PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 2 5 6 5 8 2 0 2 0 2 0 1 0 0 1 0 2 *

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
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 CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

23rd day of July, 2020

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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	14,440,560,002	0	14,440,560,002	13,503,700,424
2. Stocks:				
2.1 Preferred stocks	22,356,898	0	22,356,898	23,208,363
2.2 Common stocks	3,261,740,742	5,556,697	3,256,184,045	3,159,264,472
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)	336,453,390	0	336,453,390	336,361,432
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(555,273,620)), cash equivalents ($.....0) and short-term investments ($.....1,455,610,257)	900,336,637	0	900,336,637	725,178,458
6. Contract loans (including $.....0 premium notes)	1,193,170	1,193,170	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	846,256,584	123,012,964	723,243,620	786,399,393
9. Receivables for securities	0	0	0	4,951
10. Securities lending reinvested collateral assets	69,513,542	0	69,513,542	71,203,592
11. Aggregate write-ins for invested assets	(15,362,978)	0	(15,362,978)	(383,886)
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,863,047,988	129,762,831	19,733,285,156	18,604,937,199
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	125,755,316	0	125,755,316	122,392,202
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	650,845,556	51,964,042	598,881,514	474,301,792
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....6,314,950 earned but unbilled premiums)	1,404,170,200	6,346,711	1,397,823,489	1,225,809,846
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	19,907,856	1,150,738	18,757,119	19,132,379
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,186,833,742	0	1,186,833,742	1,329,706,172
16.2 Funds held by or deposited with reinsured companies	1,148,868	0	1,148,868	1,146,510
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	371,218,446	67,522,211	303,696,235	302,773,235
19. Guaranty funds receivable or on deposit	190,681	0	190,681	446,532
20. Electronic data processing equipment and software	501,924,957	446,961,015	54,963,942	62,308,921
21. Furniture and equipment, including health care delivery assets ($.....0)	220,390,736	220,390,736	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	832,127,020	431,452,616	400,674,404	360,827,648
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	25,177,561,366	1,355,550,901	23,822,010,466	22,503,782,436
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	25,177,561,366	1,355,550,901	23,822,010,466	22,503,782,436

DETAILS OF WRITE-INS

1101. Deferred gain	(15,362,978)	0	(15,362,978)	(383,886)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(15,362,978)	0	(15,362,978)	(383,886)
2501. COLI supplemental benefits trust	146,913,300	0	146,913,300	146,801,885
2502. Suspense, undistributed payments	124,934,876	0	124,934,876	61,598,249
2503. Equities and deposits in pools and associations	47,251,473	0	47,251,473	54,655,659
2598. Summary of remaining write-ins for Line 25 from overflow page	513,027,370	431,452,616	81,574,754	97,771,854
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	832,127,020	431,452,616	400,674,404	360,827,648

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,364,898,990)	8,554,036,005	7,537,156,873
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,208,179,257	1,354,906,214
3.	Loss adjustment expenses	1,774,609,099	1,716,594,343
4.	Commissions payable, contingent commissions and other similar charges	149,848,953	184,539,287
5.	Other expenses (excluding taxes, licenses and fees)	116,964,607	140,638,174
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,524,828	68,196,771
7.1	Current federal and foreign income taxes (including $.....12,630,183 on realized capital gains (losses))	52,265,203	14,873,762
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....9,748,968,458 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)	3,033,460,924	2,720,767,540
10.	Advance premium	105,100,689	81,205,335
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,955,720	13,847,953
12.	Ceded reinsurance premiums payable (net of ceding commissions)	110,634,223	61,631,357
13.	Funds held by company under reinsurance treaties	61,674,454	66,423,847
14.	Amounts withheld or retained by company for account of others	946,891,989	955,464,576
15.	Remittances and items not allocated	336,135,246	361,207,840
16.	Provision for reinsurance (including $.....2,106,915 certified)	35,118,948	35,118,948
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	389,393,034	305,913,472
20.	Derivatives	0	0
21.	Payable for securities	925,044	2,405,000
22.	Payable for securities lending	69,513,542	71,203,592
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	108,644,011	102,877,015
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,132,875,777	15,794,971,900
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	17,132,875,777	15,794,971,900
29.	Aggregate write-ins for special surplus funds	11,950,398	11,323,333
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,432,238,669	2,452,541,582
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,689,134,688	6,708,810,536
38.	Totals (Page 2, Line 28, Col. 3)	23,822,010,466	22,503,782,436
	DETAILS OF WRITE-INS		
2501.	Escheat liability	118,913,932	112,025,698
2502.	Retroactive reinsurance reserve assumed	297,263	274,753
2503.	Other statutory provisions	110,422	110,422
2598.	Summary of remaining write-ins for Line 25 from overflow page	(10,677,606)	(9,533,858)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	108,644,011	102,877,015
2901.	Special surplus from retroactive reinsurance	11,950,398	11,323,333
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)	11,950,398	11,323,333
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 $.....909,750,829)	926,481,399	951,805,938	1,927,365,825
1.2 Assumed (written $.....12,927,132,404)	12,215,933,897	11,841,195,535	24,210,401,010
1.3 Ceded (written $.....10,386,572,958)	10,031,018,587	9,982,626,734	20,400,717,195
1.4 Net (written $.....3,450,310,274)	3,111,396,709	2,810,374,739	5,737,049,640
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,875,508,179):			
2.1 Direct	640,434,977	511,534,791	1,136,007,039
2.2 Assumed	7,581,532,297	6,635,048,865	14,011,092,829
2.3 Ceded	6,232,056,319	5,548,159,798	11,808,700,760
2.4 Net	1,989,910,955	1,598,423,857	3,338,399,109
3. Loss adjustment expenses incurred	213,612,857	301,836,078	601,724,911
4. Other underwriting expenses incurred	933,083,150	842,793,601	1,672,662,786
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,136,606,963	2,743,053,535	5,612,786,806
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(25,210,253)	67,321,204	124,262,834
INVESTMENT INCOME			
9. Net investment income earned	251,250,255	303,012,314	801,552,120
10. Net realized capital gains (losses) less capital gains tax of $.....2,182,241	(9,324,449)	207,459	(15,525,005)
11. Net investment gain (loss) (Lines 9 + 10)	241,925,806	303,219,773	786,027,115
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....866,725 amount charged off $.....6,558,212)	(5,691,486)	(6,368,478)	(12,861,288)
13. Finance and service charges not included in premiums	9,284,776	10,523,153	21,235,401
14. Aggregate write-ins for miscellaneous income	18,194,187	17,148,778	40,543,885
15. Total other income (Lines 12 through 14)	21,787,477	21,303,452	48,917,999
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	238,503,030	391,844,429	959,207,948
17. Dividends to policyholders	4,255,421	4,646,549	9,646,197
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)	234,247,609	387,197,881	949,561,751
19. Federal and foreign income taxes incurred	35,220,045	42,724,463	124,455,888
20. Net income (Line 18 minus Line 19) (to Line 22)	199,027,564	344,473,418	825,105,864
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,708,810,536	6,633,300,461	6,633,300,461
22. Net income (from Line 20)	199,027,564	344,473,418	825,105,864
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 $.....(15,222,423)	36,648,568	135,019,580	60,647,742
25. Change in net unrealized foreign exchange capital gain (loss)	(1,119,848)	(366,126)	(660,008)
26. Change in net deferred income tax	3,424,929	(14,224,213)	13,683,462
27. Change in nonadmitted assets	(51,657,942)	(28,677,446)	(45,397,380)
28. Change in provision for reinsurance	0	0	1,128,793
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	(206,000,000)	(335,000,000)	(779,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	881	786	1,602
38. Change in surplus as regards policyholders (Lines 22 through 37)	(19,675,848)	101,225,999	75,510,075
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,689,134,688	6,734,526,460	6,708,810,536
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	19,272,708	8,557,325	23,761,016
1402. Change in COLI cash values	111,415	8,779,606	18,447,443
1403. Other assets tri-party/tax credit bond income	31,298	68,829	125,820
1498. Summary of remaining write-ins for Line 14 from overflow page	(1,221,234)	(256,983)	(1,790,394)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	18,194,187	17,148,778	40,543,885
3701. Unrealized Deferred Tri-Party Tax Credit Bonds	881	786	1,602
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)	881	786	1,602

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	3,191,132,863	2,783,117,588	5,824,323,668
2.	Net investment income	285,254,489	335,802,496	869,358,723
3.	Miscellaneous income	21,787,477	21,303,452	48,917,999
4.	Total (Lines 1 through 3)	3,498,174,828	3,140,223,536	6,742,600,390
5.	Benefit and loss related payments	976,888,709	1,538,952,990	3,149,542,630
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	1,147,947,735	1,211,231,430	2,230,560,112
8.	Dividends paid to policyholders	3,147,654	4,346,627	10,092,408
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	10,845	77,707,591	115,468,420
10.	Total (Lines 5 through 9)	2,127,994,942	2,832,238,639	5,505,663,570
11.	Net cash from operations (Line 4 minus Line 10)	1,370,179,886	307,984,897	1,236,936,820
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,133,210,307	674,079,931	1,581,978,270
	12.2 Stocks	4,855,031	13,172,919	47,227,686
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	17,654,841	18,134,157	77,477,455
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	1,695,001	131,411,627	103,236,840
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,157,415,180	836,798,633	1,809,920,251
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,108,731,655	1,121,912,040	1,744,129,117
	13.2 Stocks	1,406,724	6,000,000	6,000,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	7,138,461	5,024,447	10,544,709
	13.5 Other invested assets	8,735,587	22,924,168	54,268,588
	13.6 Miscellaneous applications	1,479,956	0	38,815,585
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,127,492,383	1,155,860,655	1,853,758,000
14.	Net increase or (decrease) in contract loans and premium notes	(873,196)	533,670	(438,285)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(969,204,007)	(319,595,692)	(43,399,463)
	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	206,000,000	335,000,000	779,000,000
	16.6 Other cash provided (applied)	(19,817,701)	200,878,739	350,965,263
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(225,817,701)	(134,121,261)	(428,034,737)
	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)	175,158,179	(145,732,056)	765,502,620
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	725,178,458	(40,324,162)	(40,324,162)
	19.2 End of period (Line 18 plus Line 19.1)	900,336,637	(186,056,218)	725,178,458

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

20.0001	Exchange of bonds	18,739,017	40,884,532	69,381,369
20.0002	Income payment received in securities	1,587,557	1,969,463	3,756,657
20.0003	Other assets tri-party/tax credit bonds	620,982	827,988	1,372,594
20.0004	Stock distribution from limited partnerships	0	11,457,194	20,100,848
20.0005	Tax credits from certified capital company (CAPCO)	0	1,432	1,432

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut 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. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 199,027,564	$ 825,105,864
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	$ 199,027,564	$ 825,105,864
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,689,134,688	$ 6,708,810,536
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	$ 6,689,134,688	$ 6,708,810,536

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.

(2) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2020.

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	682,920
	2. 12 Months or Longer	$	145,731
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	44,843,849
	2. 12 Months or Longer	$	17,396,571

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 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.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

No significant change.

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

In January 2020, the Company purchased $403.6 million of securities from its affiliate, St. Paul Surplus Lines Insurance Company, $237.8 million of securities from its indirect subsidiary, Northfield Insurance Company and $124.1 million of securities from its affiliate, Travelers Excess and Surplus Lines Company.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2020, the Company paid ordinary dividends totaling $206 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2020	$ 106	$ -	$ 106
June 24, 2020	100	-	100

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ -	$ 104,533,670	$ -	$ -	$ 104,533,670
Preferred stock					
Perpetual	4,560,200	17,796,698	-	-	22,356,898
Common stock					
Industrial and miscellaneous	-	5,686	-	-	5,686
Total securities at fair value	$ 4,560,200	$ 122,336,054	$ -	$ -	$ 126,896,254

At June 30, 2020, the Company also holds Level 3 perpetual preferred stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At 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	$ 1,455,622,881	$ 1,455,610,257	$ 509,253,359	$ 946,369,522	$ -	$ -	$ -
Long-term bonds	15,473,621,754	14,440,560,002	384,468,385	15,067,679,667	21,473,702	-	-
Preferred stock	22,356,898	22,356,898	4,560,200	17,796,698	-	-	-
Common stock	5,686	5,686	-	5,686	-	-	-

(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	$ 1,343,446,161	$ 1,343,445,102	$ 149,308,151	$ 1,194,138,010	$ -	$ -	$ -
Long-term bonds	14,127,965,596	13,503,700,424	423,830,935	13,679,227,363	24,907,298	-	-
Preferred stock	23,208,363	23,208,363	6,346,200	16,862,163	-	-	-
Common stock	4,028	4,028	-	4,028	-	-	-

D. Not applicable.

E. Not applicable.

Note 21 – Other Items

A. Unusual or Infrequent Items:

The Company has provided $52,057,832 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.

NOTES TO FINANCIAL STATEMENTS

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 The Travelers Companies, Inc. (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 $101.5 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.

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 $2,662,000, 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

NOTES TO FINANCIAL STATEMENTS

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.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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).

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [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: $ 0

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [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	3,163,122,370	3,261,735,056
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	334,524,068	331,378,859
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,497,646,438	$ 3,593,113,915
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: $ 69,513,542

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 69,513,542

16.3 Total payable for securities lending reported on the liability page: $ 69,513,542

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group	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
Assets are internally managed by the reporting entity	I

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

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's 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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] 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 [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   See Note 26

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	35,307,720	35,307,720	0	0	218,988	218,988
Total	XXX	XXX	0	0	35,307,720	35,307,720	0	0	218,988	218,988

5. Operating Percentages:

   5.1 A&H loss percent (9,505.730)%

   5.2 A&H cost containment percent (4,729.860)%

   5.3 A&H expense percent excluding cost containment expenses 2,685.080%

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						
14786	00-00000000	ERS INSURANCE, INC.	UT	UNAUTHORIZED	0	
All Other Insurers						
00000	AA-5340310	GENERAL INSURANCE CORPORATION OF INDIA	IND	UNAUTHORIZED	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	11,012,286	14,712,715	11,728,348	16,899,293	50,499,721	51,854,956
2. Alaska AK	L	2,101,507	2,064,153	445,776	339,335	3,002,531	6,318,399
3. Arizona AZ	L	20,454,108	21,863,877	9,329,642	9,214,162	111,659,398	104,190,171
4. Arkansas AR	L	8,068,027	10,975,469	5,461,045	4,464,984	75,718,395	70,529,828
5. California CA	L	(273,925)	144,191	4,479,285	1,803,581	42,246,593	38,738,753
6. Colorado CO	L	23,048,590	24,355,077	17,220,678	12,627,423	120,519,856	112,418,240
7. Connecticut CT	L	13,750,724	15,408,661	7,896,200	6,509,640	94,056,658	98,487,512
8. Delaware DE	L	1,171,184	1,388,896	367,505	704,409	16,008,564	17,466,244
9. District of Columbia DC	L	8,351,652	8,608,659	10,134,592	1,544,468	35,233,207	44,343,152
10. Florida FL	L	28,606,521	28,402,662	18,265,041	19,083,836	175,634,020	175,954,021
11. Georgia GA	L	17,262,166	19,577,048	11,550,436	22,067,689	61,205,701	60,602,715
12. Hawaii HI	L	2,342,155	2,566,192	1,023,606	815,008	15,302,649	14,121,479
13. Idaho ID	L	3,542,059	4,213,780	517,401	1,265,985	8,069,523	8,514,946
14. Illinois IL	L	35,437,522	46,600,356	12,254,972	26,247,604	154,494,870	148,502,591
15. Indiana IN	L	22,526,826	23,109,799	12,830,310	9,710,400	58,769,230	49,489,063
16. Iowa IA	L	6,307,095	6,586,733	2,825,797	4,156,367	40,610,726	42,206,707
17. Kansas KS	L	12,391,788	11,432,329	3,812,905	4,848,824	50,650,764	53,380,681
18. Kentucky KY	L	9,739,234	9,706,840	5,326,667	5,614,457	63,419,720	64,991,353
19. Louisiana LA	L	20,297,447	18,413,189	10,591,600	6,703,787	69,602,154	66,682,952
20. Maine ME	L	2,779,208	2,373,270	1,238,413	1,188,723	11,720,793	13,252,617
21. Maryland MD	L	26,479,746	30,108,821	21,617,437	15,771,761	108,633,730	102,460,561
22. Massachusetts MA	L	47,165,941	46,608,319	19,608,866	24,604,939	300,736,984	292,013,033
23. Michigan MI	L	28,636,531	30,111,749	7,443,554	32,346,832	113,394,546	122,011,391
24. Minnesota MN	L	20,331,188	18,669,606	9,310,484	10,171,756	95,238,134	75,689,854
25. Mississippi MS	L	10,726,817	12,862,752	7,726,185	8,115,660	52,265,555	53,948,850
26. Missouri MO	L	12,723,514	13,464,145	18,484,691	10,353,437	61,887,813	55,538,731
27. Montana MT	L	1,988,081	3,245,159	2,869,382	1,886,103	17,028,129	9,761,012
28. Nebraska NE	L	11,420,480	8,601,771	8,422,074	5,856,286	55,006,684	58,550,211
29. Nevada NV	L	14,117,080	13,238,373	4,230,949	3,141,587	27,958,218	31,901,749
30. New Hampshire NH	L	4,880,389	4,275,296	738,710	3,496,495	34,430,346	35,370,892
31. New Jersey NJ	L	44,808,679	52,272,065	25,317,606	27,778,489	312,390,730	332,519,472
32. New Mexico NM	L	7,634,557	9,596,157	6,426,741	4,189,157	24,836,958	27,001,031
33. New York NY	L	176,120,647	155,781,742	51,435,747	54,072,085	688,935,304	599,708,833
34. North Carolina NC	L	24,091,332	23,368,155	8,351,917	12,805,005	87,088,376	88,613,436
35. North Dakota ND	L	2,564,870	2,571,186	968,764	1,780,065	6,722,905	7,159,205
36. Ohio OH	L	16,169,099	19,504,425	21,123,871	14,447,856	73,176,389	99,671,123
37. Oklahoma OK	L	11,746,512	15,007,907	5,436,676	3,340,078	34,327,377	32,149,658
38. Oregon OR	L	6,355,070	7,050,618	1,879,487	2,696,068	15,764,428	14,811,998
39. Pennsylvania PA	L	41,720,071	44,172,486	17,995,854	26,731,315	199,079,501	199,375,895
40. Rhode Island RI	L	2,999,474	3,907,388	1,112,877	1,723,576	15,444,449	15,138,083
41. South Carolina SC	L	10,398,285	12,306,168	3,485,975	2,608,260	43,379,763	41,996,355
42. South Dakota SD	L	5,053,121	4,365,286	700,045	682,742	21,150,175	11,737,024
43. Tennessee TN	L	22,464,357	31,665,038	51,893,108	12,816,975	260,300,986	190,662,618
44. Texas TX	L	47,888,933	58,253,468	41,762,816	24,227,574	402,786,039	378,897,407
45. Utah UT	L	6,349,627	4,718,107	2,160,018	1,199,580	13,740,757	11,519,834
46. Vermont VT	L	1,892,110	2,438,954	792,115	630,730	13,698,648	14,404,460
47. Virginia VA	L	19,460,957	19,857,956	5,340,794	4,860,063	93,972,615	96,619,374
48. Washington WA	L	13,316,275	14,108,866	6,643,914	10,790,559	35,054,608	36,922,119
49. West Virginia WV	L	3,359,910	4,328,997	1,105,544	7,573,581	32,693,686	26,607,178
50. Wisconsin WI	L	16,106,646	17,275,086	6,354,076	6,443,127	65,483,749	68,468,779
51. Wyoming WY	L	1,782,806	1,941,490	370,467	260,124	2,725,513	3,266,594
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	13,166	12,537	2,756	0	5,519	5,992
54. Puerto Rico PR	L	68,398	111,433	534,337	64,960	1,206,268	1,942,345
55. US Virgin Islands VI	L	0	4	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(16)	1	13,169	16,816	10,495,902	538,064
59. Totals	XXX	909,750,829	958,305,409	508,961,225	493,293,614	4,579,465,857	4,379,029,542
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	235	28
58002. ZZZ Other Alien	XXX	(16)	1	13,169	16,816	10,495,667	538,036
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	(16)	1	13,169	16,816	10,495,902	538,064

(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.....	UIP.....	.....	.....	.....0.000	.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1551225..	.....	.....	.....	Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1616702..	.....	.....	.....	Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000.....	41-1542260..	.....	.....	.....	Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542261..	.....	.....	.....	Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542263..	.....	.....	.....	Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542264..	.....	.....	.....	Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542266..	.....	.....	.....	Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1593312..	.....	.....	.....	Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542267..	.....	.....	.....	Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542255..	.....	.....	.....	Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704255..	.....	.....	.....	USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1852190..	.....	.....	.....	BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	35386.....	42-1091525..	.....	.....	.....	Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000.....	52-2073764..	.....	.....	.....	MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	Promenade Partners, L.L.C.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1953822..	.....	.....	.....	USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-2044075..	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	38-4046010..	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....

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.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	NIA.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	NIA.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	NIA.....	English Turn Realty Management, Inc.	O/B/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	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.....	UIP.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	UDP.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....

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.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....

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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

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

Q12.4

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	87,041,982	49,380,447	56.732	123.613
2. Allied lines	124,870,736	165,518,173	132.552	85.096
3. Farmowners multiple peril	11,195,528	6,057,068	54.103	46.666
4. Homeowners multiple peril	12,473,797	7,149,426	57.316	39.283
5. Commercial multiple peril	148,447,319	71,358,980	48.070	54.070
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	973	(7,989,220)	(821,327.850)	(58,600.810)
9. Inland marine	5,969,396	(717,914)	(12.027)	(11.969)
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(4,071,390)	0.000	0.000
11.2. Medical professional liability - claims-made	0	(2,867,358)	0.000	0.000
12. Earthquake	20,736,314	133,518	0.644	(16.254)
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	144,486	35,943	24.876	20.556
16. Workers' compensation	159,663,230	113,766,520	71.254	29.507
17.1 Other liability-occurrence	156,289,499	104,816,288	67.065	31.859
17.2 Other liability-claims made	7,250,279	27,775,308	383.093	22.099
17.3 Excess workers' compensation	0	2,395,189	0.000	0.000
18.1 Products liability-occurrence	8,892,621	30,787	0.346	(11.788)
18.2 Products liability-claims made	0	(33,976)	0.000	0.000
19.1, 19.2 Private passenger auto liability	2,670,900	4,926,667	184.457	146.709
19.3, 19.4 Commercial auto liability	128,586,474	89,398,626	69.524	66.192
21. Auto physical damage	40,196,412	20,847,059	51.863	70.500
22. Aircraft (all perils)	0	(191,565)	0.000	0.000
23. Fidelity	13,785	(7,096,189)	(51,476.008)	(212.513)
24. Surety	957,420	(11,948,481)	(1,247.987)	19.209
26. Burglary and theft	6,221	1,257	20.206	20.134
27. Boiler and machinery	11,074,026	1,786,713	16.134	18.161
28. Credit	0	0	0.000	0.000
29. International	0	9,967,552	0.000	0.000
30. Warranty	0	5,551	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	926,481,399	640,434,977	69.126	53.744
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	41,564,485	78,243,323	80,486,269
2. Allied lines	59,566,367	112,544,318	107,444,259
3. Farmowners multiple peril	5,824,081	11,375,848	11,265,960
4. Homeowners multiple peril	6,495,757	11,258,575	12,083,149
5. Commercial multiple peril	69,357,341	150,185,393	154,974,383
6. Mortgage guaranty	0	0	0
8. Ocean marine	450	1,200	1,214
9. Inland marine	2,959,940	5,537,809	5,037,764
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	8,654,335	16,605,538	17,455,762
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	71,148,060	167,281,048	200,818,832
17.1 Other liability-occurrence	71,738,296	154,667,478	160,798,308
17.2 Other liability-claims made	1,708,459	5,970,143	6,461,191
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	5,017,000	9,299,491	7,335,645
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,169,615	2,587,036	2,706,614
19.3 19.4 Commercial auto liability	61,887,233	133,864,320	137,246,733
21. Auto physical damage	17,458,251	40,680,277	42,057,425
22. Aircraft (all perils)	0	0	0
23. Fidelity	5,933	14,404	11,448
24. Surety	(109,108)	71,963	3,403,345
26. Burglary and theft	1,633	5,752	5,078
27. Boiler and machinery	4,780,383	9,556,912	8,712,029
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	429,228,511	909,750,829	958,305,409
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	2,692,222	3,257,953	5,950,176	408,158	33,077	441,234	2,464,394	27,636	2,936,229	5,428,259	180,330	(261,012)	(80,682)
2. 2018	625,143	966,606	1,591,749	219,253	13,153	232,406	545,181	19,397	802,458	1,367,035	139,291	(131,598)	7,693
3. Subtotals 2018 + Prior	3,317,365	4,224,559	7,541,924	627,410	46,230	673,640	3,009,575	47,033	3,738,687	6,795,295	319,620	(392,610)	(72,989)
4. 2019	797,814	1,672,274	2,470,087	496,091	102,167	598,258	670,926	56,071	1,215,159	1,942,156	369,204	(298,877)	70,327
5. Subtotals 2019 + Prior	4,115,179	5,896,833	10,012,012	1,123,502	148,397	1,271,899	3,680,501	103,104	4,953,846	8,737,451	688,824	(691,486)	(2,662)
6. 2020	XXX	XXX	XXX	XXX	614,991	614,991	XXX	340,360	1,250,834	1,591,194	XXX	XXX	XXX
7. Totals	4,115,179	5,896,833	10,012,012	1,123,502	763,388	1,886,890	3,680,501	443,464	6,204,680	10,328,645	688,824	(691,486)	(2,662)
8. Prior Year-End's Surplus As Regards Policyholders	6,708,811										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. 16.7 %	2. (11.7)%	3. (0.0)%
													Col. 13, Line 7 Line 8
													4. (0.0)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	36,426,215	0	36,426,215	38,878,399
2505. Service contract receivable	16,506,487	0	16,506,487	18,206,584
2506. State surcharges receivable	11,551,120	0	11,551,120	10,206,283
2507. Amounts receivable under high deductible policies	12,067,125	1,211,071	10,856,054	15,122,903
2508. Due from unaffiliated companies	6,325,966	0	6,325,966	14,218,476
2509. Other assets tri-party/tax credit bonds	525,624	0	525,624	1,270,025
2510. Other assets deferred gain	121	0	121	(760)
2511. Other assets nonadmitted	403,860,612	403,860,612	0	0
2512. Miscellaneous ledger balances	26,380,933	26,380,933	0	0
2513. Performance guarantees receivable	(180,011)	0	(180,011)	(90,034)
2514. Assumed reinsurance receivable and payable	(436,822)	0	(436,822)	(40,022)
2597. Summary of remaining write-ins for Line 25	513,027,370	431,452,616	81,574,754	97,771,854

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Undistributed salaries	32,132	640,173
2505. Federal excise tax-reinsurance contracts	(2,323)	528
2506. Retroactive reinsurance reserve ceded	(10,707,415)	(10,174,560)
2597. Summary of remaining write-ins for Line 25	(10,677,606)	(9,533,858)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(181,238)	(245,625)	(450,019)
1405. Other expense	(189,736)	(47,459)	(72,894)
1406. Retroactive reinsurance gain/loss	(850,260)	36,101	(1,267,481)
1497. Summary of remaining write-ins for Line 14	(1,221,234)	(256,983)	(1,790,394)

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	336,361,432	339,491,760
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	7,138,461	10,544,710
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	7,046,503	13,675,038
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	336,453,390	336,361,432
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	336,453,390	336,361,432

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	921,804,487	1,002,259,134
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	8,735,587	54,268,588
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(52,021,714)	(25,945,193)
6.	Total gain (loss) on disposals	478	2,116,909
7.	Deduct amounts received on disposals	17,654,841	97,578,304
8.	Deduct amortization of premium and depreciation	3,651,023	6,573,696
9.	Total foreign exchange change in book/adjusted carrying value	(1,105,803)	(675,697)
10.	Deduct current year's other-than-temporary impairment recognized	9,850,589	6,067,255
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	846,256,584	921,804,487
12.	Deduct total nonadmitted amounts	123,012,964	135,405,095
13.	Statement value at end of current period (Line 11 minus Line 12)	723,243,620	786,399,393

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,690,035,184	16,516,011,251
2.	Cost of bonds and stocks acquired	2,130,464,952	1,843,367,991
3.	Accrual of discount	4,752,494	13,462,687
4.	Unrealized valuation increase (decrease)	88,426,950	83,201,626
5.	Total gain (loss) on disposals	8,966,663	(4,040,142)
6.	Deduct consideration for bonds and stocks disposed of	1,159,264,397	1,701,564,216
7.	Deduct amortization of premium	34,909,125	61,657,777
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	6,275,122	1,721,694
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,460,043	2,975,460
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,724,657,642	16,690,035,184
12.	Deduct total nonadmitted amounts	5,556,697	3,861,925
13.	Statement value at end of current period (Line 11 minus Line 12)	17,719,100,945	16,686,173,259

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)	13,018,590,136	18,932,539,567	18,665,993,108	(103,713,845)	13,018,590,136	13,181,422,750		12,195,071,423
2. NAIC 2 (a)	2,372,681,222	31,696,917	92,195,484	59,295,230	2,372,681,222	2,371,477,884		2,331,652,023
3. NAIC 3 (a)	221,381,425	0	7,705,730	34,633,792	221,381,425	248,309,487		230,317,756
4. NAIC 4 (a)	70,949,955	0	3,000,000	1,595,288	70,949,955	69,545,243		75,859,728
5. NAIC 5 (a)	11,109,769	0	1,190,404	11,666,579	11,109,769	21,585,943		8,256,150
6. NAIC 6 (a)	5,832,330	0	0	(2,003,379)	5,832,330	3,828,951		5,988,444
7. Total Bonds	15,700,544,836	18,964,236,484	18,770,084,727	1,473,665	15,700,544,836	15,896,170,258	0	14,847,145,524
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	22,193,915	0	0	162,983	22,193,915	22,356,898		23,208,363
10. NAIC 3	0	0	0	0	0	0		0
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	22,193,915	0	0	162,983	22,193,915	22,356,898	0	23,208,363
15. Total Bonds and Preferred Stock	15,722,738,751	18,964,236,484	18,770,084,727	1,636,648	15,722,738,751	15,918,527,156	0	14,870,353,887

(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 $.....1,453,713,319; NAIC 2 $.....1,896,938; 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	1,455,610,257	XXX	1,455,634,656	160,973	4,928

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	1,343,445,102	677,542,905
2. Cost of short-term investments acquired	36,756,534,310	71,448,753,829
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	36,644,348,914	70,782,841,004
7. Deduct amortization of premium	20,240	10,628
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)	1,455,610,257	1,343,445,102
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,455,610,257	1,343,445,102

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

SCHEDULE A - PART 2

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

1	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								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	2,162,149
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	85,865
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	189,719
99 Lamberton Road	Windsor	CT	01/01/2007	Various	0	0	0	11,870
0199999. Totals					0	0	0	2,449,603
0399999. Totals					0	0	0	2,449,603

QE01

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

NONE

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							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	MC Credit Fund I LP	New York	NY	MC Credit Partners		08/14/2013	0	0	(8,600)	0	10,092,610	2.760
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	(8,600)	0	10,092,610	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	3,272	0	2,421,178	2.550
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	6,987	0	2,235,045	0.130
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	1,713,736	0	5,377,514	3.960
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	148,571	0	4,072,965	4.850
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	820,110	0	4,918	5.120
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	(1,609)	0	3,728,408	0.490
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	51,651	0	0	1.710
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	459,782	0	2,074,601	0.760
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	3,202,501	0	19,914,628	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Group		03/27/2015	0	0	743,503	0	4,251,176	0.150
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners		04/25/2013	0	0	101,689	0	3,329,925	0.470
	Rubenstein Properties Fund II	Wilmington	DE	Rubenstein Properties		02/25/2014	0	0	1,106,796	0	398,058	3.850
	Silverpeak Legacy Partners III, L.P.	New York	NY	Lehman Brothers Real Estate Partners		01/01/2010	0	0	(101,528)	0	10,404,258	0.680
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012	0	0	161,742	0	779,800	3.990
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,012,202	0	19,163,217	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	49,483	0	3,239,734	5.130
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010	0	0	76,022	0	192,661	3.180
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	125,505	0	3,432,395	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 21	Peabody	MA	Stratford Capital Group		12/23/2016	0	0	83,915	0	96,361	4.197
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital Group		11/22/2017	0	0	722,172	0	1,081,358	10.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	806,087	0	1,177,719	XXX
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund VIII, LP	Charlotte	NC	Double Time Capital		12/07/2016	0	0	48,977	0	17,475	5.760
4699999. Total - Any Other Class of Asset - Unaffiliated								0	48,977	0	17,475	XXX
4899999. Subtotal - Unaffiliated								0	6,186,672	0	53,798,045	XXX
5099999. Totals								0	6,186,672	0	53,798,045	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	05/01/2020	636	0	0	0	0	0	0	636	636	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							636	0	0	0	0	0	0	636	636	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	06/16/2020	1,160,481	0	0	0	0	0	0	1,160,481	1,160,481	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY	Distribution	01/18/2013	06/30/2020	135,930	0	0	0	0	0	0	135,930	135,930	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	04/07/2020	(1,808)	0	0	0	0	0	0	(1,808)	(1,808)	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	04/10/2020	41,155	0	0	0	0	0	0	41,155	41,155	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	05/20/2020	44,965	0	0	0	0	0	0	44,965	44,965	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	05/14/2020	5,630	0	0	0	0	0	0	5,630	5,630	0	0	0	0
	Pitango Venture Capital Fund III (USA) LP	Herzliya	ISR	Distribution	06/12/2000	05/06/2020	2,624,245	0	0	0	0	0	0	2,624,245	2,624,245	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	05/28/2020	51,651	0	0	0	0	0	0	51,651	51,651	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	06/16/2020	10	0	0	0	0	0	0	10	10	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.	Utrecht	NLD	Liquidation	08/14/2001	05/29/2020	0	0	0	0	0	0	0	0	478	478	0	478	27,894
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,062,259	0	0	0	0	0	0	4,062,259	4,062,737	478	0	478	27,894
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	05/29/2020	36,924	0	0	0	0	0	0	36,924	36,924	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Distribution	03/27/2015	06/02/2020	33,774	0	0	0	0	0	0	33,774	33,774	0	0	0	0
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	05/29/2020	625,120	0	0	0	0	0	0	625,120	625,120	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Distribution	04/24/2013	06/17/2020	224,329	0	0	0	0	0	0	224,329	224,329	0	0	0	0
	Miller Global Fund VII, LLC	New York	NY	Distribution	12/31/2013	06/08/2020	86,151	0	0	0	0	0	0	86,151	86,151	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	06/30/2020	339,940	0	0	0	0	0	0	339,940	339,940	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,346,237	0	0	0	0	0	0	1,346,237	1,346,237	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	05/29/2020	256,472	0	0	0	0	0	0	256,472	256,472	0	0	0	0
	MHR Institutional Partners LP	New York	NY	Distribution	03/09/1998	06/24/2020	360,720	0	0	0	0	0	0	360,720	360,720	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	04/21/2020	868	0	0	0	0	0	0	868	868	0	0	0	0
	Riverwood Capital Partners L.P.	Menlo Park	CA	Distribution	06/29/2010	05/11/2020	662,795	0	0	0	0	0	0	662,795	662,795	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	06/29/2020	449,426	0	0	0	0	0	0	449,426	449,426	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013	06/25/2020	222,154	0	0	0	0	0	0	222,154	222,154	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,952,435	0	0	0	0	0	0	1,952,435	1,952,435	0	0	0	0
4899999. Subtotal - Unaffiliated							7,361,567	0	0	0	0	0	0	7,361,567	7,362,045	478	0	478	27,894
5099999. Totals							7,361,567	0	0	0	0	0	0	7,361,567	7,362,045	478	0	478	27,894

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
912828 YP 9	U S TREASURY NOTES 1.500 2021 10		06/29/2020	BAS-MERRILL LYNCH		14,250,516	14,000,000	34,810	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2020	PAR WRITE-UP		1,861	1,861	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2020	PAR WRITE-UP		36	36	0	1
38375B TF 9	GNR 2012-H14 GA CMO 2.000 2062 06		06/20/2020	PAR WRITE-UP		1,805	1,805	0	1
38375B TA 0	GNR 2012-H16 HA CMO 2.000 2062 07		06/20/2020	PAR WRITE-UP		16,990	16,990	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2020	PAR WRITE-UP		6,483	6,483	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		06/20/2020	PAR WRITE-UP		97,083	97,083	0	1
38376R LX 2	GNR 2015-H29 HA CMO 2.500 2065 09		06/20/2020	PAR WRITE-UP		54,465	54,465	0	1
38375U WW 6	GNR 2016-H11 GA CMO 2.000 2066 04		06/20/2020	PAR WRITE-UP		96,716	96,716	0	1
38376R VM 5	GNR 2016-H13 JA CMO 2.000 2066 06		06/20/2020	PAR WRITE-UP		88,887	88,887	0	1
38376R ZJ 8	GNR 2016-H19 FC CMO .703 2066 08		06/20/2020	PAR WRITE-UP		12,081	12,081	0	1
38376R YG 5	GNR 2016-H20 FN CMO 1.053 2066 09		06/20/2020	PAR WRITE-UP		87,709	87,709	0	1
38376R G7 5	GNR 2016-H24 DA CMO 2.500 2066 09		06/20/2020	PAR WRITE-UP		118,123	118,123	0	1
38375U J9 2	GNR 2017-H19 MA CMO 2.500 2067 04		06/20/2020	PAR WRITE-UP		115,932	115,932	0	1
0599999.	Total - Bonds - U.S. Government					14,948,685	14,698,169	34,810	XXX
Bonds - U.S. States, Territories and Possessions									
882723 J6 7	TEXAS GO REMK 12/18/19 S .170 2046 12		06/23/2020	BNY MELLON CAPITAL MARKETS INC		13,000,000	13,000,000	1,286	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					13,000,000	13,000,000	1,286	XXX
Bonds - U.S. Political Subdivisions of States									
091212 FQ 8	BIRMINGHAM PUBLIC SCHOOL 4.000 2039 05		05/28/2020	STIFEL NICOLAUS & CO INC		1,927,526	1,625,000	0	1FE
091212 FR 6	BIRMINGHAM PUBLIC SCHOOL 4.000 2040 05		05/28/2020	STIFEL NICOLAUS & CO INC		2,920,108	2,470,000	0	1FE
121638 HP 8	BURLINGTON CNTY GO S2020 2.000 2037 05		06/18/2020	MORGAN STANLEY		1,296,919	1,340,000	0	1FE
121638 HQ 6	BURLINGTON CNTY GO S2020 2.000 2038 05		06/18/2020	MORGAN STANLEY		1,330,376	1,385,000	0	1FE
121638 HR 4	BURLINGTON CNTY GO S2020 2.000 2039 05		06/18/2020	MORGAN STANLEY		1,360,473	1,430,000	0	1FE
121638 HS 2	BURLINGTON CNTY GO S2020 2.000 2040 05		06/18/2020	MORGAN STANLEY		1,381,817	1,465,000	0	1FE
425507 GX 2	HENNEPIN CO GENERAL OBLI .120 2038 12		06/19/2020	RBC CAPITAL MARKETS		3,625,000	3,625,000	206	1FE
425507 FE 5	HENNEPIN CO GENERAL OBLI .210 2041 12		04/01/2020	BAS-MERRILL LYNCH		5,660,000	5,660,000	0	1
54589T JQ 6	LOUDOUN CO GENERAL OBLIG 2.000 2036 12		05/21/2020	MORGAN STANLEY		7,361,081	7,475,000	0	1FE
54589T JS 2	LOUDOUN CO GENERAL OBLIG 2.125 2038 12		05/21/2020	MORGAN STANLEY		7,390,234	7,475,000	0	1FE
54589T JT 0	LOUDOUN CO GENERAL OBLIG 2.125 2039 12		05/21/2020	MORGAN STANLEY		7,339,927	7,475,000	0	1FE
587314 FD 2	MEQUON & THIENSVILLE SCH 2.125 2034 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		3,823,572	3,835,000	0	1FE
587314 FE 0	MEQUON & THIENSVILLE SCH 2.125 2035 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		3,927,689	3,965,000	0	1FE
587314 FF 7	MEQUON & THIENSVILLE SCH 2.125 2036 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		4,032,797	4,095,000	0	1FE
587314 FG 5	MEQUON & THIENSVILLE SCH 2.250 2037 03		05/19/2020	JANNEY MONTGOMERY SCOTT INC		4,196,579	4,220,000	0	1FE
59163P LT 8	METRO COUNCIL GENERAL OB 2.625 2040 06		04/22/2020	CITIGROUP GLOBAL MARKETS		14,303,713	14,285,000	0	1FE
733794 JS 1	PORT CHESTER-RYE UNION F 2.250 2037 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		4,999,755	5,035,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					76,877,566	76,860,000	206	XXX
Bonds - U.S. Special Revenue and Special Assessment									
196632 GW 7	COLORADO SPRINGS UTILITI .380 2028 11		04/03/2020	RBC CAPITAL MARKETS		3,695,000	3,695,000	1,907	1FE
196632 LH 4	COLORADO SPRINGS UTILITI .090 2040 11		06/23/2020	BARCLAYS CAPITAL INC		2,040,000	2,040,000	149	1FE
24916P HX 8	DENVER CITY & CO WTR COM 2.375 2036 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		6,660,092	6,755,000	0	1FE
24916P HY 6	DENVER CITY & CO WTR COM 2.500 2037 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		6,896,164	6,935,000	0	1FE
270852 AB 2	E BATON ROUGE PARISH SEW .070 2028 12		06/25/2020	WELLS FARGO SECURITIES		2,600,000	2,600,000	161	1FE
298245 KZ 3	EUGENE WATER REVENUE TXB .923 2021 08		05/20/2020	RBC CAPITAL MARKETS		100,000	100,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
402207 AD 6	GULF COAST INDL DEV AUTH .010 2041 11		06/25/2020	J P MORGAN CHASE SECURITIES INC		20,160,000	20,160,000	727	1FE
40222P AD 4	GULF COAST WASTE DISP AU .070 2030 06		06/22/2020	WELLS FARGO SECURITIES		16,575,000	16,575,000	811	1FE
40222P AF 9	GULF COAST WASTE DISP AU .070 2030 06		06/23/2020	WELLS FARGO SECURITIES		13,950,000	13,950,000	699	1FE
546398 YU 6	LOUISIANA PUB FAC (AIR P .050 2043 08		06/23/2020	BAS-MERRILL LYNCH		12,000,000	12,000,000	416	1FE
54834R AC 3	LOWER NECHES VALLEY (EXX .040 2029 11		06/25/2020	WELLS FARGO SECURITIES		7,055,000	7,055,000	291	1FE
57585K SW 9	MASSACHUSETTS H/E MIT S2 .100 2031 07		06/25/2020	J P MORGAN CHASE SECURITIES INC		13,585,000	13,585,000	650	1FE
60528A AS 3	MISSISSIPPI BUS FIN COM .050 2030 12		06/24/2020	BAS-MERRILL LYNCH		35,495,000	35,495,000	1,639	1FE
60528A AV 6	MISSISSIPPI BUS FIN COM .050 2030 12		06/24/2020	BAS-MERRILL LYNCH		58,760,000	58,760,000	2,122	1FE
60528A BV 5	MISSISSIPPI BUS FIN COM .090 2030 12		06/19/2020	BAS-MERRILL LYNCH		5,745,000	5,745,000	363	1FE
64972F 6R 2	NEW YORK CITY FIN AUTH .070 2045 06		06/25/2020	VARIOUS		16,460,000	16,460,000	502	1FE
64972F 6V 3	NEW YORK CITY FIN AUTH .070 2045 06		06/30/2020	U S BANCORP		24,175,000	24,175,000	1,080	1FE
67756D AZ 9	OHIO HGR ED FAC COMM (CL .040 2039 01		06/25/2020	WELLS FARGO SECURITIES		9,100,000	9,100,000	278	1FE
67756D BD 7	OHIO HGR ED FAC COMM (CL .040 2039 01		06/25/2020	BNY MELLON CAPITAL MARKETS INC		3,150,000	3,150,000	154	1FE
67756D BB 1	OHIO HGR ED FAC COMM (CL .050 2039 01		06/25/2020	U S BANCORP		5,935,000	5,935,000	216	1FE
67756A H9 6	OHIO HGR ED FAC COMM (CL .030 2043 01		06/30/2020	BARCLAYS CAPITAL INC		40,165,000	40,165,000	1,741	1FE
91514A KC 8	UNIV OF TEXAS REV REF S2 2.375 2043 08		05/22/2020	GOLDMAN SACHS & CO		19,770,600	20,000,000	0	1FE
914455 HD 5	UNIVERSITY OF MICHIGAN R .150 2038 04		04/08/2020	BAS-MERRILL LYNCH		400,000	400,000	29	1FE
919061 EH 0	VALDEZ ALASKA MARINE TER .050 2029 12		06/23/2020	BAS-MERRILL LYNCH		20,445,000	20,445,000	804	1FE
919061 BU 4	VALDEZ ALASKA MARINE TER .050 2025 10		06/23/2020	BAS-MERRILL LYNCH		25,100,000	25,100,000	988	1FE
92818N NG 9	VIRGINIA RES AUTH INFRAS 2.050 2028 11		05/21/2020	LOOP CAPITAL MARKETS		400,000	400,000	0	1FE
92818N NL 8	VIRGINIA RES AUTH INFRAS 2.350 2032 11		05/21/2020	LOOP CAPITAL MARKETS		825,000	825,000	0	1FE
92818N NM 6	VIRGINIA RES AUTH INFRAS 2.450 2033 11		05/21/2020	LOOP CAPITAL MARKETS		600,000	600,000	0	1FE
92818N NN 4	VIRGINIA RES AUTH INFRAS 2.550 2034 11		05/21/2020	LOOP CAPITAL MARKETS		880,000	880,000	0	1FE
92818N NP 9	VIRGINIA RES AUTH INFRAS 2.600 2035 11		05/21/2020	LOOP CAPITAL MARKETS		445,000	445,000	0	1FE
92818N NQ 7	VIRGINIA RES AUTH INFRAS 3.100 2042 11		05/21/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
35563P DD 8	SCRT 2017-4 HT CMO 3.250 2057 06		06/25/2020	PAR WRITE-UP		72,273	72,273	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					374,239,130	374,602,273	15,725	XXX
Bonds - Industrial and Miscellaneous									
00287Y CH 0	ABBVIE INC (144A) 2.800 2023 03		05/14/2020	EXCHANGED		3,064,860	3,000,000	13,767	2FE
081437 AT 2	BEMIS CO 2.630 2030 06	C	06/12/2020	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	2FE
27409L AC 7	EAST OHIO GAS CO (144A) 2.000 2030 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		4,984,700	5,000,000	0	1FE
559080 AQ 9	MAGELLAN MIDSTREAM PARTN 3.250 2030 06		05/06/2020	J P MORGAN CHASE SECURITIES INC		4,994,000	5,000,000	0	2FE
575718 AH 4	MASS INSTITUTE OF TECH (2.294 2051 07		04/30/2020	J P MORGAN CHASE SECURITIES INC		7,000,000	7,000,000	0	1FE
75513E AT 8	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		5,164,200	5,000,000	60,764	2FE
75513E AU 5	RAYTHEON TECHNOLOGIES CO 3.150 2024 12		06/10/2020	EXCHANGED		3,226,140	3,000,000	45,938	2FE
75513E BA 8	RAYTHEON TECHNOLOGIES CO 3.100 2021 11		06/10/2020	EXCHANGED		2,048,720	2,000,000	4,306	2FE
75513E BE 0	RAYTHEON TECHNOLOGIES CO 3.500 2027 03		06/10/2020	EXCHANGED		4,340,800	4,000,000	33,056	2FE
87264A BE 4	T-MOBILE USA INC (144A) 3.875 2030 04		04/02/2020	DEUTSCHE BANC		4,963,900	5,000,000	0	2FE
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04		06/02/2020	BARCLAYS CAPITAL INC		20,000,000	20,000,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					62,787,320	62,000,000	157,829	XXX
8399997.	Total - Bonds - Part 3					541,852,701	541,160,443	209,856	XXX
8399999.	Total - Bonds					541,852,701	541,160,443	209,856	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
81377# 10 1	TRAVELERS DISTRIBUTION ALLIANCE INC		06/24/2020	CAPITAL CONTRIBUTION		1,000,000	XXX	0	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,000,000	XXX	0	XXX

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
9799997.	Total - Common Stocks - Part 3					1,000,000	XXX	0	XXX
9799999.	Total - Common Stocks					1,000,000	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					1,000,000	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					542,852,701	XXX	209,856	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																					
89609G AA 0	TRICAHUE LEASING 3.503	..	05/19/2020.	REDEEMED		186,438	186,438	186,438	186,437	0	1	0	1	0	186,438	0	0	0	3,265	11/19/2021.	1
912828 K5 8	U S TREASURY NOTES 1.375	..	04/30/2020.	MATURED		30,000,000	30,000,000	29,424,710	29,905,853	0	94,147	0	94,147	0	30,000,000	0	0	0	206,250	04/30/2020.	1
912828 ND 8	U S TREASURY NOTES 3.500	..	05/15/2020.	MATURED		20,000,000	20,000,000	21,181,317	20,132,798	0	(132,798)	0	(132,798)	0	20,000,000	0	0	0	350,000	05/15/2020.	1
912828 XH 8	U S TREASURY NOTES 1.625	..	06/30/2020.	MATURED		5,000,000	5,000,000	5,008,806	5,001,265	0	(1,265)	0	(1,265)	0	5,000,000	0	0	0	40,625	06/30/2020.	1
912828 XY 1	U S TREASURY NOTES 2.500	..	06/30/2020.	MATURED		10,000,000	10,000,000	10,013,705	10,005,583	0	(5,583)	0	(5,583)	0	10,000,000	0	0	0	125,000	06/30/2020.	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125	..	04/16/2020.	REDEEMED		76,000	76,000	76,000	75,989	0	11	0	11	0	76,000	0	0	0	1,948	04/16/2035.	1
02265Q AA 6	AMAL LIMITED 3.465	D	05/21/2020.	REDEEMED		120,485	120,485	120,485	120,484	0	1	0	1	0	120,485	0	0	0	2,087	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500	..	06/20/2020.	PAID ON PRINCIPAL		244,739	244,739	242,521	242,597	0	2,142	0	2,142	0	244,739	0	0	0	2,551	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500	..	06/20/2020.	PAID ON PRINCIPAL		175,228	175,228	173,749	173,856	0	1,372	0	1,372	0	175,228	0	0	0	1,827	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000	..	06/20/2020.	PAID ON PRINCIPAL		95,949	95,949	97,314	97,054	0	(1,105)	0	(1,105)	0	95,949	0	0	0	1,258	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000	..	06/20/2020.	PAID ON PRINCIPAL		2,037	2,037	1,975	1,999	0	38	0	38	0	2,037	0	0	0	51	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000	..	06/20/2020.	PAID ON PRINCIPAL		78,864	78,864	78,371	78,445	0	419	0	419	0	78,864	0	0	0	1,705	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000	..	06/20/2020.	PAID ON PRINCIPAL		154,265	154,265	153,301	153,455	0	810	0	810	0	154,265	0	0	0	3,257	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500	..	06/20/2020.	PAID ON PRINCIPAL		38,165	38,165	36,143	36,667	0	1,497	0	1,497	0	38,165	0	0	0	748	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500	..	06/20/2020.	PAID ON PRINCIPAL		235,833	235,833	224,762	227,353	0	8,479	0	8,479	0	235,833	0	0	0	4,398	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500	..	06/20/2020.	PAID ON PRINCIPAL		27,684	27,684	26,421	26,817	0	867	0	867	0	27,684	0	0	0	528	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000	..	06/20/2020.	PAID ON PRINCIPAL		49,533	49,533	49,386	49,391	0	143	0	143	0	49,533	0	0	0	1,048	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500	..	06/20/2020.	PAID ON PRINCIPAL		21,881	21,881	21,043	21,290	0	591	0	591	0	21,881	0	0	0	412	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	06/20/2020.	PAID ON PRINCIPAL		142,015	142,015	139,019	139,705	0	2,310	0	2,310	0	142,015	0	0	0	3,002	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500	..	06/20/2020.	PAID ON PRINCIPAL		42,791	42,791	41,032	41,211	0	1,580	0	1,580	0	42,791	0	0	0	978	03/20/2036.	1
3622A2 6K 3	GNMA II PASS #784474 3.500	..	06/20/2020.	PAID ON PRINCIPAL		779,830	779,830	786,654	785,894	0	(6,063)	0	(6,063)	0	779,830	0	0	0	11,668	02/20/2048.	1
36177P CY 9	GNMA PASS TH #00794586 3.500	..	06/15/2020.	PAID ON PRINCIPAL		446,870	446,870	465,792	467,821	0	(20,951)	0	(20,951)	0	446,870	0	0	0	6,694	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000	..	06/15/2020.	PAID ON PRINCIPAL		1,056	1,056	1,025	1,023	0	33	0	33	0	1,056	0	0	0	27	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500	..	06/15/2020.	PAID ON PRINCIPAL		946	946	966	964	0	(18)	0	(18)	0	946	0	0	0	22	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500	..	06/15/2020.	PAID ON PRINCIPAL		2,173	2,173	2,221	2,207	0	(34)	0	(34)	0	2,173	0	0	0	50	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500	..	06/15/2020.	PAID ON PRINCIPAL		32,403	32,403	30,882	31,224	0	1,179	0	1,179	0	32,403	0	0	0	569	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500	..	06/15/2020.	PAID ON PRINCIPAL		9,948	9,948	9,372	9,520	0	428	0	428	0	9,948	0	0	0	187	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500	..	06/15/2020.	PAID ON PRINCIPAL		9,494	9,494	8,945	9,090	0	404	0	404	0	9,494	0	0	0	149	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500	..	06/15/2020.	PAID ON PRINCIPAL		3,130	3,130	3,145	3,147	0	(17)	0	(17)	0	3,130	0	0	0	59	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500	..	06/15/2020.	PAID ON PRINCIPAL		11,339	11,339	11,391	11,399	0	(60)	0	(60)	0	11,339	0	0	0	202	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		302,606	302,606	302,448	302,331	0	275	0	275	0	302,606	0	0	0	2,493	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		64	64	64	64	0	0	0	0	0	64	0	0	0	1	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		45,635	45,635	45,535	45,564	0	70	0	70	0	45,635	0	0	0	378	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		541,463	541,463	543,028	541,644	0	(181)	0	(181)	0	541,463	0	0	0	4,127	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650	..	06/20/2020.	PAID ON PRINCIPAL		815,191	815,191	813,408	814,366	0	825	0	825	0	815,191	0	0	0	5,335	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550	..	06/20/2020.	PAID ON PRINCIPAL		44,177	44,177	44,024	44,057	0	119	0	119	0	44,177	0	0	0	394	08/20/2065.	1
38376R LX 2	GNR 2015-H29 HA CMO 2.500	..	06/20/2020.	PAID ON PRINCIPAL		155,158	155,158	154,092	154,444	0	714	0	714	0	155,158	0	0	0	1,492	09/20/2065.	1
38375U WW 6	GNR 2016-H11 GA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		45,438	45,438	43,919	44,250	0	1,188	0	1,188	0	45,438	0	0	0	366	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA CMO 2.000	..	06/20/2020.	PAID ON PRINCIPAL		115,425	115,425	110,231	111,435	0	3,991	0	3,991	0	115,425	0	0	0	977	06/20/2066.	1
38376R ZJ 8	GNR 2016-H19 FC CMO .703	..	06/20/2020.	PAID ON PRINCIPAL		1,270,160	1,270,160	1,269,863	1,272,874	0	(2,714)	0	(2,714)	0	1,270,160	0	0	0	9,852	08/20/2066.	1
38376R YG 5	GNR 2016-H20 FN CMO 1.053	..	06/20/2020.	PAID ON PRINCIPAL		538,946	538,946	537,936	539,926	0	(979)	0	(979)	0	538,946	0	0	0	5,237	09/20/2066.	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
38376R G7 5	GNR 2016-H24 DA CMO 2.500	..	06/20/2020.	PAID ON PRINCIPAL		261,263	261,263	255,629	256,997	0	4,266	0	4,266	0	261,263	0	0	0	3,238	09/20/2066.	1
38375U J9 2	GNR 2017-H19 MA CMO 2.500	..	06/20/2020.	PAID ON PRINCIPAL		614,037	614,037	609,048	610,084	0	3,954	0	3,954	0	614,037	0	0	0	5,557	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000	..	06/20/2020.	PAID ON PRINCIPAL		1,102,743	1,102,743	1,097,595	1,099,258	0	3,485	0	3,485	0	1,102,743	0	0	0	14,205	12/20/2047.	1
38381A E2 8	GNR 2018-151 P CMO 3.500	..	06/20/2020.	PAID ON PRINCIPAL		233,785	233,785	233,127	233,197	0	587	0	587	0	233,785	0	0	0	3,424	01/20/2047.	1
36225C B7 0	G2 (ARM) #80061 3.875	..	06/20/2020.	PAID ON PRINCIPAL		963	963	972	955	0	9	0	9	0	963	0	0	0	16	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 3.875	..	06/20/2020.	PAID ON PRINCIPAL		855	855	864	847	0	7	0	7	0	855	0	0	0	14	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 3.250	..	06/20/2020.	PAID ON PRINCIPAL		602	602	609	601	0	1	0	1	0	602	0	0	0	9	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310	..	06/15/2020.	PAID ON PRINCIPAL		177,266	177,266	186,905	184,392	0	(7,126)	0	(7,126)	0	177,266	0	0	0	2,446	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400	..	06/16/2020.	PAID ON PRINCIPAL		2,206,253	2,206,253	2,206,770	2,205,456	0	797	0	797	0	2,206,253	0	0	0	17,907	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300	..	06/16/2020.	PAID ON PRINCIPAL		787,376	787,376	779,072	782,389	0	4,987	0	4,987	0	787,376	0	0	0	7,209	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300	..	06/16/2020.	PAID ON PRINCIPAL		159,341	159,341	159,789	159,425	0	(84)	0	(84)	0	159,341	0	0	0	1,787	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300	..	06/16/2020.	PAID ON PRINCIPAL		306,573	306,573	307,053	306,695	0	(122)	0	(122)	0	306,573	0	0	0	2,401	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350	..	06/16/2020.	PAID ON PRINCIPAL		288,897	288,897	282,024	284,250	0	4,647	0	4,647	0	288,897	0	0	0	2,985	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650	..	06/16/2020.	PAID ON PRINCIPAL		4,593,870	4,593,870	4,581,668	4,584,100	0	9,771	0	9,771	0	4,593,870	0	0	0	46,591	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600	..	06/16/2020.	PAID ON PRINCIPAL		396,297	396,297	395,341	395,502	0	795	0	795	0	396,297	0	0	0	4,310	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500	..	06/16/2020.	PAID ON PRINCIPAL		101,309	101,309	99,476	99,912	0	1,396	0	1,396	0	101,309	0	0	0	1,087	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600	..	06/16/2020.	PAID ON PRINCIPAL		432,821	432,821	424,418	426,683	0	6,137	0	6,137	0	432,821	0	0	0	5,320	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600	..	06/16/2020.	PAID ON PRINCIPAL		352,124	352,124	342,321	345,109	0	7,014	0	7,014	0	352,124	0	0	0	3,692	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400	..	06/16/2020.	PAID ON PRINCIPAL		1,420,853	1,420,853	1,397,264	1,404,585	0	16,267	0	16,267	0	1,420,853	0	0	0	13,925	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450	..	06/16/2020.	PAID ON PRINCIPAL		95,740	95,740	93,594	94,169	0	1,571	0	1,571	0	95,740	0	0	0	977	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500	..	06/16/2020.	PAID ON PRINCIPAL		129,776	129,776	125,862	126,891	0	2,884	0	2,884	0	129,776	0	0	0	1,261	05/16/2058.	1
38380M J6 9	GNR 2019-17 AK (PROJEC 3.250	..	06/16/2020.	PAID ON PRINCIPAL		836,909	836,909	828,802	830,861	0	6,048	0	6,048	0	836,909	0	0	0	13,067	03/16/2059.	1
38380M M6 5	GNR 2019-19 A (PROJECT 3.250	..	06/16/2020.	PAID ON PRINCIPAL		687,026	687,026	682,329	683,478	0	3,548	0	3,548	0	687,026	0	0	0	9,302	04/16/2050.	1
38380M 5R 8	GNR 2019-50 AH (PROJEC 2.800	..	06/16/2020.	PAID ON PRINCIPAL		1,521,032	1,521,032	1,510,100	1,512,483	0	8,549	0	8,549	0	1,521,032	0	0	0	18,035	06/16/2059.	1
83162C TY 9	SBAP 2011-20D 1 4.050	..	04/01/2020.	PAID ON PRINCIPAL		135,862	135,862	135,862	135,096	0	767	0	767	0	135,862	0	0	0	2,879	04/01/2031.	1
83162C UU 5	SBAP 2012-20E 1 2.380	..	05/01/2020.	PAID ON PRINCIPAL		439,756	439,756	439,756	438,764	0	991	0	991	0	439,756	0	0	0	5,452	05/01/2032.	1
83162C UV 3	SBAP 2012-20F 1 2.420	..	06/01/2020.	PAID ON PRINCIPAL		150,205	150,205	150,425	149,972	0	234	0	234	0	150,205	0	0	0	1,888	06/01/2032.	1
83162C XA 6	SBAP 2015-20E 1 2.770	..	05/01/2020.	PAID ON PRINCIPAL		377,669	377,669	377,477	376,119	0	1,550	0	1,550	0	377,669	0	0	0	5,446	05/01/2035.	1
83162C XB 4	SBAP 2015-20F 1 2.980	..	06/01/2020.	PAID ON PRINCIPAL		228,768	228,768	231,413	230,385	0	(1,617)	0	(1,617)	0	228,768	0	0	0	3,605	06/01/2035.	1
83162C XK 4	SBAP 2015-20K 1 2.700	..	05/01/2020.	PAID ON PRINCIPAL		313,797	313,797	313,797	313,054	0	743	0	743	0	313,797	0	0	0	4,555	11/01/2035.	1
83162C YE 7	SBAP 2016-20L 1 2.810	..	06/01/2020.	PAID ON PRINCIPAL		530,729	530,729	530,729	529,805	0	924	0	924	0	530,729	0	0	0	7,901	12/01/2036.	1
83162C YN 7	SBAP 2017-20D 1 2.840	..	04/01/2020.	PAID ON PRINCIPAL		1,284,602	1,284,602	1,285,250	1,283,838	0	763	0	763	0	1,284,602	0	0	0	19,698	04/01/2037.	1
83162C YR 8	SBAP 2017-20F 1 2.810	..	06/01/2020.	PAID ON PRINCIPAL		588,372	588,372	588,372	587,553	0	819	0	819	0	588,372	0	0	0	8,536	06/01/2037.	1
83162C ZA 4	SBAP 2017-20L 1 2.780	..	06/01/2020.	PAID ON PRINCIPAL		390,608	390,608	388,624	388,399	0	2,208	0	2,208	0	390,608	0	0	0	5,536	12/01/2037.	1
83162C ZJ 5	SBAP 2018-20D 1 3.310	..	04/01/2020.	PAID ON PRINCIPAL		415,280	415,280	415,280	414,751	0	529	0	529	0	415,280	0	0	0	7,346	04/01/2038.	1
83162C C3 5	SBAP 2019-25F 1 2.770	..	06/01/2020.	PAID ON PRINCIPAL		128,831	128,831	128,831	128,768	0	63	0	63	0	128,831	0	0	0	1,796	06/01/2044.	1
0599999. Total - Bonds - U.S. Government						93,555,548	93,555,548	94,067,891	93,516,319	0	39,228	0	39,228	0	93,555,548	0	0	0	1,054,618	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882721 RM 7	TEXAS MULTI-MODE-MOBIL .580	..	04/13/2020.	GOLDMAN SACHS & CO.		21,520,000	21,520,000	21,520,000	21,520,000	0	0	0	0	0	21,520,000	0	0	0	64,930	04/01/2036.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						21,520,000	21,520,000	21,520,000	21,520,000	0	0	0	0	0	21,520,000	0	0	0	64,930	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
083778 HH 6	BERGEN CO IMPT AUTH CN 5.000	..	06/01/2020.	REDEEMED		590,000	590,000	654,493	593,134	0	(3,134)	0	(3,134)	0	590,000	0	0	0	14,750	06/01/2026.	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
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2020.	REDEEMED		445,000	445,000	445,000	444,965	0	35	0	35	0	445,000	0	0	0	11,125	06/15/2025.	1FE
161035 CT 5	CHARLOTTE GENERAL OBLI 5.000		06/01/2020.	REDEEMED		2,765,000	2,765,000	3,120,883	2,781,753	0	(16,753)	0	(16,753)	0	2,765,000	0	0	0	69,125	06/01/2027.	1FE
238388 LE 0	DAVENPORT GENERAL OBLI 4.000		06/01/2020.	REDEEMED		300,000	300,000	324,231	301,359	0	(1,359)	0	(1,359)	0	300,000	0	0	0	6,000	06/01/2028.	1FE
238388 LF 7	DAVENPORT GENERAL OBLI 4.000		06/01/2020.	REDEEMED		520,000	520,000	525,216	525,216	0	(5,216)	0	(5,216)	0	520,000	0	0	0	10,400	06/01/2029.	1FE
25009X AS 4	DES MOINES GENERAL OBL 4.750		06/01/2020.	REDEEMED		390,000	390,000	448,769	393,375	0	(3,375)	0	(3,375)	0	390,000	0	0	0	9,263	06/01/2029.	1FE
425507 FE 5	HENNEPIN CO GENERAL OB .210		04/23/2020.	BAS-MERRILL LYNCH		5,660,000	5,660,000	5,660,000	5,660,000	0	0	0	0	0	5,660,000	0	0	0	4,214	12/01/2041.	1
720611 VA 7	PIERCE CO SD#403 BETHE 4.000		06/16/2020.	REDEEMED		4,000,000	4,000,000	4,059,720	4,002,909	0	(2,909)	0	(2,909)	0	4,000,000	0	0	0	86,667	12/01/2021.	1FE
720611 VB 5	PIERCE CO SD#403 BETHE 4.000		06/16/2020.	REDEEMED		2,000,000	2,000,000	2,023,780	2,023,780	0	(23,780)	0	(23,780)	0	2,000,000	0	0	0	43,333	12/01/2022.	1FE
731197 N2 1	POLK CO GO REF S2015B 3.500		06/08/2020.	REDEEMED		3,760,000	3,760,000	3,790,945	3,762,632	0	(2,632)	0	(2,632)	0	3,760,000	0	0	0	68,359	06/01/2030.	1FE
731197 N7 0	POLK CO GO REF S2015B 3.750		06/08/2020.	REDEEMED		3,890,000	3,890,000	3,910,734	3,910,734	0	(20,734)	0	(20,734)	0	3,890,000	0	0	0	75,774	06/01/2035.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						24,320,000	24,320,000	24,963,770	24,399,856	0	(79,856)	0	(79,856)	0	24,320,000	0	0	0	399,009	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		06/29/2020.	REDEEMED		171,151	171,151	171,151	171,151	0	(0)	0	(0)	0	171,151	0	0	0	2,880	12/01/2027.	5GI
196632 GW 7	COLORADO SPRINGS UTILI .380		04/17/2020.	RBC CAPITAL MARKETS		24,315,000	24,315,000	24,315,000	24,315,000	0	0	0	0	0	24,315,000	0	0	0	69,306	11/01/2028.	1FE
196632 LH 4	COLORADO SPRINGS UTILI .350		04/17/2020.	BARCLAYS CAPITAL INC		4,685,000	4,685,000	4,685,000	4,685,000	0	0	0	0	0	4,685,000	0	0	0	14,835	11/01/2040.	1FE
196632 NP 4	COLORADO SPRINGS UTILI .350		04/17/2020.	BARCLAYS CAPITAL INC		12,475,000	12,475,000	12,475,000	12,475,000	0	0	0	0	0	12,475,000	0	0	0	39,859	11/01/2041.	1FE
25477G EA 9	DISTRICT OF COLUMBIA I 5.000		06/01/2020.	REDEEMED		5,000,000	5,000,000	5,511,350	5,024,700	0	(24,700)	0	(24,700)	0	5,000,000	0	0	0	125,000	12/01/2025.	1FE
311450 FJ 4	FARMINGTON POLL CONTRO 1.875		04/01/2020.	REDEEMED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	37,500	04/01/2029.	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .550		04/09/2020.	GOLDMAN SACHS & CO		18,907,000	18,907,000	18,907,000	18,907,000	0	0	0	0	0	18,907,000	0	0	0	59,531	07/01/2038.	1FE
46613P 5U 6	JEA WATER & SEWER SYS 5.000		04/01/2020.	REDEEMED		4,405,000	4,405,000	4,790,041	4,416,687	0	(11,687)	0	(11,687)	0	4,405,000	0	0	0	110,125	10/01/2029.	1
46613P 5V 4	JEA WATER & SEWER SYS 5.000		04/01/2020.	REDEEMED		3,410,000	3,410,000	3,685,733	3,418,361	0	(8,361)	0	(8,361)	0	3,410,000	0	0	0	85,250	10/01/2030.	1
533485 BD 9	LINCOLN CO POLL CONTRO .270		04/09/2020.	BAS-MERRILL LYNCH		45,600,000	45,600,000	45,600,000	45,600,000	0	0	0	0	0	45,600,000	0	0	0	125,350	10/01/2044.	1FE
542424 RR 9	LONG BEACH HARBOR REV 5.000		05/15/2020.	REDEEMED		840,000	840,000	852,785	852,785	0	(12,785)	0	(12,785)	0	840,000	0	0	0	21,000	05/15/2025.	1FE
574217 VC 6	MARYLAND H/E JOHNS HOP .520		04/09/2020.	GOLDMAN SACHS & CO		4,645,000	4,645,000	4,645,000	4,645,000	0	0	0	0	0	4,645,000	0	0	0	2,111	07/01/2036.	1FE
57583R G5 8	MASSACHUSETTS DEV (BOS 5.000		04/10/2020.	REDEEMED		3,980,000	3,980,000	4,391,771	3,979,990	0	10	0	10	0	3,980,000	0	0	0	154,225	07/01/2022.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		06/26/2020.	PAID ON PRINCIPAL		14,024	14,024	14,024	14,024	0	0	0	0	0	14,024	0	0	0	229	01/01/2034.	1FE
644614 FP 9	NEW HAMPSHIRE H&E (DAR .300		04/16/2020.	U S BANCORP		7,310,000	7,310,000	7,310,000	7,310,000	0	0	0	0	0	7,310,000	0	0	0	20,164	06/01/2023.	1FE
64972F 6V 3	NEW YORK CITY FIN AUTH .120		05/01/2020.	U S BANCORP		18,025,000	18,025,000	18,025,000	18,025,000	0	0	0	0	0	18,025,000	0	0	0	35,001	06/15/2045.	1FE
67756A H9 6	OHIO HGR ED FAC COMM (.250		04/09/2020.	BARCLAYS CAPITAL INC		14,515,000	14,515,000	14,515,000	14,515,000	0	0	0	0	0	14,515,000	0	0	0	34,253	01/01/2043.	1FE
751100 HR 2	RALEIGH COMB ENTERPRIS 5.000		05/05/2020.	SIEBERT WILLIAMS SHANK &		3,496,287	3,225,000	3,813,530	3,368,179	0	(22,560)	0	(22,560)	0	3,345,619	0	150,668	150,668	110,188	03/01/2029.	1FE
771902 FB 4	ROCHESTER HLTH CARE FA .200		04/23/2020.	WELLS FARGO SECURITIES		26,175,000	26,175,000	26,175,000	26,175,000	0	0	0	0	0	26,175,000	0	0	0	64,472	11/15/2038.	1FE
771902 GY 3	ROCHESTER HLTH CARE FA .350		04/17/2020.	BAS-MERRILL LYNCH		53,800,000	53,800,000	53,800,000	53,800,000	0	0	0	0	0	53,800,000	0	0	0	162,164	11/15/2047.	1FE
914455 LP 3	UNIV OF MICHIGAN REV S .450		04/09/2020.	CITIGROUP GLOBAL MARKETS		4,440,000	4,440,000	4,440,000	4,440,000	0	0	0	0	0	4,440,000	0	0	0	1,941	04/01/2036.	1FE
915115 3W 7	UNIV OF TEXAS PERM UNI .500		04/09/2020.	GOLDMAN SACHS & CO		12,685,000	12,685,000	12,685,000	12,685,000	0	0	0	0	0	12,685,000	0	0	0	31,184	07/01/2037.	1FE
914455 HD 5	UNIVERSITY OF MICHIGAN .150		04/09/2020.	BAS-MERRILL LYNCH		27,765,000	27,765,000	27,765,000	27,765,000	0	47	0	47	0	27,765,047	0	(47)	(47)	68,661	04/01/2038.	1FE
914455 MA 5	UNIVERSITY OF MICHIGAN .600		04/13/2020.	BARCLAYS CAPITAL INC		6,950,000	6,950,000	6,950,000	6,950,000	0	0	0	0	0	6,950,000	0	0	0	20,525	12/01/2029.	1FE
3128JM QF 7	FH (3/1 ARM) #1B2353 4.021		06/15/2020.	PAID ON PRINCIPAL		16,117	16,117	16,016	16,058	0	60	0	60	0	16,117	0	0	0	267	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.800		06/15/2020.	PAID ON PRINCIPAL		44,982	44,982	44,877	44,812	0	170	0	170	0	44,982	0	0	0	761	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		06/15/2020.	PAID ON PRINCIPAL		251,721	251,721	250,325	250,325	0	1,396	0	1,396	0	251,721	0	0	0	3,204	01/15/2047.	1
31335B CW 4	FHLMC GOLD PASS THRU 3.000		06/15/2020.	PAID ON PRINCIPAL		357,516	357,516	362,292	362,266	0	(4,750)	0	(4,750)	0	357,516	0	0	0	4,520	07/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2020.	PAID ON PRINCIPAL		363	363	356	357	0	6	0	6	0	363	0	0	0	8	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2020.	PAID ON PRINCIPAL		62	62	61	61	0	1	0	1	0	62	0	0	0	1	07/15/2033.	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
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		729	729	714	720	0	9	0	9	0	729	0	0	0	17	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		494	494	484	486	0	8	0	8	0	494	0	0	0	11	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		934	934	915	916	0	18	0	18	0	934	0	0	0	21	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		3,336	3,336	3,266	3,279	0	58	0	58	0	3,336	0	0	0	63	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		3,833	3,833	3,753	3,762	0	72	0	72	0	3,833	0	0	0	88	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	06/15/2020.	PAID ON PRINCIPAL		59,915	59,915	59,540	59,642	0	273	0	273	0	59,915	0	0	0	1,296	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		880	880	861	869	0	11	0	11	0	880	0	0	0	21	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		49	49	48	48	0	1	0	1	0	49	0	0	0	1	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		211	211	206	207	0	3	0	3	0	211	0	0	0	5	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	06/15/2020.	PAID ON PRINCIPAL		17,312	17,312	17,204	17,226	0	86	0	86	0	17,312	0	0	0	309	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	06/15/2020.	PAID ON PRINCIPAL		7,513	7,513	7,466	7,478	0	35	0	35	0	7,513	0	0	0	157	09/15/2033.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	06/15/2020.	PAID ON PRINCIPAL		527	527	555	586	0	(58)	0	(58)	0	527	0	0	0	16	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		139	139	162	156	0	(17)	0	(17)	0	139	0	0	0	4	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		8,336	8,336	8,161	8,189	0	147	0	147	0	8,336	0	0	0	199	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	06/15/2020.	PAID ON PRINCIPAL		489	489	461	462	0	27	0	27	0	489	0	0	0	12	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		50	50	53	58	0	(8)	0	(8)	0	50	0	0	0	2	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		280	280	271	270	0	10	0	10	0	280	0	0	0	7	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		64	64	68	73	0	(8)	0	(8)	0	64	0	0	0	2	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		42	42	45	48	0	(5)	0	(5)	0	42	0	0	0	1	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		875	875	923	976	0	(101)	0	(101)	0	875	0	0	0	26	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		178	178	188	192	0	(14)	0	(14)	0	178	0	0	0	5	06/15/2032.	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		865	865	912	999	0	(134)	0	(134)	0	865	0	0	0	25	07/15/2032.	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		872	872	854	856	0	17	0	17	0	872	0	0	0	20	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		309	309	310	309	0	(1)	0	(1)	0	309	0	0	0	7	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		898	898	900	899	0	(2)	0	(2)	0	898	0	0	0	20	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		271	271	272	272	0	(1)	0	(1)	0	271	0	0	0	6	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		343	343	344	343	0	(0)	0	(0)	0	343	0	0	0	8	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		11,116	11,116	11,353	11,188	0	(71)	0	(71)	0	11,116	0	0	0	257	12/15/2023.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		179,775	179,775	180,089	179,983	0	(208)	0	(208)	0	179,775	0	0	0	2,857	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		367	367	387	403	0	(36)	0	(36)	0	367	0	0	0	11	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	06/15/2020.	PAID ON PRINCIPAL		999	999	1,058	1,127	0	(128)	0	(128)	0	999	0	0	0	29	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		4,423	4,423	4,345	4,354	0	68	0	68	0	4,423	0	0	0	100	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2020.	PAID ON PRINCIPAL		30,951	30,951	27,488	28,667	0	2,284	0	2,284	0	30,951	0	0	0	499	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2020.	PAID ON PRINCIPAL		21,367	21,367	21,051	21,044	0	323	0	323	0	21,367	0	0	0	444	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	06/15/2020.	PAID ON PRINCIPAL		250,873	250,873	240,495	242,741	0	8,132	0	8,132	0	250,873	0	0	0	3,275	08/15/2043.	1
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		633,882	633,882	628,435	628,679	0	5,203	0	5,203	0	633,882	0	0	0	9,521	10/15/2043.	1
3132J4 KR 9	FHLMC GOLD PASSTHRU 2.500	..	06/15/2020.	PAID ON PRINCIPAL		1,105,222	1,105,222	1,092,345	1,092,682	0	12,540	0	12,540	0	1,105,222	0	0	0	11,699	03/15/2037.	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
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	06/15/2020.	PAID ON PRINCIPAL		212,027	212,027	210,105	210,372	0	1,654	0	1,654	0	212,027	0	0	0	2,841	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	06/15/2020.	PAID ON PRINCIPAL		64,610	64,610	64,287	64,394	0	216	0	216	0	64,610	0	0	0	923	02/15/2026.	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	06/15/2020.	PAID ON PRINCIPAL		166,441	166,441	167,507	167,020	0	(580)	0	(580)	0	166,441	0	0	0	1,816	06/15/2028.	1
3133G6 MR 3	FHLMC PASS T #QN0368 2.500	..	06/25/2020.	PAID ON PRINCIPAL		745,884	745,884	757,480	757,029	0	(11,145)	0	(11,145)	0	745,884	0	0	0	8,261	08/25/2034.	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
3133KG 4K 1	FHLMC PASS T #RA1726 2.500		06/25/2020.	PAID ON PRINCIPAL		319,410	319,410	317,488	317,501	0	1,909	0	1,909	0	319,410	0	0	0	3,425	11/25/2049.	1
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500		06/25/2020.	PAID ON PRINCIPAL		287,980	287,980	286,181	286,187	0	1,794	0	1,794	0	287,980	0	0	0	3,071	10/25/2046.	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
3132AE KL 9	FHLMC PASS T #ZT2099 3.000		06/25/2020.	PAID ON PRINCIPAL		261,371	261,371	265,353	265,324	0	(3,952)	0	(3,952)	0	261,371	0	0	0	3,312	11/25/2046.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2020.	PAID ON PRINCIPAL		9,930	9,930	9,909	9,907	0	23	0	23	0	9,930	0	0	0	273	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2020.	PAID ON PRINCIPAL		29,724	29,724	29,315	29,477	0	247	0	247	0	29,724	0	0	0	785	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2020.	PAID ON PRINCIPAL		37,678	37,678	37,160	37,344	0	334	0	334	0	37,678	0	0	0	1,032	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500		06/15/2020.	PAID ON PRINCIPAL		13,519	13,519	13,240	13,397	0	121	0	121	0	13,519	0	0	0	343	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000		06/15/2020.	PAID ON PRINCIPAL		139,123	139,123	138,514	138,796	0	327	0	327	0	139,123	0	0	0	2,879	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA CMO 2.000		06/15/2020.	PAID ON PRINCIPAL		688,834	688,834	682,699	683,952	0	4,882	0	4,882	0	688,834	0	0	0	5,781	02/15/2040.	1
3137AW QW 8	FHR 4148 AB CMO 1.500		06/15/2020.	PAID ON PRINCIPAL		461,219	461,219	448,608	451,447	0	9,772	0	9,772	0	461,219	0	0	0	2,873	12/15/2027.	1
3137FC AD 6	FHR 4735 MA CMO 3.000		06/15/2020.	PAID ON PRINCIPAL		672,597	672,597	680,032	677,101	0	(4,504)	0	(4,504)	0	672,597	0	0	0	8,918	08/15/2045.	1
3137FD BP 6	FHR 4745 E CMO 3.000		06/15/2020.	PAID ON PRINCIPAL		2,107,512	2,107,512	2,109,268	2,108,892	0	(1,380)	0	(1,380)	0	2,107,512	0	0	0	27,424	01/15/2048.	1
3137FD V9 0	FHR 4753 BK CMO 3.000		06/15/2020.	PAID ON PRINCIPAL		948,963	948,963	941,679	943,222	0	5,741	0	5,741	0	948,963	0	0	0	12,524	01/15/2048.	1
3137FN RS 1	FHR 4909 GD CMO 2.500		06/25/2020.	PAID ON PRINCIPAL		203,922	203,922	205,722	205,603	0	(1,681)	0	(1,681)	0	203,922	0	0	0	2,139	03/25/2049.	1
3137FN ZQ 6	FHR 4922 NG CMO 2.500		06/25/2020.	PAID ON PRINCIPAL		600,093	600,093	600,093	600,066	0	26	0	26	0	600,093	0	0	0	7,052	04/25/2049.	1
3132HT K8 8	FHS 300 300 CMO 3.000		06/15/2020.	PAID ON PRINCIPAL		390,882	390,882	388,378	388,314	0	2,569	0	2,569	0	390,882	0	0	0	4,936	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 3.360		06/25/2020.	PAID ON PRINCIPAL		1,736	1,736	1,752	1,733	0	3	0	3	0	1,736	0	0	0	29	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 3.760		06/25/2020.	PAID ON PRINCIPAL		2,844	2,844	2,869	2,839	0	5	0	5	0	2,844	0	0	0	47	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 3.912		06/25/2020.	PAID ON PRINCIPAL		1,282	1,282	1,259	1,274	0	8	0	8	0	1,282	0	0	0	23	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 3.159		06/25/2020.	PAID ON PRINCIPAL		3,742	3,742	3,744	3,731	0	11	0	11	0	3,742	0	0	0	67	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 3.145		06/25/2020.	PAID ON PRINCIPAL		2,480	2,480	2,488	2,475	0	5	0	5	0	2,480	0	0	0	44	07/25/2035.	1
31407C HK 6	FN (10/1 ARM #826534 4.045		06/25/2020.	PAID ON PRINCIPAL		5,014	5,014	5,021	5,002	0	11	0	11	0	5,014	0	0	0	87	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 4.465		06/25/2020.	PAID ON PRINCIPAL		737	737	730	733	0	4	0	4	0	737	0	0	0	14	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 3.720		06/25/2020.	PAID ON PRINCIPAL		8,444	8,444	8,311	8,384	0	59	0	59	0	8,444	0	0	0	131	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 4.313		06/25/2020.	PAID ON PRINCIPAL		5,368	5,368	5,344	5,346	0	22	0	22	0	5,368	0	0	0	102	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 3.265		06/25/2020.	PAID ON PRINCIPAL		5,334	5,334	5,308	5,310	0	24	0	24	0	5,334	0	0	0	90	04/25/2035.	1
31406W LD 4	FN (3/1 ARM) #822124 2.541		06/25/2020.	PAID ON PRINCIPAL		240,213	240,213	239,124	239,084	0	1,129	0	1,129	0	240,213	0	0	0	3,524	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 4.202		06/25/2020.	PAID ON PRINCIPAL		7,344	7,344	7,293	7,288	0	56	0	56	0	7,344	0	0	0	129	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 3.901		06/25/2020.	PAID ON PRINCIPAL		8,143	8,143	8,107	8,127	0	16	0	16	0	8,143	0	0	0	132	10/25/2035.	1
31403K 3F 8	FN (5/1 ARM) #751498 4.001		06/25/2020.	PAID ON PRINCIPAL		3,839	3,839	3,813	3,830	0	9	0	9	0	3,839	0	0	0	64	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 3.628		06/25/2020.	PAID ON PRINCIPAL		27,699	27,699	27,452	27,597	0	101	0	101	0	27,699	0	0	0	344	01/25/2034.	1
31405R UD 6	FN (7/1 ARM) #797180 4.008		06/25/2020.	PAID ON PRINCIPAL		85,218	85,218	85,138	84,793	0	425	0	425	0	85,218	0	0	0	1,689	12/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2020.	PAID ON PRINCIPAL		5,047	5,047	5,219	5,028	0	19	0	19	0	5,047	0	0	0	158	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		06/25/2020.	PAID ON PRINCIPAL		56,810	56,810	56,646	56,658	0	152	0	152	0	56,810	0	0	0	866	04/25/2026.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000		06/25/2020.	PAID ON PRINCIPAL		487,065	487,065	482,879	482,911	0	4,154	0	4,154	0	487,065	0	0	0	6,234	08/25/2045.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000		06/25/2020.	PAID ON PRINCIPAL		712,843	712,843	723,312	722,532	0	(9,689)	0	(9,689)	0	712,843	0	0	0	9,099	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000		06/25/2020.	PAID ON PRINCIPAL		171,747	171,747	171,854	171,830	0	(83)	0	(83)	0	171,747	0	0	0	2,119	01/25/2045.	1
3140J9 EJ 6	FNMA PASS TH #BM4636 2.500		06/25/2020.	PAID ON PRINCIPAL		348,380	348,380	344,896	344,935	0	3,444	0	3,444	0	348,380	0	0	0	3,607	11/25/2047.	1
3140JA CD 8	FNMA PASS TH #BM5467 3.000		06/25/2020.	PAID ON PRINCIPAL		339,054	339,054	337,253	337,267	0	1,787	0	1,787	0	339,054	0	0	0	4,311	11/25/2047.	1
3140JA GR 3	FNMA PASS TH #BM5607 3.000		06/25/2020.	PAID ON PRINCIPAL		502,123	502,123	501,535	501,532	0	591	0	591	0	502,123	0	0	0	6,430	11/25/2046.	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
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	06/25/2020.	PAID ON PRINCIPAL		805,434	805,434	798,512	798,633	0	6,801	0	6,801	0	805,434	0	0	0	9,956	06/25/2049.	1
31371H FM 5	FNMA PASS TH #252272 6.000	..	06/25/2020.	PAID ON PRINCIPAL		3,662	3,662	3,628	3,631	0	31	0	31	0	3,662	0	0	0	92	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000	..	06/25/2020.	PAID ON PRINCIPAL		287	287	283	284	0	4	0	4	0	287	0	0	0	6	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500	..	06/25/2020.	PAID ON PRINCIPAL		7,940	7,940	7,925	7,924	0	16	0	16	0	7,940	0	0	0	183	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	06/25/2020.	PAID ON PRINCIPAL		72,700	72,700	73,075	72,651	0	49	0	49	0	72,700	0	0	0	1,510	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000	..	06/25/2020.	PAID ON PRINCIPAL		17,271	17,271	17,242	17,222	0	49	0	49	0	17,271	0	0	0	360	10/25/2023.	1
31371L E3 9	FNMA PASS TH #254954 4.500	..	06/25/2020.	PAID ON PRINCIPAL		47,325	47,325	45,913	46,818	0	507	0	507	0	47,325	0	0	0	884	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500	..	06/25/2020.	PAID ON PRINCIPAL		522	522	521	521	0	1	0	1	0	522	0	0	0	12	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500	..	06/25/2020.	PAID ON PRINCIPAL		200,617	200,617	200,241	200,169	0	448	0	448	0	200,617	0	0	0	4,780	11/25/2033.	1
31378R S5 9	FNMA PASS TH #406540 6.500	..	06/25/2020.	PAID ON PRINCIPAL		471	471	473	472	0	(0)	0	(0)	0	471	0	0	0	13	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000	..	06/25/2020.	PAID ON PRINCIPAL		3,607	3,607	3,703	3,741	0	(134)	0	(134)	0	3,607	0	0	0	85	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500	..	06/25/2020.	PAID ON PRINCIPAL		5,630	5,630	5,620	5,619	0	11	0	11	0	5,630	0	0	0	127	07/25/2033.	1
31401W AP 4	FNMA PASS TH #720114 5.500	..	06/25/2020.	PAID ON PRINCIPAL		5,147	5,147	5,137	5,136	0	11	0	11	0	5,147	0	0	0	126	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500	..	06/25/2020.	PAID ON PRINCIPAL		4,388	4,388	4,379	4,381	0	7	0	7	0	4,388	0	0	0	101	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500	..	06/25/2020.	PAID ON PRINCIPAL		4,287	4,287	4,279	4,278	0	9	0	9	0	4,287	0	0	0	97	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500	..	06/25/2020.	PAID ON PRINCIPAL		611	611	551	574	0	37	0	37	0	611	0	0	0	11	07/25/2033.	1
31401Y LS 2	FNMA PASS TH #722237 5.500	..	06/25/2020.	PAID ON PRINCIPAL		11,030	11,030	11,010	11,005	0	25	0	25	0	11,030	0	0	0	255	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500	..	06/25/2020.	PAID ON PRINCIPAL		1,055	1,055	1,053	1,053	0	2	0	2	0	1,055	0	0	0	24	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000	..	06/25/2020.	PAID ON PRINCIPAL		15,800	15,800	15,181	15,321	0	479	0	479	0	15,800	0	0	0	334	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500	..	06/25/2020.	PAID ON PRINCIPAL		2,445	2,445	2,205	2,287	0	157	0	157	0	2,445	0	0	0	53	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500	..	06/25/2020.	PAID ON PRINCIPAL		4,834	4,834	4,825	4,823	0	11	0	11	0	4,834	0	0	0	111	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500	..	06/25/2020.	PAID ON PRINCIPAL		2,223	2,223	2,037	2,089	0	134	0	134	0	2,223	0	0	0	42	08/25/2033.	1
31402J 4W 4	FNMA PASS TH #730837 5.500	..	06/25/2020.	PAID ON PRINCIPAL		4,104	4,104	4,097	4,096	0	9	0	9	0	4,104	0	0	0	101	07/25/2033.	1
31402V UR 9	FNMA PASS TH #739592 5.500	..	06/25/2020.	PAID ON PRINCIPAL		200	200	200	200	0	0	0	0	0	200	0	0	0	5	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500	..	06/25/2020.	PAID ON PRINCIPAL		52,643	52,643	52,544	52,528	0	115	0	115	0	52,643	0	0	0	1,036	10/25/2033.	1
31403C WE 7	FNMA PASS TH #745045 4.500	..	06/25/2020.	PAID ON PRINCIPAL		189,889	189,889	177,903	181,091	0	8,798	0	8,798	0	189,889	0	0	0	3,477	12/25/2034.	1
31404J MA 0	FNMA PASS TH #769953 5.000	..	06/25/2020.	PAID ON PRINCIPAL		1,174	1,174	1,174	1,173	0	2	0	2	0	1,174	0	0	0	22	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000	..	06/25/2020.	PAID ON PRINCIPAL		12,087	12,087	11,605	11,707	0	380	0	380	0	12,087	0	0	0	268	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000	..	06/25/2020.	PAID ON PRINCIPAL		16,835	16,835	16,682	16,702	0	133	0	133	0	16,835	0	0	0	383	06/25/2035.	1
31410F V3 6	FNMA PASS TH #888134 5.000	..	06/25/2020.	PAID ON PRINCIPAL		131,418	131,418	126,830	126,906	0	4,512	0	4,512	0	131,418	0	0	0	2,930	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000	..	06/25/2020.	PAID ON PRINCIPAL		17,459	17,459	16,425	16,495	0	963	0	963	0	17,459	0	0	0	371	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000	..	06/25/2020.	PAID ON PRINCIPAL		5,395	5,395	5,540	5,460	0	(65)	0	(65)	0	5,395	0	0	0	157	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500	..	06/25/2020.	PAID ON PRINCIPAL		67,120	67,120	63,554	66,294	0	826	0	826	0	67,120	0	0	0	1,265	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000	..	06/25/2020.	PAID ON PRINCIPAL		802,782	802,782	727,646	791,932	0	10,850	0	10,850	0	802,782	0	0	0	16,725	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500	..	06/25/2020.	PAID ON PRINCIPAL		134,826	134,826	125,852	132,887	0	1,939	0	1,939	0	134,826	0	0	0	2,514	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500	..	06/25/2020.	PAID ON PRINCIPAL		163,718	163,718	154,509	161,810	0	1,908	0	1,908	0	163,718	0	0	0	3,039	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		653,339	653,339	649,001	648,972	0	4,367	0	4,367	0	653,339	0	0	0	8,313	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		401,718	401,718	406,865	404,518	0	(2,800)	0	(2,800)	0	401,718	0	0	0	5,018	10/25/2040.	1
3136AT 4R 2	FNR 2016-71 QM CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		191,949	191,949	189,340	189,516	0	2,433	0	2,433	0	191,949	0	0	0	2,596	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		331,110	331,110	328,103	328,100	0	3,010	0	3,010	0	331,110	0	0	0	4,119	03/25/2046.	1
3136B4 6P 8	FNR 2019-33 CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		265,418	265,418	264,672	264,699	0	719	0	719	0	265,418	0	0	0	2,775	12/25/2048.	1
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		542,426	542,426	549,884	549,876	0	(7,450)	0	(7,450)	0	542,426	0	0	0	5,458	08/25/2051.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3136B7 ZR 5	FNR 2019-69 JA CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		1,242,262	1,242,262	1,236,051	1,236,093	0	6,170	0	6,170	0	1,242,262	0	0	0	13,235	12/25/2049.	1
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	06/25/2020.	PAID ON PRINCIPAL		179,770	179,770	178,471	178,483	0	1,287	0	1,287	0	179,770	0	0	0	2,098	12/25/2049.	1
31393R GG 9	FSPC T-56 A5 CMO 5.231	..	06/25/2020.	PAID ON PRINCIPAL		120,965	120,965	117,600	118,530	0	2,434	0	2,434	0	120,965	0	0	0	2,453	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		645,303	645,303	655,991	654,165	0	(8,862)	0	(8,862)	0	645,303	0	0	0	9,976	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,354,609	1,354,609	1,371,753	1,376,239	0	(21,630)	0	(21,630)	0	1,354,609	0	0	0	19,488	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		501,407	501,407	509,555	508,411	0	(7,004)	0	(7,004)	0	501,407	0	0	0	6,279	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		209,947	209,947	215,589	216,436	0	(6,489)	0	(6,489)	0	209,947	0	0	0	3,018	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		2,229,899	2,229,899	2,152,898	2,167,360	0	62,539	0	62,539	0	2,229,899	0	0	0	28,596	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,031,561	2,031,561	2,025,053	2,025,250	0	6,311	0	6,311	0	2,031,561	0	0	0	30,278	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		117,918	117,918	116,103	117,390	0	528	0	528	0	117,918	0	0	0	1,468	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT CMO 3.250	..	06/25/2020.	PAID ON PRINCIPAL		411,122	411,122	410,078	413,332	0	(2,210)	0	(2,210)	0	411,122	0	0	0	5,656	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584	..	06/25/2020.	PAID ON PRINCIPAL		605,030	605,030	582,530	601,409	0	3,621	0	3,621	0	605,030	0	0	0	10,086	09/25/2020.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					337,222,157	336,950,870	338,899,085	337,044,847	0	26,689	0	26,689	0	337,071,536	0	150,621	150,621	1,791,817	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		1,156	1,156	1,156	1,156	0	0	0	0	0	1,156	0	0	0	16	03/01/2026.	1FE
013078 AA 8	ALBERTO-CULVER CO 5.150	C	06/01/2020.	MATURED		3,733,000	3,733,000	3,962,927	3,746,442	0	(13,442)	0	(13,442)	0	3,733,000	0	0	0	96,125	06/01/2020.	1FE
018490 AN 2	ALLERGAN INC 3.375	..	05/14/2020.	EXCHANGED		894,297	891,000	963,857	897,913	0	(3,628)	0	(3,628)	0	894,286	0	11	11	20,855	09/15/2020.	2FE
018490 AQ 5	ALLERGAN INC 2.800	..	05/14/2020.	EXCHANGED		3,064,860	3,000,000	2,991,680	2,997,006	0	330	0	330	0	2,997,336	0	67,524	67,524	58,767	03/15/2023.	2FE
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500	..	06/18/2020.	MAKE WHOLE CALL		4,171,585	4,000,000	4,101,910	4,021,475	0	(6,045)	0	(6,045)	0	4,015,431	0	(15,431)	(15,431)	254,418	11/15/2021.	1FE
031162 BW 9	AMGEN INC 2.125	..	05/01/2020.	MATURED		2,000,000	2,000,000	1,998,500	1,999,844	0	156	0	156	0	2,000,000	0	0	0	21,250	05/01/2020.	2FE
038222 AF 2	APPLIED MATERIALS 4.300	..	06/27/2020.	MAKE WHOLE CALL		2,075,696	2,000,000	2,145,960	2,039,200	0	(12,985)	0	(12,985)	0	2,026,215	0	(26,215)	(26,215)	121,562	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		3,847,689	3,715,000	3,912,973	3,748,150	0	(11,837)	0	(11,837)	0	3,736,312	0	(21,312)	(21,312)	235,553	05/15/2021.	2FE
00206R AZ 5	AT&T INC 3.875	..	06/29/2020.	MAKE WHOLE CALL		2,077,487	2,000,000	2,055,260	2,010,316	0	(3,103)	0	(3,103)	0	2,007,213	0	(7,213)	(7,213)	145,084	08/15/2021.	2FE
053611 AF 6	AVERY DENNISON 5.375	..	04/15/2020.	MATURED		2,000,000	2,000,000	1,998,620	1,999,601	0	399	0	399	0	2,000,000	0	0	0	53,750	04/15/2020.	2FE
075887 AW 9	BECTON DICKINSON 3.250	..	06/10/2020.	MAKE WHOLE CALL		1,084,323	1,071,000	1,043,454	1,068,034	0	1,478	0	1,478	0	1,069,512	0	1,488	1,488	33,434	11/12/2020.	2FE
90357# AW 6	BNSF RAILWAY CO SER A 5.510	..	04/01/2020.	REDEEMED		79,924	79,924	79,924	79,920	0	3	0	3	0	79,924	0	0	0	2,202	04/01/2024.	1
90357# AX 4	BNSF RAILWAY CO SER B 5.510	..	04/01/2020.	REDEEMED		114,863	114,863	114,863	114,857	0	5	0	5	0	114,863	0	0	0	3,164	04/01/2024.	1
90357# AY 2	BNSF RAILWAY CO SER C 5.510	..	04/01/2020.	REDEEMED		77,417	77,417	77,417	77,434	0	(17)	0	(17)	0	77,417	0	0	0	2,133	04/01/2024.	1
90357# AZ 9	BNSF RAILWAY CO SER D 5.510	..	04/01/2020.	REDEEMED		14,146	14,146	14,146	14,146	0	1	0	1	0	14,146	0	0	0	390	04/01/2024.	1
90357# BA 3	BNSF RAILWAY CO SER E 5.510	..	04/01/2020.	REDEEMED		4,018	4,018	4,018	4,018	0	0	0	0	0	4,018	0	0	0	111	04/01/2024.	1
90357# BB 1	BNSF RAILWAY CO SER F 5.510	..	04/01/2020.	REDEEMED		9,814	9,814	9,814	9,814	0	1	0	1	0	9,814	0	0	0	270	04/01/2024.	1
05567Y AA 7	BNSF 2005-4 TRUST 4.967	..	04/01/2020.	REDEEMED		245,959	245,959	247,369	257,014	0	(11,055)	0	(11,055)	0	245,959	0	0	0	6,108	04/01/2023.	1FE
11134L AD 1	BROADCOM CORP / CAYMAN 3.000	..	04/23/2020.	TENDERED		1,025,000	1,000,000	995,920	998,246	0	239	0	239	0	998,485	0	26,515	26,515	23,167	01/15/2022.	2FE
12189L AB 7	BURLINGTON NORTHERN SA 3.600	..	06/01/2020.	REDEEMED		1,000,000	1,000,000	1,055,930	1,003,208	0	(3,208)	0	(3,208)	0	1,000,000	0	0	0	27,000	09/01/2020.	1FE
14149Y AT 5	CARDINAL HEALTH 4.625	..	06/22/2020.	MAKE WHOLE CALL		1,020,160	1,000,000	995,010	999,396	0	288	0	288	0	999,684	0	316	316	44,184	12/15/2020.	2FE
142339 AE 0	CARLISLE COS INC 5.125	..	03/29/2020.	PRIOR PERIOD ADJUST		29,611	0	0	0	0	0	0	0	0	0	0	0	0	29,611	12/15/2020.	2FE
125523 AL 4	CIGNA CORP (144A) 4.500	..	03/31/2020.	PRIOR PERIOD ADJUST		1,516,607	1,460,000	1,497,741	1,490,675	0	(7,931)	0	(7,931)	0	1,482,743	0	(22,743)	(22,743)	92,377	03/15/2021.	2FE
125523 BN 9	CIGNA CORP (144A) 4.750	..	03/31/2020.	PRIOR PERIOD ADJUST		98,931	0	0	0	0	0	0	0	0	0	0	0	0	98,931	11/15/2021.	2FE
17325F AE 8	CITIBANK NA 2.100	..	05/12/2020.	REDEEMED		1,000,000	1,000,000	999,570	999,923	0	49	0	49	0	999,972	0	28	28	8,750	06/12/2020.	1FE
200339 DW 6	COMERICA BANK 2.500	..	06/02/2020.	MATURED		1,170,000	1,170,000	1,169,772	1,169,990	0	10	0	10	0	1,170,000	0	0	0	14,625	06/02/2020.	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
209111 EZ 2	CONSOLIDATED EDISON CO 4.450		06/15/2020.	MATURED		3,718,000	3,718,000	4,008,085	3,737,471	0	(19,471)	0	(19,471)	0	3,718,000	0	0	0	82,726	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
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2020.	REDEEMED		57,484	57,484	61,871	61,007	0	(3,522)	0	(3,522)	0	57,484	0	0	0	1,447	12/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2020.	REDEEMED		19,127	19,127	22,044	20,870	0	(1,743)	0	(1,743)	0	19,127	0	0	0	554	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2020.	REDEEMED		48,551	48,551	48,551	48,551	0	(0)	0	(0)	0	48,551	0	0	0	1,520	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2020.	REDEEMED		66,160	66,160	68,598	67,945	0	(1,785)	0	(1,785)	0	66,160	0	0	0	1,592	01/10/2033.	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2020.	REDEEMED		56,956	56,956	58,546	58,206	0	(1,250)	0	(1,250)	0	56,956	0	0	0	1,407	01/10/2034.	2FE
25470D AF 6	DISCOVERY COMMUNICATIO 3.300		05/18/2020.	TENDERED		1,039,940	1,000,000	991,670	997,735	0	371	0	371	0	998,107	0	41,833	41,833	16,775	05/15/2022.	2FE
25470D AH 2	DISCOVERY COMMUNICATIO 3.250		05/22/2020.	TENDERED		1,051,300	1,000,000	998,380	999,386	0	73	0	73	0	999,459	0	51,841	51,841	20,854	04/01/2023.	2FE
25470D AQ 2	DISCOVERY COMMUNICATIO 2.950		05/22/2020.	TENDERED		694,267	665,000	662,094	662,533	0	287	0	287	0	662,820	0	31,447	31,447	13,187	03/20/2023.	2FE
25470D BA 6	DISCOVERY COMMUNICATIO 3.500		05/18/2020.	TENDERED		1,042,050	1,000,000	988,530	993,086	0	1,020	0	1,020	0	994,106	0	47,944	47,944	14,875	06/15/2022.	2FE
25470X AQ 8	DISH DBS CORP 5.125		05/01/2020.	MATURED		2,500,000	2,500,000	2,437,500	2,495,929	0	4,071	0	4,071	0	2,500,000	0	0	0	64,063	05/01/2020.	4FE
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300		06/15/2020.	MATURED		2,000,000	2,000,000	2,001,930	2,000,034	0	(34)	0	(34)	0	2,000,000	0	0	0	43,000	06/15/2020.	1FE
316773 CT 5	FIFTH THIRD BANCORP 2.875		06/27/2020.	REDEEMED		1,000,000	1,000,000	998,710	999,829	0	118	0	118	0	999,948	0	52	52	26,354	07/27/2020.	2FE
337738 AN 8	FISERV INC 2.700		06/01/2020.	MATURED		925,000	925,000	937,441	926,389	0	(1,389)	0	(1,389)	0	925,000	0	0	0	12,488	06/01/2020.	2FE
34964C AB 2	FORTUNE BRANDS HOME & 3.000		06/15/2020.	MATURED		50,000	50,000	50,927	50,122	0	(122)	0	(122)	0	50,000	0	0	0	750	06/15/2020.	2FE
369604 BD 4	GENERAL ELECTRIC COMPA 2.700		04/23/2020.	TENDERED		5,651,250	5,500,000	5,545,910	5,513,778	0	(1,428)	0	(1,428)	0	5,512,350	0	138,900	138,900	80,025	10/09/2022.	2FE
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		04/23/2020.	TENDERED		1,033,750	1,000,000	1,012,580	1,005,770	0	(396)	0	(396)	0	1,005,374	0	28,376	28,376	20,813	03/11/2024.	2FE
37045V AG 5	GENERAL MOTORS 4.000		05/28/2020.	U S BANCORP		3,026,400	3,000,000	2,978,190	2,987,628	0	895	0	895	0	2,988,523	0	37,877	37,877	80,000	04/01/2025.	2FE
372917 AS 3	GENZYME CORP 5.000	C	06/15/2020.	MATURED		1,587,000	1,587,000	1,738,971	1,608,258	0	(21,258)	0	(21,258)	0	1,587,000	0	0	0	39,675	06/15/2020.	1FE
402479 CA 5	GULF POWER 4.750		04/15/2020.	MATURED		1,000,000	1,000,000	999,840	999,859	0	142	0	142	0	1,000,000	0	0	0	23,750	04/15/2020.	1FE
406216 BD 2	HALLIBURTON COMPANY 3.500		06/01/2020.	SUSQUEHANNA INTL GROUP		268,921	261,000	260,389	260,750	0	24	0	24	0	260,774	0	8,147	8,147	7,663	08/01/2023.	2FE
406216 BG 5	HALLIBURTON COMPANY 3.800		06/01/2020.	SUSQUEHANNA INTL GROUP		233,669	220,000	220,722	220,509	0	(31)	0	(31)	0	220,479	0	13,190	13,190	4,598	11/15/2025.	2FE
428236 BF 9	HEWLETT-PACKARD CO 3.750		06/17/2020.	TENDERED		1,015,500	1,000,000	1,006,770	1,003,201	0	(1,611)	0	(1,611)	0	1,001,590	0	13,910	13,910	20,417	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
423074 AS 2	HJ HEINZ CO 4.875		06/04/2020.	REDEEMED		1,400,327	1,367,000	1,500,283	1,403,094	0	(2,767)	0	(2,767)	0	1,400,327	0	0	0	53,498	02/15/2025.	2FE
437076 AT 9	HOME DEPOT INC 3.950		06/15/2020.	REDEEMED		2,000,000	2,000,000	2,029,320	2,001,537	0	(1,673)	0	(1,673)	0	1,999,863	0	137	137	59,250	09/15/2020.	1FE
437076 BQ 4	HOME DEPOT INC 1.800		06/05/2020.	MATURED		500,000	500,000	499,710	499,953	0	47	0	47	0	500,000	0	0	0	4,500	06/05/2020.	1FE
459200 HM 6	IBM CORP 1.625		05/15/2020.	MATURED		500,000	500,000	496,245	499,783	0	217	0	217	0	500,000	0	0	0	4,063	05/15/2020.	1FE
45167R AE 4	IDEX CORP 4.500		05/27/2020.	MAKE WHOLE CALL		2,045,040	2,000,000	1,989,460	1,998,738	0	507	0	507	0	1,999,245	0	755	755	85,540	12/15/2020.	2FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500		06/12/2020.	MAKE WHOLE CALL		874,654	810,000	1,010,311	849,182	0	(10,562)	0	(10,562)	0	838,619	0	(28,619)	(28,619)	114,773	08/15/2021.	2FE
461070 AJ 3	INTERSTATE POWER & LIG 3.650		06/27/2020.	REDEEMED		1,000,000	1,000,000	963,280	996,925	0	2,167	0	2,167	0	999,092	0	908	908	30,011	09/01/2020.	2FE
46284P AQ 7	IRON MOUNTAIN 6.000		06/29/2020.	REDEEMED		3,060,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	60,000	60,000	157,000	08/15/2023.	3FE
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		393,981	373,000	372,504	372,701	0	8	0	8	0	372,709	0	21,273	21,273	12,442	07/15/2025.	3FE
539830 AY 5	LOCKHEED MARTIN CORP 3.350		06/16/2020.	MAKE WHOLE CALL		921,022	889,000	879,199	887,044	0	505	0	505	0	887,549	0	1,451	1,451	54,441	09/15/2021.	1FE
539830 BF 5	LOCKHEED MARTIN CORP 2.500		06/16/2020.	MAKE WHOLE CALL		606,617	602,000	599,839	601,585	0	205	0	205	0	601,789	0	211	211	13,104	11/23/2020.	1FE
548661 CQ 8	LOWES COMPANIES 4.625		04/15/2020.	MATURED		2,000,000	2,000,000	1,996,360	1,999,610	0	390	0	390	0	2,000,000	0	0	0	46,250	04/15/2020.	2FE
55907R AA 6	MAGELLAN MIDSTREAM PAR 4.250		06/19/2020.	MAKE WHOLE CALL		1,637,507	1,600,000	1,639,184	1,623,473	0	(10,047)	0	(10,047)	0	1,613,426	0	(13,426)	(13,426)	97,573	02/01/2021.	2FE
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
61761J B3 2	MORGAN STANLEY 2.800		06/16/2020.	MATURED		1,000,000	1,000,000	1,007,020	1,000,697	0	(697)	0	(697)	0	1,000,000	0	0	0	14,000	06/16/2020.	1FE
55354G AB 6	MSCI INC (144A) 5.750		06/17/2020.	REDEEMED		2,354,763	2,271,000	2,369,445	2,341,364	0	(8,343)	0	(8,343)	0	2,333,021	0	21,742	21,742	109,544	08/15/2025.	3FE

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
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600	..	04/15/2020.	REDEEMED		213,128	213,128	213,128	213,118	0	10	0	10	0	213,128	0	0	0	5,968	03/31/2024.	1FE
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600	..	04/15/2020.	REDEEMED		127,877	127,877	127,877	127,871	0	6	0	6	0	127,877	0	0	0	3,581	03/31/2024.	1FE
637432 MU 6	NATIONAL RURAL UTILITI 2.350	..	06/15/2020.	MATURED		1,000,000	1,000,000	998,580	999,890	0	110	0	110	0	1,000,000	0	0	0	11,750	06/15/2020.	1FE
66989H AD 0	NOVARTIS CAPITAL 4.400	C	04/24/2020.	MATURED		1,000,000	1,000,000	1,145,760	1,006,201	0	(6,201)	0	(6,201)	0	1,000,000	0	0	0	22,000	04/24/2020.	1FE
708696 BW 8	PENNSYLVANIA ELECTRIC 5.200	..	04/01/2020.	MATURED		2,000,000	2,000,000	1,992,960	1,999,446	0	554	0	554	0	2,000,000	0	0	0	52,000	04/01/2020.	2FE
723787 AK 3	PIONEER NATURAL RESOUR 3.950	..	05/27/2020.	TENDERED		1,045,000	1,000,000	994,400	998,360	0	224	0	224	0	998,585	0	46,416	46,416	34,233	07/15/2022.	2FE
693506 BD 8	PPG INDUSTRIES 3.600	..	06/30/2020.	MAKE WHOLE CALL		1,239,972	1,225,000	1,280,750	1,238,063	0	(7,444)	0	(7,444)	0	1,230,619	0	(5,619)	(5,619)	42,534	11/15/2020.	1FE
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
747525 AD 5	QUALCOMM INC 2.250	..	05/20/2020.	MATURED		2,000,000	2,000,000	1,998,400	1,999,825	0	175	0	175	0	2,000,000	0	0	0	22,500	05/20/2020.	1FE
755111 BX 8	RAYTHEON CO 2.500	..	06/10/2020.	EXCHANGED		5,164,200	5,000,000	4,984,550	4,995,015	0	738	0	738	0	4,995,753	0	168,447	168,447	65,764	12/15/2022.	1FE
755111 BY 6	RAYTHEON CO 3.150	..	06/10/2020.	EXCHANGED		3,226,140	3,000,000	3,016,330	3,011,440	0	(1,003)	0	(1,003)	0	3,010,438	0	215,702	215,702	48,938	12/15/2024.	1FE
774341 AC 5	ROCKWELL COLLINS 3.100	..	06/10/2020.	EXCHANGED		2,048,720	2,000,000	1,994,380	1,998,763	0	292	0	292	0	1,999,055	0	49,665	49,665	37,306	11/15/2021.	2FE
774341 AK 7	ROCKWELL COLLINS 3.500	..	06/10/2020.	EXCHANGED		4,340,800	4,000,000	4,012,290	4,009,089	0	(532)	0	(532)	0	4,008,558	0	332,242	332,242	107,056	03/15/2027.	2FE
78412D AN 9	SEMCO ENERGY INC (144A 5.150	..	04/21/2020.	MATURED		4,000,000	4,000,000	4,010,505	3,999,790	0	210	0	210	0	4,000,000	0	0	0	103,000	04/21/2020.	1FE
84265V AD 7	SOUTHERN COPPER CORP 5.375	C	04/16/2020.	MATURED		2,000,000	2,000,000	1,989,620	1,999,260	0	740	0	740	0	2,000,000	0	0	0	53,750	04/16/2020.	2FE
655855 FA 7	SOUTHERN RAILWAY CO 9.750	..	06/15/2020.	MATURED		1,000,000	1,000,000	1,399,510	1,024,309	0	(24,309)	0	(24,309)	0	1,000,000	0	0	0	48,750	06/15/2020.	1FE
871829 BG 1	SYSCO CORP 3.550	..	05/15/2020.	VARIOUS		1,041,305	1,000,000	993,580	995,025	0	334	0	334	0	995,359	0	45,946	45,946	24,034	03/15/2025.	2FE
05531F AU 7	TRUIST FINANCIAL CORP 2.625	..	05/29/2020.	REDEEMED		1,000,000	1,000,000	999,440	999,940	0	26	0	26	0	999,966	0	34	34	10,938	06/29/2020.	1FE
87305Q CK 5	TTX CO (144A) 2.600	..	06/15/2020.	MATURED		1,000,000	1,000,000	999,950	999,982	0	18	0	18	0	1,000,000	0	0	0	13,000	06/15/2020.	1FE
90782J AA 1	UNION PACIFIC PASS THR 2.695	..	05/12/2020.	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027.	1FE
90782L AA 6	UNION PACIFIC RAILROAD 2.495	..	05/09/2020.	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029.	1FE
911308 AA 2	UPS OF AMERICA 8.375	..	04/01/2020.	MATURED		1,040,000	1,040,000	1,354,441	1,056,978	0	(16,978)	0	(16,978)	0	1,040,000	0	0	0	43,550	04/01/2020.	1FE
92343V AX 2	VERIZON COMMUNICATIONS 4.600	..	06/29/2020.	MAKE WHOLE CALL		3,094,260	3,000,000	3,024,010	3,003,397	0	(1,399)	0	(1,399)	0	3,001,998	0	(1,998)	(1,998)	196,993	04/01/2021.	2FE
92343V DW 1	VERIZON COMMUNICATIONS 3.125	..	06/29/2020.	MAKE WHOLE CALL		2,093,420	2,000,000	2,009,820	2,005,375	0	(1,186)	0	(1,186)	0	2,004,189	0	(4,189)	(4,189)	142,552	03/16/2022.	2FE
124857 AE 3	VIACOMCBS INC 4.300	..	05/04/2020.	MAKE WHOLE CALL		515,095	500,000	526,175	504,703	0	(1,830)	0	(1,830)	0	502,873	0	(2,873)	(2,873)	30,563	02/15/2021.	2FE
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 AJ 1	VIACOMCBS INC 3.875	..	06/11/2020.	TENDERED		1,052,360	1,000,000	983,610	996,243	0	836	0	836	0	997,079	0	55,281	55,281	18,944	12/15/2021.	2FE
92553P AM 4	VIACOMCBS INC 3.125	..	05/28/2020.	TENDERED		2,051,180	2,000,000	1,982,460	1,995,134	0	778	0	778	0	1,995,912	0	55,268	55,268	28,299	06/15/2022.	2FE
92553P AR 3	VIACOMCBS INC 3.250	..	05/28/2020.	TENDERED		1,546,110	1,500,000	1,487,220	1,495,382	0	556	0	556	0	1,495,938	0	50,172	50,172	34,260	03/15/2023.	2FE
94106L AW 9	WASTE MANAGEMENT INC 4.750	..	06/30/2020.	MATURED		2,000,000	2,000,000	2,048,050	2,003,161	0	(3,161)	0	(3,161)	0	2,000,000	0	0	0	47,500	06/30/2020.	2FE
95709T AD 2	WESTAR ENERGY 5.100	..	05/11/2020.	MAKE WHOLE CALL		723,064	717,000	763,705	720,154	0	(2,182)	0	(2,182)	0	717,972	0	(972)	(972)	36,130	07/15/2020.	1FE
72925P AC 9	WEYERHAEUSER CO 4.700	..	05/18/2020.	MAKE WHOLE CALL		2,067,580	2,000,000	1,980,080	1,997,007	0	892	0	892	0	1,997,900	0	2,100	2,100	131,030	03/15/2021.	2FE
98212B AH 6	WPX ENERGY INC 5.750	..	06/01/2020.	BARCLAYS CAPITAL INC		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,535	06/01/2026.	4FE
984121 CH 4	XEROX CORP 2.800	..	05/15/2020.	MATURED		2,000,000	2,000,000	1,899,260	1,990,792	0	9,208	0	9,208	0	2,000,000	0	0	0	28,000	05/15/2020.	3FE
98956P AK 8	ZIMMER BIOMET HOLDINGS 2.700	..	04/01/2020.	MATURED		1,000,000	1,000,000	999,480	999,927	0	73	0	73	0	1,000,000	0	0	0	13,500	04/01/2020.	2FE
00084D AJ 9	ABN AMRO BANK NV (144A 2.450	D	06/04/2020.	MATURED		2,000,000	2,000,000	1,996,400	1,999,625	0	375	0	375	0	2,000,000	0	0	0	24,500	06/04/2020.	1FE
25156P AU 7	DEUTSCHE TELEKOM INT F 1.950	D	05/26/2020.	TENDERED		1,015,730	1,000,000	1,000,750	1,000,251	0	(62)	0	(62)	0	1,000,189	0	15,541	15,541	13,379	09/19/2021.	2FE
40052V AA 2	GRUPO BIMBO SAB (144A) 4.875	D	06/30/2020.	MATURED		248,000	248,000	248,640	248,044	0	(44)	0	(44)	0	248,000	0	0	0	6,045	06/30/2020.	2FE
N4281@ BG 9	KONINKLIJKE VOPAK NV 5.320	D	06/19/2020.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	106,400	06/19/2020.	2
53944V AH 2	LLOYDS BANK PLC 3.500	D	05/21/2020.	TENDERED		3,272,217	3,007,000	2,982,604	2,992,441	0	1,030	0	1,030	0	2,993,471	0	278,746	278,746	54,669	05/14/2025.	1FE
65557C AX 1	NORDEA BANK ABP (144A) 2.125	D	05/29/2020.	MATURED		1,000,000	1,000,000	999,160	999,865	0	135	0	135	0	1,000,000	0	0	0	10,625	05/29/2020.	1FE
714264 AA 6	PERNOD-RICARD SA (144A 5.750	D	06/24/2020.	MAKE WHOLE CALL		2,929,749	2,816,000	2,990,228	2,843,442	0	(10,309)	0	(10,309)	0	2,833,134	0	(17,134)	(17,134)	229,342	04/07/2021.	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
80685Q AA 4	SCHLUMBERGER OILFIELD 4.200	D	06/29/2020.	MAKE WHOLE CALL		1,021,068	1,000,000	1,013,310	1,001,304	0	(791)	0	(791)	0	1,000,513	0	(513)	(513)	61,202	01/15/2021.	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
833636 AD 5	SOC QUIMICA Y MINERA D 5.500	D	04/21/2020.	MATURED		1,500,000	1,500,000	1,703,125	1,509,616	0	(9,616)	0	(9,616)	0	1,500,000	0	0	0	41,250	04/21/2020.	2FE
87938W AM 5	TELEFONICA EMISIONES S 5.134	D	04/27/2020.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	77,010	04/27/2020.	2FE
89152U AD 4	TOTAL CAPITAL 4.450	D	06/24/2020.	MATURED		1,000,000	1,000,000	1,060,430	1,003,721	0	(3,721)	0	(3,721)	0	1,000,000	0	0	0	22,250	06/24/2020.	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2020.	PAID ON PRINCIPAL		162,159	162,159	158,105	132,413	0	29,746	0	29,746	0	162,159	0	0	0	3,236	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 CMO (14 3.500		06/25/2020.	PAID ON PRINCIPAL		169,423	169,423	170,522	170,167	0	(743)	0	(743)	0	169,423	0	0	0	2,417	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		06/25/2020.	PAID ON PRINCIPAL		538,849	538,849	553,415	544,056	0	(5,206)	0	(5,206)	0	538,849	0	0	0	8,274	03/25/2045.	1FM
00841Y AH 1	ABMT 2015-3 A8 CMO (14 3.000		06/25/2020.	PAID ON PRINCIPAL		2,245,117	2,245,117	2,280,899	2,266,097	0	(20,980)	0	(20,980)	0	2,245,117	0	0	0	29,133	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 CMO 3.000		06/25/2020.	PAID ON PRINCIPAL		441,728	441,728	444,488	443,890	0	(2,162)	0	(2,162)	0	441,728	0	0	0	5,122	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 CMO 3.500		06/25/2020.	PAID ON PRINCIPAL		971,801	971,801	969,372	969,288	0	2,513	0	2,513	0	971,801	0	0	0	13,148	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500		06/25/2020.	PAID ON PRINCIPAL		381,589	381,589	392,083	391,774	0	(10,185)	0	(10,185)	0	381,589	0	0	0	5,630	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 1.184		06/25/2020.	PAID ON PRINCIPAL		35,428	35,428	34,055	35,434	0	(6)	0	(6)	0	35,428	0	0	0	324	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D .884		06/25/2020.	PAID ON PRINCIPAL		240,588	240,588	204,951	227,375	0	13,213	0	13,213	0	240,588	0	0	0	1,920	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.214		06/25/2020.	PAID ON PRINCIPAL		79,038	79,038	71,847	59,549	0	19,489	0	19,489	0	79,038	0	0	0	1,675	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.886		06/25/2020.	PAID ON PRINCIPAL		159,908	159,908	84,751	39,718	0	120,190	0	120,190	0	159,908	0	0	0	2,730	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.344		06/25/2020.	PAID ON PRINCIPAL		2,536	2,536	2,442	2,447	0	89	0	89	0	2,536	0	0	0	56	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.292		06/25/2020.	PAID ON PRINCIPAL		1,086	1,086	1,054	1,055	0	31	0	31	0	1,086	0	0	0	22	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 4.015		06/25/2020.	PAID ON PRINCIPAL		120,265	120,265	112,028	109,089	0	11,176	0	11,176	0	120,265	0	0	0	2,394	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.888		06/25/2020.	PAID ON PRINCIPAL		6,471	6,471	6,168	4,845	0	1,627	0	1,627	0	6,471	0	0	0	120	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.888		06/25/2020.	WRITTEN OFF		0	19	18	14	0	0	0	0	0	14	0	(14)	(14)	0	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2020.	PAID ON PRINCIPAL		19,590	19,590	18,120	10,303	0	9,286	0	9,286	0	19,590	0	0	0	578	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2020.	WRITTEN OFF		0	3,507	3,244	1,844	0	(4)	0	(4)	0	1,840	0	(1,840)	(1,840)	88	03/25/2037.	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.586		06/25/2020.	PAID ON PRINCIPAL		16,898	16,898	13,825	12,381	0	4,518	0	4,518	0	16,898	0	0	0	272	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.850		06/25/2020.	PAID ON PRINCIPAL		56,454	56,454	35,001	26,846	0	29,608	0	29,608	0	56,454	0	0	0	940	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.850		06/25/2020.	WRITTEN OFF		0	25	15	12	0	(0)	0	(0)	0	12	0	(12)	(12)	0	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.839		04/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.672		06/25/2020.	PAID ON PRINCIPAL		64,005	64,005	46,083	30,870	0	33,134	0	33,134	0	64,005	0	0	0	1,013	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.672		06/25/2020.	WRITTEN OFF		0	945	680	456	0	(2)	0	(2)	0	454	0	(454)	(454)	15	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.596		06/25/2020.	PAID ON PRINCIPAL		32,510	32,510	27,859	22,742	0	9,768	0	9,768	0	32,510	0	0	0	451	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.600		04/25/2020.	WRITTEN OFF		0	2	2	1	0	(0)	0	(0)	0	1	0	(1)	(1)	0	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.596		05/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(1,384)	(1,186)	(968)	0	30	0	30	0	(938)	0	938	938	0	01/25/2036.	1FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500		06/25/2020.	PAID ON PRINCIPAL		1,549,352	1,549,352	1,530,711	1,533,068	0	16,283	0	16,283	0	1,549,352	0	0	0	23,575	03/25/2048.	1FM
17321L AA 7	CMLTI 2013-J1 A1 CMO (3.500		06/25/2020.	PAID ON PRINCIPAL		1,416,508	1,416,508	1,439,527	1,437,804	0	(21,296)	0	(21,296)	0	1,416,508	0	0	0	21,013	10/25/2043.	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/25/2020.	PAID ON PRINCIPAL		11,272	11,272	11,215	11,232	0	39	0	39	0	11,272	0	0	0	219	08/25/2020.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		06/25/2020.	PAID ON PRINCIPAL		146,887	146,887	134,017	115,164	0	31,723	0	31,723	0	146,887	0	0	0	3,470	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		06/25/2020.	PAID ON PRINCIPAL		6,595	6,595	5,902	1,097	0	5,498	0	5,498	0	6,595	0	0	0	178	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		06/25/2020.	WRITTEN OFF		0	169	151	28	0	1	0	1	0	29	0	(29)	(29)	4	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		06/25/2020.	PAID ON PRINCIPAL		3,574	3,574	2,395	1,611	0	1,963	0	1,963	0	3,574	0	0	0	90	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2020.	PAID ON PRINCIPAL		12,616	12,616	8,733	1,875	0	10,741	0	10,741	0	12,616	0	0	0	0	11/25/2036.	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.105		06/25/2020.	PAID ON PRINCIPAL		3,012	3,012	2,238	930	0	2,082	0	2,082	0	3,012	0	0	0	47	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2020.	PAID ON PRINCIPAL		22,209	22,209	23,028	22,142	0	68	0	68	0	22,209	0	0	0	529	12/25/2033.	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
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000	..	06/25/2020.	WRITTEN OFF		0	74	64	50	0	(50)	0	(50)	0	0	0	0	0	2	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000	..	06/25/2020.	PAID ON PRINCIPAL		5,160	5,160	3,055	3,055	0	2,105	0	2,105	0	5,160	0	0	0	93	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000	..	05/01/2020.	WRITTEN OFF		0	12	7	7	0	(2)	0	(2)	0	5	0	(5)	(5)	0	08/25/2020.	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		235,776	235,776	231,466	232,659	0	3,117	0	3,117	0	235,776	0	0	0	3,598	08/25/2043.	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		474,237	474,237	481,351	480,767	(0)	(6,530)	0	(6,530)	0	474,237	0	0	0	6,438	03/25/2045.	1FM
12594X AA 2	CSMC 2017-HL1 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		908,276	908,276	926,300	920,944	0	(12,668)	0	(12,668)	0	908,276	0	0	0	13,508	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		807,358	807,358	825,902	816,430	0	(9,072)	0	(9,072)	0	807,358	0	0	0	12,007	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		423,376	423,376	429,462	424,377	0	(1,001)	0	(1,001)	0	423,376	0	0	0	6,225	08/25/2045.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	06/25/2020.	WRITTEN OFF		0	3	2	2	0	0	0	0	0	2	0	(2)	(2)	0	06/25/2018.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	06/25/2020.	PAID ON PRINCIPAL		70,488	70,488	61,787	50,270	0	20,218	0	20,218	0	70,488	0	0	0	1,678	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	05/25/2020.	WRITTEN OFF		0	56	49	40	0	(2)	0	(2)	0	38	0	(38)	(38)	1	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	06/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(43)	(38)	(31)	0	2	0	2	0	(29)	0	29	29	0	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	06/25/2020.	PAID ON PRINCIPAL		4,558	4,558	4,531	2,098	0	2,460	0	2,460	0	4,558	0	0	0	104	12/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	04/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(7)	(7)	(3)	0	0	0	0	0	(3)	0	3	3	0	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		43,995	43,995	39,375	21,491	0	22,504	0	22,504	0	43,995	0	0	0	1,364	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	06/25/2020.	WRITTEN OFF		0	13	12	6	0	(1)	0	(1)	0	5	0	(5)	(5)	0	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	05/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(31)	(27)	(15)	0	1	0	1	0	(13)	0	13	13	0	12/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		122,543	122,543	105,638	68,904	0	53,639	0	53,639	0	122,543	0	0	0	2,987	05/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	06/25/2020.	WRITTEN OFF		0	294	253	165	0	(13)	0	(13)	0	152	0	(152)	(152)	9	05/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	05/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(1,250)	(1,078)	(703)	0	42	0	42	0	(661)	0	661	661	0	05/25/2036.	1FM
126671 PV 2	CWL 2002-S1 A5 6.460	..	06/25/2020.	PAID ON PRINCIPAL		94	94	98	93	0	0	0	0	0	94	0	0	0	3	05/25/2032.	1FM
126671 RX 6	CWL 2002-S3 M1 4.800	..	06/25/2020.	PAID ON PRINCIPAL		41	41	38	11	0	30	0	30	0	41	0	0	0	0	05/25/2032.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	06/25/2020.	PAID ON PRINCIPAL		28,072	28,072	25,546	26,723	0	1,350	0	1,350	0	28,072	0	0	0	452	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		510,208	510,208	506,054	506,741	0	3,466	0	3,466	0	510,208	0	0	0	6,512	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D .394	..	06/25/2020.	PAID ON PRINCIPAL		181,548	181,548	82,537	37,715	0	143,833	0	143,833	0	181,548	0	0	0	1,142	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		391,884	391,884	397,027	393,212	0	(1,328)	0	(1,328)	0	391,884	0	0	0	4,964	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	06/25/2020.	PAID ON PRINCIPAL		15,653	15,653	11,290	2,633	0	13,020	0	13,020	0	15,653	0	0	0	404	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	06/25/2020.	WRITTEN OFF		0	694	501	117	0	(1)	0	(1)	0	116	0	(116)	(116)	14	04/25/2036.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	06/25/2020.	PAID ON PRINCIPAL		56,638	56,638	48,992	50,530	0	6,108	0	6,108	0	56,638	0	0	0	1,097	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.159	..	06/25/2020.	PAID ON PRINCIPAL		127,812	127,812	97,217	110,648	0	17,164	0	17,164	0	127,812	0	0	0	1,294	08/25/2034.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 4.035	..	06/25/2020.	PAID ON PRINCIPAL		25,472	25,472	25,557	25,495	0	(23)	0	(23)	0	25,472	0	0	0	488	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.939	..	06/25/2020.	PAID ON PRINCIPAL		57,377	57,377	53,011	45,141	0	12,235	0	12,235	0	57,377	0	0	0	930	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.390	..	06/25/2020.	PAID ON PRINCIPAL		50,412	50,412	35,833	23,726	0	26,687	0	26,687	0	50,412	0	0	0	802	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.390	..	05/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(17)	(12)	(8)	0	0	0	0	0	(8)	0	8	8	0	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.788	..	06/25/2020.	PAID ON PRINCIPAL		27,367	27,367	23,104	10,600	0	16,768	0	16,768	0	27,367	0	0	0	416	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.788	..	06/25/2020.	WRITTEN OFF		0	7	6	3	0	0	0	0	0	3	0	(3)	(3)	0	01/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.713	..	06/25/2020.	PAID ON PRINCIPAL		45,426	45,426	44,340	26,875	0	18,550	0	18,550	0	45,426	0	0	0	737	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		167,699	167,699	164,293	164,310	0	3,390	0	3,390	0	167,699	0	0	0	2,310	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		3,206,073	3,206,073	3,183,345	3,184,016	0	22,057	0	22,057	0	3,206,073	0	0	0	47,598	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		390,882	390,882	390,088	390,092	0	789	0	789	0	390,882	0	0	0	5,048	06/25/2045.	1FM
46646B AC 2	JPMMT 2016-1 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		481,740	481,740	493,934	494,289	0	(12,549)	0	(12,549)	0	481,740	0	0	0	7,173	05/25/2046.	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
46646B AE 8	JPMMT 2016-1 A5 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		469,387	469,387	482,735	479,580	0	(10,193)	0	(10,193)	0	469,387	0	0	0	6,989	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,216,604	1,216,604	1,224,588	1,223,218	0	(6,614)	0	(6,614)	0	1,216,604	0	0	0	17,597	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		257,526	257,526	261,972	261,071	0	(3,545)	0	(3,545)	0	257,526	0	0	0	3,729	05/25/2047.	1FM
46648H AE 3	JPMMT 2017-2 A5 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,027,461	1,027,461	1,023,715	1,022,549	(0)	4,912	0	4,912	0	1,027,461	0	0	0	14,878	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,503,630	1,503,630	1,534,995	1,528,726	0	(25,097)	0	(25,097)	0	1,503,630	0	0	0	22,072	08/25/2047.	1FM
46649H AC 6	JPMMT 2017-6 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		3,169,700	3,169,700	3,213,036	3,207,115	0	(37,415)	0	(37,415)	0	3,169,700	0	0	0	45,808	12/25/2048.	1FM
46649T AE 6	JPMMT 2018-3 A5 CMO (1 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,537,079	1,537,079	1,532,276	1,532,595	0	4,484	0	4,484	0	1,537,079	0	0	0	22,041	09/25/2048.	1FM
585498 AA 6	MELLO 2018-MTG1 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		709,920	709,920	701,046	701,792	0	8,127	0	8,127	0	709,920	0	0	0	10,918	03/25/2048.	1FM
585498 AC 2	MELLO 2018-MTG1 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,839,683	2,839,683	2,827,703	2,829,209	0	10,474	0	10,474	0	2,839,683	0	0	0	43,674	03/25/2048.	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	06/26/2020.	PAID ON PRINCIPAL		117,462	117,462	118,270	79,729	0	37,733	0	37,733	0	117,462	0	0	0	2,624	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		166,851	166,851	169,719	167,335	0	(484)	0	(484)	0	166,851	0	0	0	2,165	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		343,302	343,302	343,999	343,819	0	(517)	0	(517)	0	343,302	0	0	0	5,010	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		457,735	457,735	464,601	460,437	0	(2,702)	0	(2,702)	0	457,735	0	0	0	6,680	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632	..	06/25/2020.	PAID ON PRINCIPAL		104,269	104,269	88,042	34,012	0	70,257	0	70,257	0	104,269	0	0	0	1,458	01/25/2037.	1FM
74387L AE 1	PFMT 2019-1 A3 CMO (14 3.000	..	06/25/2020.	PAID ON PRINCIPAL		518,587	518,587	523,691	522,282	0	(3,696)	0	(3,696)	0	518,587	0	0	0	6,606	12/25/2049.	5GI
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	06/25/2020.	PAID ON PRINCIPAL		2,621	2,621	2,614	2,612	0	9	0	9	0	2,621	0	0	0	53	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	06/25/2020.	PAID ON PRINCIPAL		9,032	9,032	9,041	9,001	0	31	0	31	0	9,032	0	0	0	193	10/25/2020.	1FM
69374J AC 5	PSMC 2018-3 A3 CMO (14 4.000	..	06/25/2020.	PAID ON PRINCIPAL		1,711,736	1,711,736	1,719,760	1,714,077	0	(2,341)	0	(2,341)	0	1,711,736	0	0	0	28,300	08/25/2048.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	06/25/2020.	PAID ON PRINCIPAL		22,528	22,528	21,392	20,073	0	2,455	0	2,455	0	22,528	0	0	0	561	06/25/2033.	1FM
749389 AA 0	RCKT 2020-1 A1 CMO (14 3.000	..	06/25/2020.	PAID ON PRINCIPAL		325,658	325,658	329,271	329,271	0	(3,613)	0	(3,613)	0	325,658	0	0	0	2,482	02/25/2050.	1FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		33,888	33,888	30,211	26,582	0	7,306	0	7,306	0	33,888	0	0	0	864	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	06/25/2020.	WRITTEN OFF		0	7,362	6,563	5,775	0	(81)	0	(81)	0	5,694	0	(5,694)	(5,694)	177	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2020.	PAID ON PRINCIPAL		121,618	121,618	115,347	88,005	0	33,613	0	33,613	0	121,618	0	0	0	3,178	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	05/25/2020.	WRITTEN OFF		0	5,706	5,412	4,129	0	(144)	0	(144)	0	3,985	0	(3,985)	(3,985)	128	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(2,950)	(2,798)	(2,135)	0	120	0	120	0	(2,015)	0	2,015	2,015	0	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		366,379	366,379	373,248	371,641	0	(5,263)	0	(5,263)	0	366,379	0	0	0	5,532	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,009,451	1,009,451	1,009,136	1,008,927	0	524	0	524	0	1,009,451	0	0	0	14,485	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		735,077	735,077	745,069	742,119	0	(7,042)	0	(7,042)	0	735,077	0	0	0	10,548	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,195,525	1,195,525	1,220,183	1,215,531	0	(20,006)	0	(20,006)	0	1,195,525	0	0	0	18,029	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		97,427	97,427	100,168	98,797	0	(1,370)	0	(1,370)	0	97,427	0	0	0	1,467	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		200,383	200,383	209,243	204,666	0	(4,284)	0	(4,284)	0	200,383	0	0	0	2,939	09/25/2042.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	06/25/2020.	PAID ON PRINCIPAL		550,648	550,648	545,310	551,601	(6,471)	5,518	0	(953)	0	550,648	0	0	0	6,885	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		490,497	490,497	498,507	496,390	0	(5,893)	0	(5,893)	0	490,497	0	0	0	6,454	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		608,819	608,819	595,227	596,240	(0)	12,579	0	12,579	0	608,819	0	0	0	7,339	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000	..	06/25/2020.	PAID ON PRINCIPAL		517,084	517,084	523,790	521,042	0	(3,957)	0	(3,957)	0	517,084	0	0	0	8,623	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		214,275	214,275	215,714	215,075	0	(801)	0	(801)	0	214,275	0	0	0	3,473	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		174,955	174,955	175,720	175,455	0	(501)	0	(501)	0	174,955	0	0	0	2,693	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		233,273	233,273	234,221	233,487	0	(213)	0	(213)	0	233,273	0	0	0	3,078	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		99,581	99,581	100,934	100,599	0	(1,018)	0	(1,018)	0	99,581	0	0	0	1,273	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		373,353	373,353	385,253	380,283	0	(6,931)	0	(6,931)	0	373,353	0	0	0	5,108	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		176,959	176,959	180,498	178,810	0	(1,851)	0	(1,851)	0	176,959	0	0	0	2,585	02/25/2047.	1FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		370,875	370,875	373,946	373,476	0	(2,601)	0	(2,601)	0	370,875	0	0	0	5,680	02/25/2047.	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
81746X AA 4	SEMT 2017-3 A1 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		844,762	844,762	839,351	839,444	0	5,318	0	5,318	0	844,762	0	0	0	12,728	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 CMO 3.500	..	06/25/2020.	PAID ON PRINCIPAL		688,325	688,325	698,327	695,975	0	(7,650)	0	(7,650)	0	688,325	0	0	0	10,371	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,379,538	1,379,538	1,410,793	1,406,240	0	(26,702)	0	(26,702)	0	1,379,538	0	0	0	19,275	07/25/2047.	1FM
81745X AD 9	SEMT 2017-4 A4 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,947,613	2,947,613	2,964,794	2,957,509	(0)	(9,896)	0	(9,896)	0	2,947,613	0	0	0	41,183	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		921,889	921,889	940,903	937,668	0	(15,778)	0	(15,778)	0	921,889	0	0	0	13,899	09/25/2047.	1FM
81746V AA 8	SEMT 2018-3 A1 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,151,883	2,151,883	2,125,993	2,127,955	0	23,928	0	23,928	0	2,151,883	0	0	0	31,268	03/25/2048.	1FM
81746V AD 2	SEMT 2018-3 A4 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		1,147,671	1,147,671	1,145,878	1,145,648	0	2,023	0	2,023	0	1,147,671	0	0	0	16,676	03/25/2048.	1FM
81747G AD 4	SEMT 2018-5 A4 CMO (14 3.500	..	06/25/2020.	PAID ON PRINCIPAL		2,338,798	2,338,798	2,312,852	2,321,467	0	17,331	0	17,331	0	2,338,798	0	0	0	33,296	05/25/2048.	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
78471K AE 1	SFPMT 2016-1A 1A4 CMO 3.000	..	06/25/2020.	PAID ON PRINCIPAL		248,077	248,077	236,642	237,802	0	10,275	0	10,275	0	248,077	0	0	0	3,302	11/25/2046.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 4.016	..	06/25/2020.	PAID ON PRINCIPAL		296	296	269	274	0	21	0	21	0	296	0	0	0	5	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.528	..	06/25/2020.	PAID ON PRINCIPAL		5,045	5,045	4,554	4,646	0	400	0	400	0	5,045	0	0	0	78	03/25/2033.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.711	..	06/25/2020.	PAID ON PRINCIPAL		10,281	10,281	6,336	3,885	0	6,396	0	6,396	0	10,281	0	0	0	168	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.711	..	06/25/2020.	WRITTEN OFF		0	95	58	36	0	(0)	0	(0)	0	36	0	(36)	(36)	1	10/25/2036.	1FM
94989U AC 5	WFMBS 2018-1 A3 CMO (1 3.500	..	06/25/2020.	PAID ON PRINCIPAL		666,850	666,850	665,808	665,799	0	1,051	0	1,051	0	666,850	0	0	0	9,890	07/25/2047.	1FM
95002J AC 0	WFMBS 2019-2 A3 CMO (1 4.000	..	06/25/2020.	PAID ON PRINCIPAL		2,402,837	2,402,837	2,446,389	2,470,024	0	(67,187)	0	(67,187)	0	2,402,837	0	0	0	38,590	04/25/2049.	1FM
95002K AA 1	WFMBS 2020-1 A1 CMO (1 3.000	..	06/25/2020.	PAID ON PRINCIPAL		1,358,675	1,358,675	1,374,809	1,374,809	0	(16,134)	0	(16,134)	0	1,358,675	0	0	0	10,380	12/25/2049.	1FE
97652R AD 9	WIN 2014-3 A4 CMO 3.500	..	06/20/2020.	PAID ON PRINCIPAL		118,787	118,787	119,325	119,138	0	(351)	0	(351)	0	118,787	0	0	0	1,656	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500	..	06/20/2020.	PAID ON PRINCIPAL		499,596	499,596	507,324	504,885	0	(5,289)	0	(5,289)	0	499,596	0	0	0	7,286	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 4.331	..	06/20/2020.	PAID ON PRINCIPAL		84,484	84,484	66,320	5,199	0	79,285	0	79,285	0	84,484	0	0	0	1,240	10/20/2035.	1FM
233050 AC 7	DBUBS 2011-LC1A A3 (14 5.002	..	06/10/2020.	PAID ON PRINCIPAL		140,967	140,967	146,404	141,439	(0)	(473)	0	(473)	0	140,967	0	0	0	2,756	11/10/2046.	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527	..	06/10/2020.	PAID ON PRINCIPAL		54,618	54,618	55,162	54,638	0	(20)	0	(20)	0	54,618	0	0	0	803	07/10/2044.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069	..	06/15/2020.	PAID ON PRINCIPAL		1,032,428	1,032,428	1,001,455	1,028,251	0	4,177	0	4,177	0	1,032,428	0	0	0	24,681	11/15/2043.	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949	..	04/15/2020.	PAID ON PRINCIPAL		10,993	10,993	11,032	10,987	0	6	0	6	0	10,993	0	0	0	71	01/15/2049.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321	..	06/15/2020.	PAID ON PRINCIPAL		152,578	152,578	152,577	152,523	0	55	0	55	0	152,578	0	0	0	840	08/15/2049.	1FM
92936Q AG 3	WFRBS 2012-C6 A4 3.440	..	06/15/2020.	PAID ON PRINCIPAL		102,466	102,466	103,486	102,559	0	(93)	0	(93)	0	102,466	0	0	0	1,504	04/15/2045.	1FM
233864 AC 1	DTRT 2018-1 A3 (144A) 2.850	..	06/15/2020.	PAID ON PRINCIPAL		3,422,188	3,422,188	3,422,208	3,422,266	0	(78)	0	(78)	0	3,422,188	0	0	0	39,509	07/15/2021.	1FE
233871 AB 8	DTRT 2019-1 A2 (144A) 2.770	..	06/15/2020.	PAID ON PRINCIPAL		221,415	221,415	221,640	221,520	0	(105)	0	(105)	0	221,415	0	0	0	2,494	04/15/2021.	1FE
31683Y AJ 3	FIG 2014-1A AR (144A) 2.118	..	04/15/2020.	PAID ON PRINCIPAL		1,829,902	1,829,902	1,829,902	1,828,317	0	1,585	0	1,585	0	1,829,902	0	0	0	26,199	01/15/2027.	1FE
393505 F5 6	GT 1998-4 A6 6.530	..	06/01/2020.	PAID ON PRINCIPAL		29,888	29,888	30,803	29,888	0	0	0	0	0	29,888	0	0	0	823	04/01/2030.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					233,686,849	230,242,824	233,098,290	230,020,739	(6,471)	454,604	0	448,133	0	230,468,872	0	1,815,438	1,815,438	6,266,799	XXX	XXX
8399997.	Total - Bonds - Part 4					710,304,554	706,589,241	712,549,036	706,501,762	(6,471)	440,665	0	434,194	0	706,935,956	0	1,966,059	1,966,059	9,577,173	XXX	XXX
8399999.	Total - Bonds					710,304,554	706,589,241	712,549,036	706,501,762	(6,471)	440,665	0	434,194	0	706,935,956	0	1,966,059	1,966,059	9,577,173	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					710,304,554	XXX	712,549,036	706,501,762	(6,471)	440,665	0	434,194	0	706,935,956	0	1,966,059	1,966,059	9,577,173	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	23,113,273	23,113,273	07/01/2020
	REPO- CITIBANK A TREASURY		1	173,723	173,723	07/01/2020
	REPO- CREDIT A TREASURY		1	23,113,273	23,113,273	07/01/2020
	REPO- JP A TREASURY		1	23,113,273	23,113,273	07/01/2020
0199999.	U.S. Government - Issuer Obligations			69,513,542	69,513,542	XXX
0599999.	Total - U.S. Government			69,513,542	69,513,542	XXX
Totals						
6399999.	Total - Issuer Obligations			69,513,542	69,513,542	XXX
7099999.	Subtotal - Bonds			69,513,542	69,513,542	XXX
9999999.	Totals			69,513,542	69,513,542	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(1,690,050) Book/Adjusted Carrying Value $.....(1,690,050)
2. Average balance for the year: Fair Value $.....67,285,391 Book/Adjusted Carrying Value $.....67,285,391
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....69,513,542 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									
Bank of America, N.A. - IL	Chicago,IL		0.000	0	0	250	0	0	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	27,158,545	24,435,309	24,699,645	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(10,596,266)	(9,982,264)	(10,499,869)	XXX
Bank of America, N.A.	Charlotte,NC		0.000	0	0	4,447,981	4,689,258	3,754,734	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	5,017,106	1,392,331	2,489,220	XXX
Bank of New York Mellon	New York,NY		0.000	0	0	881,028	2,400,703	884,697	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	622,388	543,197	783,118	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(605,705,888)	(593,622,177)	(615,039,030)	XXX
Citibank, N.A.	New York,NY		0.000	0	0	14,245	3,861,098	16,466	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	(6,316,502)	11,691,212	(4,560,282)	XXX
JP Morgan Chase Bank, N.A.	Hartford,CT		0.000	0	0	(585)	(10)	(211)	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	26,220,862	(21,910,982)	14,629,270	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	0	0	0	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	100,000	100,000	100,000	XXX
The Northern Trust Company	Chicago,IL		0.000	0	0	0	0	0	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	2,834,463	2,873,856	3,476,502	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	13,952,004	15,157,379	15,725,327	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.000	0	0	8,193,465	7,990,060	8,241,792	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(533,151,904)	(550,356,031)	(555,273,620)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(533,151,904)	(550,356,031)	(555,273,620)	XXX
0599999. Total Cash		XXX	XXX	0	0	(533,151,904)	(550,356,031)	(555,273,620)	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

* 2 5 6 5 8 2 0 2 0 4 5 5 0 0 1 0 2 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(52,942)	0	0	32
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	(14,720)	0	0	320
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	(269,466)	0	0	631
11. Georgia GA	0	0	0	0	(20,372)	0	0	10,362
12. Hawaii HI	0	0	0	0	(4,276)	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(15,934)	0	0	233
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	(800)	0	0	0
21. Maryland MD	0	0	0	0	(9,092)	0	0	13
22. Massachusetts MA	0	0	0	0	(33,522)	0	0	284
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(51,173)	0	0	498
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(36,199)	0	0	270
30. New Hampshire NH	0	0	0	0	(6,042)	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	(37,170)	0	0	479
33. New York NY	0	0	0	0	(892,643)	0	0	139,080
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(47,766)	0	0	15
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	(33,654)	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	(28,021)	0	0	24
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	(54,037)	0	0	310
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(17,142)	0	0	15
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(1,624,971)	0	0	152,565
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

* 2 5 6 5 8 2 0 2 0 4 5 5 0 0 1 0 2 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	(120,874)	0	0	99
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(16,950)	0	0	248
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(18,019)	0	0	452
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(8,251)	0	0	62
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(164,095)	0	0	860
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(5,752)	0	0	3
2. Alaska AK	0	0	0	0	(9,739)	0	0	0
3. Arizona AZ	0	0	0	0	(8,265)	0	0	7
4. Arkansas AR	0	0	0	0	(29,319)	0	0	26
5. California CA	0	0	0	0	(186,884)	0	0	0
6. Colorado CO	0	0	0	0	(117,537)	0	0	325
7. Connecticut CT	0	0	0	0	(83,411)	0	0	1,811
8. Delaware DE	0	0	0	0	(10,289)	0	0	0
9. District of Columbia DC	0	0	0	0	(9,756)	0	0	0
10. Florida FL	0	0	0	0	(34,329)	0	0	80
11. Georgia GA	0	0	0	0	(131,660)	0	0	66,967
12. Hawaii HI	0	0	0	0	(964)	0	0	0
13. Idaho ID	0	0	0	0	(23,159)	0	0	0
14. Illinois IL	0	0	0	0	(223,499)	0	0	364
15. Indiana IN	0	0	0	0	(7,764)	0	0	114
16. Iowa IA	0	0	0	0	(34,156)	0	0	78
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	(57,531)	0	0	54
19. Louisiana LA	0	0	0	0	(272,720)	0	0	76
20. Maine ME	0	0	0	0	(5,653)	0	0	0
21. Maryland MD	0	0	0	0	(29,763)	0	0	44
22. Massachusetts MA	0	0	0	0	(112,225)	0	0	950
23. Michigan MI	0	0	0	0	(298,632)	0	0	0
24. Minnesota MN	0	0	0	0	(36,753)	0	0	357
25. Mississippi MS	0	0	0	0	(22,033)	0	0	0
26. Missouri MO	0	0	0	0	(88,869)	0	0	61
27. Montana MT	0	0	0	0	(13,615)	0	0	92
28. Nebraska NE	0	0	0	0	(13,900)	0	0	0
29. Nevada NV	0	0	0	0	(8,784)	0	0	66
30. New Hampshire NH	0	0	0	0	(25,263)	0	0	0
31. New Jersey NJ	0	0	0	0	(152,400)	0	0	210
32. New Mexico NM	0	0	0	0	(31,919)	0	0	411
33. New York NY	0	0	0	0	(1,031,157)	0	0	160,662
34. North Carolina NC	0	0	0	0	(65,181)	0	0	48
35. North Dakota ND	0	0	0	0	(2,054)	0	0	48
36. Ohio OH	0	0	0	0	(311,378)	0	0	99
37. Oklahoma OK	0	0	0	0	(12,171)	0	0	161
38. Oregon OR	0	0	0	0	(34,887)	0	0	0
39. Pennsylvania PA	0	0	0	0	(265,586)	0	0	639
40. Rhode Island RI	0	0	0	0	(14,621)	0	0	0
41. South Carolina SC	0	0	0	0	(33,201)	0	0	42
42. South Dakota SD	0	0	0	0	(4,861)	0	0	329
43. Tennessee TN	0	0	0	0	(118,982)	0	0	78
44. Texas TX	0	0	0	0	(525,092)	0	0	133
45. Utah UT	0	0	0	0	(38,380)	0	0	33
46. Vermont VT	0	0	0	0	(21,851)	0	0	284
47. Virginia VA	0	0	0	0	(7,790)	0	0	45
48. Washington WA	0	0	0	0	(293,191)	0	0	28
49. West Virginia WV	0	0	0	0	(204,693)	0	0	79
50. Wisconsin WI	0	0	0	0	(65,271)	0	0	58
51. Wyoming WY	0	0	0	0	(12,794)	0	0	11
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(5,149,683)	0	0	234,871

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	1	0	0	358	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	1	0	0	358	0
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

* 2 5 6 5 8 2 0 2 0 5 0 5 0 0 1 0 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....3548 NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [X] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $.....81,479

2.32 Amount estimated using reasonable assumptions: ..... $.....0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $.....0