3.987	..	06/25/2020.	PAID ON PRINCIPAL		33,994	33,994	22,946	15,188	0	18,806	0	18,806	0	33,994	0	0	0	629	10/25/2035.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 3.987	..	06/25/2020.	WRITTEN OFF		0	952	643	425	0	0	0	0	0	425	0	(425)	(425)	14	10/25/2035.	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.256	..	06/25/2020.	PAID ON PRINCIPAL		43,854	43,854	24,481	12,327	0	31,527	0	31,527	0	43,854	0	0	0	682	12/25/2036.	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		168,180	168,180	169,638	169,597	0	(1,418)	0	(1,418)	0	168,180	0	0	0	2,413	11/25/2044.	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500	..	06/25/2020.	PAID ON PRINCIPAL		26,339	26,339	19,557	21,847	0	4,492	0	4,492	0	26,339	0	0	0	700	07/25/2035.	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000	..	06/25/2020.	PAID ON PRINCIPAL		860	860	819	568	0	292	0	292	0	860	0	0	0	18	02/25/2021.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.509	..	06/28/2020.	PAID ON PRINCIPAL		7,894	7,894	7,529	7,519	0	375	0	375	0	7,894	0	0	0	126	12/28/2033.	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		293,164	293,164	283,061	284,776	(0)	8,388	0	8,388	0	293,164	0	0	0	4,481	08/25/2043.	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		6,035,012	6,035,012	6,105,373	6,045,175	0	(10,163)	0	(10,163)	0	6,035,012	0	0	0	70,989	12/25/2044.	1FM
12652C AA 7	CSMC 2017-HL2 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,410,138	2,410,138	2,436,310	2,431,152	0	(21,014)	0	(21,014)	0	2,410,138	0	0	0	35,920	10/25/2047.	1FM
12652C AC 3	CSMC 2017-HL2 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,606,758	1,606,758	1,630,860	1,621,892	0	(15,134)	0	(15,134)	0	1,606,758	0	0	0	23,947	10/25/2047.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	06/25/2020.	PAID ON PRINCIPAL		631	631	547	51	0	580	0	580	0	631	0	0	0	14	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	06/25/2020.	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	(0)	(0)	0	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	04/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(17)	(14)	(1)	0	0	0	0	0	(1)	0	1	1	0	08/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	06/25/2020.	PAID ON PRINCIPAL		27,699	27,699	24,790	12,117	0	15,582	0	15,582	0	27,699	0	0	0	692	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	06/25/2020.	WRITTEN OFF		0	6,883	6,160	3,011	0	(145)	0	(145)	0	2,866	0	(2,866)	(2,866)	171	11/25/2035.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		218,653	218,653	169,497	100,132	0	118,520	0	118,520	0	218,653	0	0	0	5,534	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	05/25/2020.	WRITTEN OFF		0	142	110	65	0	(4)	0	(4)	0	61	0	(61)	(61)	4	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	06/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(7,632)	(5,917)	(3,495)	0	239	0	239	0	(3,256)	0	3,256	3,256	0	07/25/2037.	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		387,110	387,110	350,651	353,584	0	33,526	0	33,526	0	387,110	0	0	0	4,043	03/25/2043.	1FM
29978C AA 8	EVER 2018-1 A1 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		870,939	870,939	861,141	861,670	0	9,268	0	9,268	0	870,939	0	0	0	12,734	02/25/2048.	1FM
29978C AD 2	EVER 2018-1 A4 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		683,089	683,089	683,836	683,413	0	(325)	0	(325)	0	683,089	0	0	0	9,988	02/25/2048.	1FM
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		243,147	243,147	245,274	245,152	0	(2,005)	0	(2,005)	0	243,147	0	0	0	3,618	11/25/2044.	1FM
33850B AC 1	FSMT 2017-1 1A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		814,884	814,884	826,852	824,216	0	(9,332)	0	(9,332)	0	814,884	0	0	0	11,636	03/25/2047.	1FM
33850T AC 2	FSMT 2018-1 A3 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,479,338	2,479,338	2,457,257	2,461,987	0	17,351	0	17,351	0	2,479,338	0	0	0	35,765	03/25/2048.	1FM
33850T AE 8	FSMT 2018-1 A5 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,549,584	1,549,584	1,554,185	1,550,341	0	(757)	0	(757)	0	1,549,584	0	0	0	22,353	03/25/2048.	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .484	..	06/25/2020.	PAID ON PRINCIPAL		20,481	20,481	8,423	2,308	0	18,173	0	18,173	0	20,481	0	0	0	144	03/25/2037.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 3.314	..	06/25/2020.	PAID ON PRINCIPAL		4,293	4,293	3,882	3,839	0	454	0	454	0	4,293	0	0	0	59	01/25/2035.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 3.248	..	06/25/2020.	PAID ON PRINCIPAL		2,525	2,525	2,302	2,414	0	111	0	111	0	2,525	0	0	0	32	03/25/2037.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 3.248	..	06/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(589)	(537)	(563)	0	1	0	1	0	(562)	0	562	562	0	03/25/2037.	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000	..	06/25/2020.	PAID ON PRINCIPAL		1,247	1,247	1,210	81	0	1,166	0	1,166	0	1,247	0	0	0	28	08/25/2020.	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 4.170	..	06/25/2020.	PAID ON PRINCIPAL		34,783	34,783	30,696	28,523	0	6,261	0	6,261	0	34,783	0	0	0	615	07/25/2035.	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,125,582	1,125,582	1,109,269	1,111,682	0	13,900	0	13,900	0	1,125,582	0	0	0	17,763	01/25/2044.	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		86,427	86,427	86,913	86,733	0	(306)	0	(306)	0	86,427	0	0	0	938	10/25/2029.	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250	..	06/25/2020.	PAID ON PRINCIPAL		128,813	128,813	124,949	60,642	0	68,171	0	68,171	0	128,813	0	0	0	2,987	11/25/2035.	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		24,130	24,130	24,696	24,320	0	(190)	0	(190)	0	24,130	0	0	0	607	02/25/2034.	1FM
69371V AA 5	PSMC 2018-1A A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,007,214	1,007,214	994,467	995,061	0	12,154	0	12,154	0	1,007,214	0	0	0	14,607	02/25/2048.	1FM
69371V AC 1	PSMC 2018-1A A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,387,718	1,387,718	1,385,984	1,385,695	0	2,024	0	2,024	0	1,387,718	0	0	0	20,126	02/25/2048.	1FM
69375B AC 1	PSMC 2019-3 A3 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,490,116	1,490,116	1,512,467	1,511,165	0	(21,050)	0	(21,050)	0	1,490,116	0	0	0	21,688	11/25/2049.	1FE
81745R AB 6	SEMT 2013-3 A2 CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		316,860	316,860	281,448	284,475	0	32,385	0	32,385	0	316,860	0	0	0	3,415	03/25/2043.	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325	..	06/25/2020.	PAID ON PRINCIPAL		495,714	495,714	440,035	441,003	0	54,712	0	54,712	0	495,714	0	0	0	4,905	04/25/2043.	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
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		723,271	723,271	654,014	655,448	0	67,823	0	67,823	0	723,271	0	0	0	7,695	04/25/2043.	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		535,543	535,543	544,748	540,534	0	(4,990)	0	(4,990)	0	535,543	0	0	0	6,758	01/25/2045.	1FM
81746G AA 1	SEMT 2017-7 A1 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		491,305	491,305	501,054	500,056	0	(8,751)	0	(8,751)	0	491,305	0	0	0	7,252	10/25/2047.	1FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		500,667	500,667	508,490	508,180	0	(7,513)	0	(7,513)	0	500,667	0	0	0	7,018	12/25/2049.	5GI
95002F AC 8	WFMBS 2019-4 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,069,903	2,069,903	2,103,862	2,102,891	0	(32,988)	0	(32,988)	0	2,069,903	0	0	0	29,906	09/25/2049.	1FE
97652Q AD 1	WIN 2014-2 A4 CMO 3.500	..	06/20/2020.	PAID ON PRINCIPAL		115,828	115,828	117,819	117,437	0	(1,609)	0	(1,609)	0	115,828	0	0	0	1,647	09/20/2044.	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000	..	05/20/2020.	PAID ON PRINCIPAL		103,591	103,591	105,501	103,859	0	(268)	0	(268)	0	103,591	0	0	0	1,118	01/20/2045.	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500	..	06/20/2020.	PAID ON PRINCIPAL		207,264	207,264	210,244	209,361	0	(2,097)	0	(2,097)	0	207,264	0	0	0	3,050	01/20/2046.	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809	..	06/10/2020.	PAID ON PRINCIPAL		386,636	386,636	385,712	385,835	(0)	801	0	801	0	386,636	0	0	0	4,528	03/10/2033.	1FM
23305Y AD 1	DBUBS 2011-LC3A A4 4.551	..	06/10/2020.	PAID ON PRINCIPAL		48,093	48,093	48,571	48,076	0	17	0	17	0	48,093	0	0	0	913	08/10/2044.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 3.817	..	06/10/2020.	PAID ON PRINCIPAL		322,257	322,257	325,468	322,315	0	(58)	0	(58)	0	322,257	0	0	0	5,128	08/10/2044.	1FM
90349D AD 4	UBSBB 2012-C3 A4 3.091	..	06/10/2020.	PAID ON PRINCIPAL		95,606	95,606	97,992	96,876	0	(1,270)	0	(1,270)	0	95,606	0	0	0	1,232	08/10/2049.	1FM
94989A AS 4	WFCM 2014-LC18 A3 3.271	..	06/15/2020.	PAID ON PRINCIPAL		351,588	351,588	362,127	354,445	0	(2,857)	0	(2,857)	0	351,588	0	0	0	8,309	12/15/2047.	1FM
92938E AM 5	WFRBS 2013-C16 A4 4.136	..	06/15/2020.	PAID ON PRINCIPAL		1,192,950	1,192,950	1,204,810	1,195,348	0	(2,398)	0	(2,398)	0	1,192,950	0	0	0	26,955	09/15/2046.	1FM
92890F AT 3	WFRBS 2014-C20 A4 3.723	..	04/15/2020.	PAID ON PRINCIPAL		62,034	62,034	62,653	62,251	0	(217)	0	(217)	0	62,034	0	0	0	831	05/15/2047.	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	..	06/12/2020.	PAID ON PRINCIPAL		10,389	10,389	10,389	10,374	0	15	0	15	0	10,389	0	0	0	131	04/12/2023.	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500	..	06/15/2020.	PAID ON PRINCIPAL		300,863	300,863	285,261	293,231	0	7,631	0	7,631	0	300,863	0	0	0	8,311	08/15/2030.	1FE
02007P AD 5	ALLYA 2017-1 A4 1.990	..	06/15/2020.	PAID ON PRINCIPAL		1,664,284	1,664,284	1,663,894	1,663,989	0	294	0	294	0	1,664,284	0	0	0	15,849	11/15/2021.	1FE
20846Q HN 1	CNF 2001-3 A4 6.910	..	06/01/2020.	PAID ON PRINCIPAL		88,271	88,271	88,266	89,093	0	(822)	0	(822)	0	88,271	0	0	0	2,772	05/01/2033.	5FE
393505 BC 5	GT 1993-2 B 8.000	..	06/15/2020.	WRITTEN OFF		0	54	50	0	0	0	0	0	0	0	0	0	0	89	03/15/2021.	6*
393505 RJ 3	GT 1996-10 M1 7.240	..	06/15/2020.	PAID ON PRINCIPAL		190,107	190,107	195,542	190,788	0	(682)	0	(682)	0	190,107	0	0	0	5,607	11/15/2028.	2FE
50117N AC 8	KCOT 2017-1A A3 (144A) 1.880	..	06/15/2020.	PAID ON PRINCIPAL		4,558,843	4,558,843	4,536,738	4,546,362	0	12,481	0	12,481	0	4,558,843	0	0	0	35,598	08/16/2021.	1FE
674135 DQ 8	OAK 1998-B M2 7.025	..	04/15/2020.	WRITTEN OFF		0	1,141	71	0	0	0	0	0	0	0	0	0	0	25	05/15/2023.	6*
674135 DQ 8	OAK 1998-B M2 7.025	..	06/15/2020.	RECOVERY OF PAR WRITE-OFF.		0	(3,740)	(233)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6*
67087T DW 8	OAK 2002-C A1 5.410	..	06/15/2020.	PAID ON PRINCIPAL		59,970	59,970	54,852	51,157	0	8,812	0	8,812	0	59,970	0	0	0	1,362	11/15/2032.	5FE
3899999.	Total - Bonds - Industrial and Miscellaneous					203,320,108	200,887,426	202,009,979	200,856,139	1,853	244,089	1,340,341	(1,094,400)	0	199,761,739	0	2,640,873	2,640,873	5,420,342	XXX	XXX
8399997.	Total - Bonds - Part 4					321,049,199	318,616,516	323,596,895	318,795,020	1,853	34,298	1,340,341	(1,304,190)	0	317,490,830	0	2,640,873	2,640,873	7,277,347	XXX	XXX
8399999.	Total - Bonds					321,049,199	318,616,516	323,596,895	318,795,020	1,853	34,298	1,340,341	(1,304,190)	0	317,490,830	0	2,640,873	2,640,873	7,277,347	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY	..	05/20/2020.	VARIOUS	3,434.000	516,031	XXX	395,734	554,866	(159,132)	0	0	(159,132)	0	395,734	0	120,297	120,297	7,074	XXX	
03027X 10 0	AMERICAN TOWER CORP	..	05/26/2020.	VARIOUS	1,041.000	252,648	XXX	226,678	0	0	0	0	0	0	226,678	0	25,970	25,970	1,124	XXX	
105368 20 3	BRANDYWINE REALTY TRUST	..	06/26/2020.	VARIOUS	14,800.000	161,152	XXX	209,882	230,551	(20,669)	0	54,186	(74,855)	0	155,696	0	5,456	5,456	5,624	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP INC	..	05/27/2020.	VARIOUS	29,147.000	305,413	XXX	425,512	627,209	(201,697)	0	148,616	(350,313)	0	276,897	0	28,516	28,516	16,614	XXX	
133131 10 2	CAMDEN PROPERTY TRUST	..	05/27/2020.	VARIOUS	2,739.000	252,049	XXX	269,098	285,561	(16,463)	0	52,060	(68,523)	0	217,038	0	35,011	35,011	4,465	XXX	
222795 50 2	COUSINS PROPERTIES INC	..	06/12/2020.	VARIOUS	20,806.000	644,889	XXX	705,250	841,186	(145,346)	0	86,848	(232,194)	0	608,992	0	35,897	35,897	12,276	XXX	
22822V 10 1	CROWN CASTLE INTL	..	06/05/2020.	BMO CAP MARKETS CORP NAA	2,867.000	481,145	XXX	398,542	407,544	(9,002)	0	0	(9,002)	0	398,542	0	82,604	82,604	3,440	XXX	
229663 10 9	CUBESMART	..	04/28/2020.	MORGAN STANLEY NA ALGO	2,362.000	62,405	XXX	63,278	70,246	(6,968)	0	0	(6,968)	0	63,278	0	(873)	(873)	1,559	XXX	
23283R 10 0	CYRUSONE INC	..	04/28/2020.	VARIOUS	2,845.000	210,358	XXX	164,141	186,148	(22,007)	0	0	(22,007)	0	164,141	0	46,217	46,217	2,845	XXX	
253868 10 3	DIGITAL REALTY TRUST INC	..	05/11/2020.	VARIOUS	11,936.000	1,717,386	XXX	1,631,562	0	0	0	0	0	0	1,631,562	0	85,824	85,824	0	XXX	
264411 50 5	DUKE REALTY CORPORATION	..	04/29/2020.	VARIOUS	10,072.000	354,752	XXX	260,865	349,196	(88,331)	0	0	(88,331)	0	260,865	0	93,888	93,888	2,367	XXX	
29444U 70 0	EQUINIX INC	..	06/05/2020.	VARIOUS	3,286.000	2,167,038	XXX	1,158,512	1,918,038	(759,526)	0	0	(759,526)	0	1,158,512	0	1,008,526	1,008,526	16,769	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
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST	..	06/16/2020.	VARIOUS	20,620.000	1,308,935	XXX	1,265,516	1,668,570	(403,054)	0	0	(403,054)	0	1,265,516	0	43,418	43,418	28,015	XXX	
30225T 10 2	EXTRA SPACE STORAGE INC	..	06/16/2020.	VARIOUS	7,650.000	715,436	XXX	791,911	601,717	0	0	59,347	(59,347)	0	732,564	0	(17,128)	(17,128)	7,924	XXX	
39874R 10 1	GROCERY OUTLET HOLDING CORP	..	06/23/2020.	CITIGROUP GLOBAL MKTS	8,850.000	340,553	XXX	333,270	0	0	0	0	0	0	333,270	0	7,283	7,283	0	XXX	
42225P 50 1	HEALTHCARE TRUST OF AMER REIT	..	04/30/2020.	VARIOUS	7,125.000	176,883	XXX	166,811	215,745	(48,934)	0	0	(48,934)	0	166,811	0	10,072	10,072	4,489	XXX	
42250P 10 3	HEALTHPEAK PROPERTIES INC	..	05/20/2020.	VARIOUS	24,545.000	614,109	XXX	681,058	841,582	(160,524)	0	95,660	(256,184)	0	585,398	0	28,711	28,711	12,629	XXX	
44107P 10 4	HOST HOTELS & RESORTS INC	..	06/26/2020.	JPM SECURITIES NA CASH	31,547.000	333,312	XXX	365,267	0	0	0	0	0	0	365,267	0	(31,955)	(31,955)	0	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES INC	..	05/29/2020.	VARIOUS	38,952.000	950,566	XXX	1,095,563	1,430,161	(334,598)	0	107,740	(442,338)	0	987,823	0	(37,257)	(37,257)	0	XXX	
46187W 10 7	INVITATION HOMES INC	..	05/26/2020.	VARIOUS	11,726.000	299,834	XXX	235,458	351,428	(115,970)	0	0	(115,970)	0	235,458	0	64,376	64,376	2,927	XXX	
55303A 10 5	MGM GROWTH PROPERTIES LLC CL A	..	06/05/2020.	VARIOUS	1,081.000	32,259	XXX	28,286	29,281	(995)	0	2,699	(3,694)	0	25,587	0	6,672	6,672	1,022	XXX	
58463J 30 4	MEDICAL PROPERTIES TRUST INC	..	04/28/2020.	VARIOUS	43,650.000	713,942	XXX	867,767	799,816	(60,257)	0	113,058	(173,315)	0	754,709	0	(40,766)	(40,766)	32,777	XXX	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC	..	05/07/2020.	VARIOUS	2,872.000	321,226	XXX	295,902	307,200	(11,298)	0	0	(11,298)	0	295,902	0	25,324	25,324	5,744	XXX	
720190 20 6	PIEDMONT OFFICE REALTY TRST CL A	..	05/07/2020.	VARIOUS	17,877.000	304,643	XXX	304,624	397,584	(92,960)	0	0	(92,960)	0	304,624	0	19	19	7,508	XXX	
74340W 10 3	PROLOGIS INC	..	05/22/2020.	VARIOUS	12,769.000	1,126,577	XXX	749,796	1,138,229	(388,433)	0	0	(388,433)	0	749,796	0	376,781	376,781	7,406	XXX	
74736A 10 3	QTS REALTY TRUST INC CL A	..	05/07/2020.	VARIOUS	8,200.000	536,951	XXX	340,300	445,014	(104,714)	0	0	(104,714)	0	340,300	0	196,651	196,651	7,462	XXX	
756109 10 4	REALTY INCOME CORP	..	06/29/2020.	VARIOUS	24,730.000	1,512,321	XXX	1,271,430	0	0	0	4,790	(4,790)	0	1,266,639	0	245,682	245,682	15,135	XXX	
758849 10 3	REGENCY CENTERS CORP	..	04/21/2020.	BMO CAP MARK CORP NA A	1,914.000	68,541	XXX	73,555	82,298	(8,743)	0	0	(8,743)	0	73,555	0	(5,014)	(5,014)	1,139	XXX	
76131V 20 2	RETAIL PROP OF AMERICA INC CL A	..	05/27/2020.	VARIOUS	22,925.000	132,120	XXX	184,793	223,887	(39,094)	0	66,271	(105,365)	0	118,522	0	13,597	13,597	7,594	XXX	
828806 10 9	SIMON PROPERTY GROUP INC	..	05/07/2020.	VARIOUS	5,901.000	323,364	XXX	780,208	780,297	(89)	0	456,479	(456,568)	0	323,729	0	(364)	(364)	12,392	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL INC	..	06/05/2020.	VARIOUS	7,839.000	288,111	XXX	231,448	337,675	(106,227)	0	26,458	(132,685)	0	204,990	0	83,121	83,121	9,799	XXX	
862121 10 0	STORE CAPITAL CORPORATION	..	06/12/2020.	VARIOUS	15,467.000	334,661	XXX	339,914	482,335	(142,421)	0	59,652	(202,073)	0	280,262	0	54,399	54,399	10,827	XXX	
866674 10 4	SUN COMMUNITIES INC	..	06/15/2020.	VARIOUS	15,944.000	2,240,641	XXX	1,733,353	1,479,686	(491,317)	0	3,261	(494,578)	0	1,730,092	0	510,549	510,549	15,437	XXX	
867892 10 1	SUNSTONE HOTEL INVESTORS INC	..	05/07/2020.	THE ROYAL BANK OF CN NA A	1,100.000	9,465	XXX	9,581	9,779	(198)	0	0	(198)	0	9,581	0	(116)	(116)	704	XXX	
91704F 10 4	URBAN EDGE PROPERTIES	..	04/15/2020.	STIFEL NICOLAUS & CO NA	5,041.000	44,840	XXX	44,411	44,411	0	0	0	0	0	44,411	0	429	429	1,109	XXX	
91734M 10 3	US ECOLOGY INC	..	06/03/2020.	CITIGROUP GLOBAL MKTS	27,032.000	979,672	XXX	874,377	0	0	0	0	0	0	874,377	0	105,295	105,295	0	XXX	
92276F 10 0	VENTAS INC	..	04/21/2020.	UBS SECURITIES NA ALGO 642	2,312.000	63,589	XXX	61,962	0	0	0	0	0	0	61,962	0	1,627	1,627	1,832	XXX	
929042 10 9	VORNADO REALTY TRUST	..	04/22/2020.	VARIOUS	11,325.000	413,169	XXX	738,948	706,895	(14,404)	0	328,870	(343,274)	0	410,078	0	3,091	3,091	27,942	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					21,310,988	XXX	19,774,562	17,844,136	(3,953,372)	0	1,665,994	(5,619,366)	0	18,099,158	0	3,211,830	3,211,830	295,968	XXX	XXX
9799997.	Total - Common Stocks - Part 4					21,310,988	XXX	19,774,562	17,844,136	(3,953,372)	0	1,665,994	(5,619,366)	0	18,099,158	0	3,211,830	3,211,830	295,968	XXX	XXX
9799999.	Total - Common Stocks					21,310,988	XXX	19,774,562	17,844,136	(3,953,372)	0	1,665,994	(5,619,366)	0	18,099,158	0	3,211,830	3,211,830	295,968	XXX	XXX
9899999.	Total - Preferred and Common Stocks					21,310,988	XXX	19,774,562	17,844,136	(3,953,372)	0	1,665,994	(5,619,366)	0	18,099,158	0	3,211,830	3,211,830	295,968	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					342,360,186	XXX	343,371,457	336,639,156	(3,951,519)	34,298	3,006,335	(6,923,556)	0	335,589,988	0	5,852,703	5,852,703	7,573,315	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 - BARC A TREASURY		1	29,316,011	29,316,011	07/01/2020
	REPO - CREDIT A TREASURY		1	17,942,980	17,942,980	07/01/2020
	REPO - JP A TREASURY		1	29,316,011	29,316,011	07/01/2020
	REPO - MIZUHO A TREASURY		1	11,593,323	11,593,323	07/01/2020
0199999.	U.S. Government - Issuer Obligations			88,168,325	88,168,325	XXX
0599999.	Total - U.S. Government			88,168,325	88,168,325	XXX
Totals						
6399999.	Total - Issuer Obligations			88,168,325	88,168,325	XXX
7099999.	Subtotal - Bonds			88,168,325	88,168,325	XXX
9999999.	Totals			88,168,325	88,168,325	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(71,159,577) Book/Adjusted Carrying Value $.....(71,159,577)
2. Average balance for the year: Fair Value $.....93,981,284 Book/Adjusted Carrying Value $.....93,981,284
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....88,168,325 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	1,221,718	1,177,222	1,078,696	XXX
Bankers Trust Phoenix, AZ		0.000	0	0	659,978	311,252	530,782	XXX
JP Morgan Chase San Antonio, TX		0.000	0	0	965,993	1,148,662	862,071	XXX
Hinsdale Bank & Trust Hinsdale, IL		0.000	0	0	252,480	424,593	295,912	XXX
Midfirst Bank Denver, CO		0.000	0	0	608,810	1,294,950	1,957,302	XXX
Suntrust Bank Nashville, TN		0.000	0	0	2,276,534	2,375,682	1,539,313	XXX
US Bank St Paul, MN		0.000	0	0	4,253,650	6,954,652	5,533,857	XXX
Wells Fargo San Francisco, CA		0.000	0	0	4,510,018	3,707,056	2,592,573	XXX
Wells Fargo Portland, OR		0.000	0	0	184,866	431,966	555,044	XXX
Commerce Bank Kansas City, MO		0.000	0	0	471,311	603,449	376,696	XXX
CIBC Mellon Toronto,ON		0.000	0	0	122,700	648,212	8,332,982	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	220,979	379,054	854,603	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	786,505	655,368	1,107,214	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	(776,823)	(511,701)	(239,006)	XXX
TD Bank Toronto,ON		0.000	0	0	14,314,726	14,899,311	13,291,413	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	30,073,445	34,499,728	38,669,452	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	30,073,445	34,499,728	38,669,452	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	(99,785)	26,930	(494,148)	XXX
0599999. Total Cash	XXX	XXX	0	0	29,973,659	34,526,658	38,175,304	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

NONE