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

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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.	JAY STEVEN BENET	Vice Chairman
3.	WILLIAM HERBERT HEYMAN	Vice Chairman
4.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
5.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
6.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer
7.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
8.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel

Name	Title
MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer
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 Policy
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

21st day of April, 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	14,604,154,027	0	14,604,154,027	13,503,700,424
2. Stocks:				
2.1 Preferred stocks	22,193,915	0	22,193,915	23,208,363
2.2 Common stocks	3,255,014,354	5,585,341	3,249,429,013	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)	337,550,616	0	337,550,616	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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(558,072,293)), cash equivalents ($.....0) and short-term investments ($.....1,096,390,810)	538,318,517	0	538,318,517	725,178,458
6. Contract loans (including $.....0 premium notes)	1,549,592	1,549,592	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	914,883,708	123,509,619	791,374,089	786,399,393
9. Receivables for securities	0	0	0	4,951
10. Securities lending reinvested collateral assets	121,729,250	0	121,729,250	71,203,592
11. Aggregate write-ins for invested assets	(15,373,444)	0	(15,373,444)	(383,886)
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,780,020,536	130,644,552	19,649,375,983	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	121,946,580	0	121,946,580	122,392,202
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	652,412,639	45,155,506	607,257,133	474,301,792
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....26,428,950 earned but unbilled premiums)	1,418,945,798	7,816,876	1,411,128,921	1,225,809,846
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	18,980,603	2,136,954	16,843,649	19,132,379
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,236,673,867	0	1,236,673,867	1,329,706,172
16.2 Funds held by or deposited with reinsured companies	1,194,396	0	1,194,396	1,146,510
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	341,034,345	58,755,422	282,278,923	302,773,235
19. Guaranty funds receivable or on deposit	190,681	0	190,681	446,532
20. Electronic data processing equipment and software	502,951,782	443,861,034	59,090,748	62,308,921
21. Furniture and equipment, including health care delivery assets ($.....0)	214,681,610	214,681,610	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	830,630,761	414,932,709	415,698,053	360,827,648
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	25,119,663,598	1,317,984,664	23,801,678,934	22,503,782,436
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	25,119,663,598	1,317,984,664	23,801,678,934	22,503,782,436

DETAILS OF WRITE-INS

1101. Deferred gain	(15,373,444)	0	(15,373,444)	(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)	(15,373,444)	0	(15,373,444)	(383,886)
2501. COLI supplemental benefits trust	146,355,432	0	146,355,432	146,801,885
2502. Suspense, undistributed payments	122,510,325	0	122,510,325	61,598,249
2503. Equities and deposits in pools and associations	48,083,570	0	48,083,570	54,655,659
2598. Summary of remaining write-ins for Line 25 from overflow page	513,681,435	414,932,709	98,748,726	97,771,854
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	830,630,761	414,932,709	415,698,053	360,827,648

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....745,989,610)	8,365,994,856	7,537,156,873
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,292,379,101	1,354,906,214
3.	Loss adjustment expenses	1,722,622,461	1,716,594,343
4.	Commissions payable, contingent commissions and other similar charges	108,025,125	184,539,287
5.	Other expenses (excluding taxes, licenses and fees)	80,940,243	140,638,174
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,890,252	68,196,771
7.1	Current federal and foreign income taxes (including $.....12,015,103 on realized capital gains (losses))	35,415,696	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 $.....9,651,246,072 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	2,972,165,895	2,720,767,540
10.	Advance premium	90,724,126	81,205,335
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	15,245,971	13,847,953
12.	Ceded reinsurance premiums payable (net of ceding commissions)	125,755,042	61,631,357
13.	Funds held by company under reinsurance treaties	65,062,183	66,423,847
14.	Amounts withheld or retained by company for account of others	964,602,689	955,464,576
15.	Remittances and items not allocated	410,221,846	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	354,065,652	305,913,472
20.	Derivatives	0	0
21.	Payable for securities	59,422,900	2,405,000
22.	Payable for securities lending	121,729,250	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	104,486,059	102,877,015
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,988,868,297	15,794,971,900
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	16,988,868,297	15,794,971,900
29.	Aggregate write-ins for special surplus funds	12,211,823	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)	2,555,653,193	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)	6,812,810,637	6,708,810,536
38.	Totals (Page 2, Line 28, Col. 3)	23,801,678,934	22,503,782,436
	DETAILS OF WRITE-INS		
2501.	Escheat liability	114,896,397	112,025,698
2502.	Retroactive reinsurance reserve assumed	297,268	274,753
2503.	Undistributed salaries	158,070	640,173
2598.	Summary of remaining write-ins for Line 25 from overflow page	(10,865,676)	(10,063,610)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	104,486,059	102,877,015
2901.	Special surplus from retroactive reinsurance	12,211,823	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)	12,211,823	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 $.....480,522,318)	467,538,161	472,886,060	1,927,365,825
1.2 Assumed (written $.....6,660,535,686)	6,213,920,455	5,860,219,758	24,210,401,010
1.3 Ceded (written $.....5,295,039,564)	5,093,944,226	4,940,819,440	20,400,717,195
1.4 Net (written $.....1,846,018,441)	1,587,514,391	1,392,286,378	5,737,049,640
DEDUCTIONS:			
2. Losses incurred (current accident year $.....917,226,062):			
2.1 Direct	364,027,314	244,537,665	1,136,007,039
2.2 Assumed	3,950,989,121	3,167,179,941	14,011,092,829
2.3 Ceded	3,273,947,451	2,639,217,442	11,808,700,760
2.4 Net	1,041,068,983	772,500,164	3,338,399,109
3. Loss adjustment expenses incurred	21,969,185	139,498,290	601,724,911
4. Other underwriting expenses incurred	463,119,659	411,559,718	1,672,662,786
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,526,157,828	1,323,558,171	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)	61,356,563	68,728,207	124,262,834
INVESTMENT INCOME			
9. Net investment income earned	133,915,686	158,659,848	801,552,120
10. Net realized capital gains (losses) less capital gains tax of $.....1,567,162	1,408,381	(72,221)	(15,525,005)
11. Net investment gain (loss) (Lines 9 + 10)	135,324,067	158,587,626	786,027,115
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....576,359 amount charged off $.....4,016,862)	(3,440,502)	(2,765,797)	(12,861,288)
13. Finance and service charges not included in premiums	5,831,287	5,310,428	21,235,401
14. Aggregate write-ins for miscellaneous income	6,372,117	8,536,095	40,543,885
15. Total other income (Lines 12 through 14)	8,762,901	11,080,727	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)	205,443,532	238,396,560	959,207,948
17. Dividends to policyholders	2,563,275	2,612,935	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)	202,880,256	235,783,625	949,561,751
19. Federal and foreign income taxes incurred	18,981,751	(352,795)	124,455,888
20. Net income (Line 18 minus Line 19) (to Line 22)	183,898,505	236,136,420	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)	183,898,505	236,136,420	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 $.....(6,413,228)	59,340,611	58,477,425	60,647,742
25. Change in net unrealized foreign exchange capital gain (loss)	(1,198,213)	(248,932)	(660,008)
26. Change in net deferred income tax	(17,949,977)	(35,932,111)	13,683,462
27. Change in nonadmitted assets	(14,091,706)	(10,823,997)	(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	(106,000,000)	(60,000,000)	(779,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	881	382	1,602
38. Change in surplus as regards policyholders (Lines 22 through 37)	104,000,101	187,609,187	75,510,075
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,812,810,637	6,820,909,648	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	7,424,900	1,594,946	23,761,016
1402. Other assets tri-party/tax credit bond income	30,504	41,555	125,820
1403. Other expense	(477)	(8,367)	(72,894)
1498. Summary of remaining write-ins for Line 14 from overflow page	(1,082,810)	6,907,962	16,729,943
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	6,372,117	8,536,095	40,543,885
3701. Unrealized deferred tri-party tax credit bonds	881	382	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	382	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	1,591,296,586	1,325,671,068	5,824,323,668
2.	Net investment income	151,456,639	178,020,864	869,358,723
3.	Miscellaneous income	8,762,901	11,080,727	48,917,999
4.	Total (Lines 1 through 3)	1,751,516,127	1,514,772,659	6,742,600,390
5.	Benefit and loss related payments	181,773,695	743,356,600	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	614,867,346	718,320,582	2,230,560,112
8.	Dividends paid to policyholders	1,165,257	2,129,594	10,092,408
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	6,979	3,772,041	115,468,420
10.	Total (Lines 5 through 9)	797,813,276	1,467,578,817	5,505,663,570
11.	Net cash from operations (Line 4 minus Line 10)	953,702,851	47,193,842	1,236,936,820
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	443,047,308	353,337,727	1,581,978,270
	12.2 Stocks	4,855,031	7,086,819	47,227,686
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	10,292,796	13,340,540	77,477,455
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	57,022,851	318,105,414	103,236,840
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	515,217,986	691,870,500	1,809,920,251
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,586,388,414	676,682,443	1,744,129,117
	13.2 Stocks	406,724	6,000,000	6,000,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	4,688,858	1,974,216	10,544,709
	13.5 Other invested assets	2,548,915	12,511,535	54,268,588
	13.6 Miscellaneous applications	50,525,658	11,058,012	38,815,585
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,644,558,569	708,226,206	1,853,758,000
14.	Net increase or (decrease) in contract loans and premium notes	(516,774)	(462,502)	(438,285)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,128,823,808)	(15,893,204)	(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	106,000,000	60,000,000	779,000,000
	16.6 Other cash provided (applied)	94,261,017	321,369,542	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)	(11,738,983)	261,369,542	(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)	(186,859,941)	292,670,180	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)	538,318,517	252,346,018	725,178,458

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

20.0001	Income payment received in securities	817,114	1,000,497	3,756,657
20.0002	Other assets tri-party/tax credit bonds	613,855	575,147	1,372,594
20.0003	Exchange of bonds	0	24,898,165	69,381,369
20.0004	Stock distribution from limited partnerships	0	4,531,034	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 #	March 31, 2020	December 31, 2019
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 183,898,505	$ 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	$ 183,898,505	$ 825,105,864
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,812,810,637	$ 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	$ 6,812,810,637	$ 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	$	5,606,028
2. 12 Months or Longer	$	1,806,511

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

1. Less than 12 Months	$	322,143,349
2. 12 Months or Longer	$	79,925,637

(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

On March 20, 2020, the Company paid ordinary dividends of $106 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ -	$ 224,251,267	$ -	$ -	$ 224,251,267
Preferred stock					
Perpetual	4,228,000	17,965,915	-	-	22,193,915
Common stock					
Industrial and miscellaneous	-	2,654	-	-	2,654
Total securities at fair value	$ 4,228,000	$ 242,219,836	$ -	$ -	$ 246,447,836

At March 31, 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 March 31, 2020) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 1,096,387,823	$ 1,096,390,810	$ 231,596,101	$ 864,791,722	$ -	$ -	$ -
Long-term bonds	15,124,897,131	14,604,154,027	436,570,920	14,665,465,421	22,860,790	-	-
Preferred stock	22,193,915	22,193,915	4,228,000	17,965,915	-	-	-
Common stock	2,654	2,654	-	2,654	-	-	-

(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

No significant change.

Note 22 – Events Subsequent

In March 2020, a global pandemic was declared due to the spread of the novel coronavirus COVID-19 (COVID-19). The emergence of COVID-19 caused significant investment market uncertainty and volatility as well as supply chain interruptions and disruption to the global economy. The Company expects that the decreased levels of economic activity will negatively impact premium volumes. The Company began to experience this impact in March 2020 and expects it to persist and be more significant in the second quarter of 2020. This impact is expected to further persist for the remainder of 2020 and beyond, but the degree of the impact will depend on the extent and duration of the economic contraction and could be material.

NOTES TO FINANCIAL STATEMENTS

The Company may have an increase in nonadmitted assets for amounts overdue and incur net losses from agents' or premium balances charged off due to impairments on premiums receivable. The disruption in the financial markets related to COVID-19 could result in net unrealized capital losses in future periods. In addition, to the extent that bond yields decline, net investment income from future investment activity, including re-investments, would decrease.

The Company has incurred, and expects to incur in future periods, higher loss and LAE in certain lines of business as a result of COVID-19. Additionally, beginning in late March, in response to COVID-19, a number of states have enacted changes designed to effectively expand workers' compensation coverage by creating a presumption of compensability for certain types of workers. In addition, other states are considering similar changes. Depending on the number of states that institute such changes and the terms of the changes, as well as the outcome of any related legal challenges, the Company could experience elevated claims frequency and severity for its workers' compensation line, which could have a material adverse effect on its net income and capital and surplus. Recent legislative efforts to retroactively mandate coverage by requiring insurers to cover business interruption claims irrespective of terms, exclusions or other conditions included in insurance policies that would otherwise preclude coverage are also a concern. The Company's management continues to closely monitor developments related to COVID-19.

The Company had no additional material subsequent events through May 8, 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 $3,536,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, special property and homeowners lines of business. This favorable development was partially offset by worse than expected loss experience in commercial auto liability.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in special property was driven primarily by better than expected loss experience across multiple accident years. The improvement in homeowners was driven primarily by better than expected loss experience across multiple accident years in addition to lower estimates for adjusting and other expenses. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

Higher than expected loss experience in commercial auto liability was across multiple accident years as well as higher than expected adjusting and other costs. Additional unfavorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

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

Note 26 – Intercompany Pooling Arrangements

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

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

TRV Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20*
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
The Travelers Home and Marine Insurance Company	27998	0.27
TravCo Insurance Company	28188	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
Discover Property & Casualty Insurance Company	36463	0.14
Northland Casualty Company	24031	0.14
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10
St. Paul Guardian Insurance Company	24775	0.10
American Equity Specialty Insurance Company	10819	0.00*
Discover Specialty Insurance Company	10213	0.00*

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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	3,255,011,701
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	334,524,068	346,922,606
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,497,646,438	$ 3,601,934,307
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: $ 121,729,250

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 121,729,250

16.3 Total payable for securities lending reported on the liability page: $ 121,729,250

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	35,526,708	35,526,708	0	0	218,988	218,988
Total	XXX	XXX	0	0	35,526,708	35,526,708	0	0	218,988	218,988

5. Operating Percentages:

5.1 A&H loss percent	(3,875.880)%
5.2 A&H cost containment percent	(6,423.260)%
5.3 A&H expense percent excluding cost containment expenses	689.910%

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
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	7,293,418	10,809,938	9,594,660	6,584,929	44,524,129	57,491,060
2. Alaska AK	L	937,794	1,049,239	257,461	35,269	2,837,405	5,446,220
3. Arizona AZ	L	10,214,795	11,412,684	4,421,292	4,821,576	113,184,557	102,041,775
4. Arkansas AR	L	4,510,579	6,623,191	1,357,099	1,501,872	76,298,628	66,687,328
5. California CA	L	(293,941)	17,412	2,897,355	885,584	39,700,051	39,539,302
6. Colorado CO	L	13,712,034	15,425,350	10,802,045	6,189,125	112,148,679	113,442,585
7. Connecticut CT	L	5,976,550	8,492,365	5,326,795	3,434,056	97,351,338	99,516,155
8. Delaware DE	L	732,281	526,279	193,470	416,943	15,834,365	16,946,293
9. District of Columbia DC	L	2,873,104	3,453,289	6,987,331	664,021	37,490,969	44,026,396
10. Florida FL	L	15,028,782	14,736,887	11,219,302	11,144,272	173,635,847	175,704,217
11. Georgia GA	L	8,180,817	10,086,456	7,043,118	11,152,890	60,416,136	65,279,282
12. Hawaii HI	L	1,285,014	1,646,224	592,350	350,076	14,821,568	14,308,446
13. Idaho ID	L	2,027,791	2,518,078	143,340	976,249	8,265,419	7,998,755
14. Illinois IL	L	15,501,500	23,989,402	7,048,827	10,125,216	151,581,332	154,281,556
15. Indiana IN	L	13,441,351	13,026,793	7,710,906	4,390,562	57,672,373	50,956,642
16. Iowa IA	L	3,215,789	4,112,649	1,887,201	2,538,503	36,792,815	42,204,139
17. Kansas KS	L	8,100,260	6,985,111	2,598,563	3,236,818	50,292,033	53,457,213
18. Kentucky KY	L	4,516,042	4,974,684	1,894,497	2,704,013	64,417,930	67,506,970
19. Louisiana LA	L	10,470,595	9,506,172	4,320,089	2,260,809	70,096,478	64,711,284
20. Maine ME	L	1,822,239	1,430,183	975,339	473,507	11,803,664	14,214,928
21. Maryland MD	L	12,872,970	11,827,466	13,373,193	9,529,514	110,003,196	102,989,216
22. Massachusetts MA	L	21,756,526	23,547,166	9,912,077	11,374,081	301,297,380	296,415,169
23. Michigan MI	L	14,408,791	15,699,889	3,778,055	10,088,826	111,244,098	133,580,731
24. Minnesota MN	L	11,702,053	11,694,587	5,488,764	3,122,137	73,252,500	82,265,519
25. Mississippi MS	L	4,793,556	6,038,331	4,812,390	4,509,828	52,662,720	57,433,127
26. Missouri MO	L	7,151,885	7,736,908	13,898,572	4,691,195	61,009,130	58,723,795
27. Montana MT	L	975,856	1,444,674	1,433,501	663,537	17,505,535	10,772,096
28. Nebraska NE	L	4,320,536	3,083,670	6,661,438	3,673,049	56,485,169	61,123,955
29. Nevada NV	L	5,492,333	3,882,205	2,591,559	1,579,351	28,586,503	26,936,226
30. New Hampshire NH	L	2,535,843	1,802,823	445,197	752,858	33,647,142	37,314,572
31. New Jersey NJ	L	26,991,732	29,954,904	18,094,438	15,902,779	307,887,819	304,638,748
32. New Mexico NM	L	4,712,919	4,664,214	2,738,396	2,565,957	26,737,054	24,646,168
33. New York NY	L	93,595,123	75,706,393	24,180,632	24,308,693	675,160,886	594,325,415
34. North Carolina NC	L	11,391,484	11,425,338	5,417,273	6,405,980	82,645,480	102,041,613
35. North Dakota ND	L	1,645,433	1,598,610	86,282	253,688	7,195,132	4,349,650
36. Ohio OH	L	9,231,150	12,372,428	5,662,683	5,616,687	85,960,689	54,678,774
37. Oklahoma OK	L	6,347,811	8,042,719	1,873,432	1,305,104	33,468,846	31,433,352
38. Oregon OR	L	3,363,628	3,616,919	711,420	865,930	16,960,223	15,060,031
39. Pennsylvania PA	L	23,165,023	26,697,608	9,075,661	18,060,538	200,850,754	206,569,452
40. Rhode Island RI	L	2,054,587	2,062,937	675,608	961,819	15,249,769	15,262,071
41. South Carolina SC	L	4,450,391	5,565,964	1,461,351	754,422	43,577,907	40,662,035
42. South Dakota SD	L	3,322,590	2,945,310	327,681	250,911	12,035,102	11,853,629
43. Tennessee TN	L	13,045,329	15,659,690	12,136,692	6,295,134	275,940,153	186,687,384
44. Texas TX	L	25,723,569	30,885,710	19,490,571	11,996,579	409,256,320	400,226,854
45. Utah UT	L	5,056,181	3,384,644	611,529	535,910	14,881,910	11,710,747
46. Vermont VT	L	924,952	1,635,885	313,651	286,561	14,000,231	14,754,778
47. Virginia VA	L	7,955,491	8,786,868	2,478,980	2,535,653	94,506,176	94,744,239
48. Washington WA	L	8,350,246	8,678,352	5,633,114	2,895,118	34,858,277	32,926,599
49. West Virginia WV	L	1,940,784	2,853,305	536,527	1,212,259	32,635,764	31,350,165
50. Wisconsin WI	L	10,782,032	10,844,957	4,248,030	3,309,209	67,436,354	68,078,473
51. Wyoming WY	L	868,156	870,459	254,190	172,001	2,739,058	3,207,364
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	9,408	8,366	556	0	5,348	7,055
54. Puerto Rico PR	L	37,154	77,088	534,337	64,960	1,432,605	1,815,777
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	1	1	6,468	9,721	5,523,185	544,427
59. Totals	XXX	480,522,318	505,918,777	266,215,286	230,436,279	4,545,804,132	4,374,889,752
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1	1	6,468	9,721	5,523,072	545,284
58002. SGP Singapore	XXX	0	0	0	0	113	(857)
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	1	1	6,468	9,721	5,523,185	544,427

(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

Q11

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	43,738,657	40,573,096	92.763	102.217
2. Allied lines	61,961,750	80,788,003	130.384	64.406
3. Farmowners multiple peril	5,580,898	2,258,270	40.464	25.340
4. Homeowners multiple peril	6,271,927	4,112,888	65.576	27.531
5. Commercial multiple peril	74,652,908	48,340,195	64.753	56.688
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	497	(2,820)	(567.110)	104,410.526
9. Inland marine	2,852,201	(17,864,106)	(626.327)	(21.703)
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	53,867	0.000	0.000
11.2. Medical professional liability - claims-made	0	(10,361)	0.000	0.000
12. Earthquake	10,375,946	22,570	0.218	(33.193)
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	74,483	38,877	52.196	0.000
16. Workers' compensation	81,795,672	70,413,078	86.084	19.846
17.1 Other liability-occurrence	79,814,388	61,060,262	76.503	57.924
17.2 Other liability-claims made	3,662,722	4,902,359	133.845	29.464
17.3 Excess workers' compensation	0	1,654,457	0.000	0.000
18.1 Products liability-occurrence	4,401,823	2,465,014	56.000	(24.131)
18.2 Products liability-claims made	0	38,081	0.000	0.000
19.1, 19.2 Private passenger auto liability	1,454,240	(30,765)	(2.116)	126.288
19.3, 19.4 Commercial auto liability	64,454,947	43,722,260	67.834	56.821
21. Auto physical damage	20,362,124	15,591,552	76.571	100.694
22. Aircraft (all perils)	0	(162,759)	0.000	0.000
23. Fidelity	6,853	18,812	274.525	(468.516)
24. Surety	597,897	48,810	8.164	3.923
26. Burglary and theft	3,076	158	5.143	76.211
27. Boiler and machinery	5,475,155	1,008,482	18.419	12.703
28. Credit	0	0	0.000	0.000
29. International	0	4,987,033	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	467,538,161	364,027,314	77.860	51.712
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	36,678,839	36,678,839	32,822,111
2. Allied lines	52,977,952	52,977,952	49,109,758
3. Farmowners multiple peril	5,551,767	5,551,767	5,344,271
4. Homeowners multiple peril	4,762,818	4,762,818	5,194,465
5. Commercial multiple peril	80,828,053	80,828,053	85,803,285
6. Mortgage guaranty	0	0	0
8. Ocean marine	750	750	750
9. Inland marine	2,577,870	2,577,870	2,180,353
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	7,951,203	7,951,203	8,001,712
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	96,132,988	96,132,988	115,598,504
17.1 Other liability-occurrence	82,929,182	82,929,182	90,790,855
17.2 Other liability-claims made	4,261,684	4,261,684	4,925,565
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	4,282,491	4,282,491	3,990,984
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,417,420	1,417,420	1,596,543
19.3 19.4 Commercial auto liability	71,977,087	71,977,087	73,562,335
21. Auto physical damage	23,222,026	23,222,026	22,766,527
22. Aircraft (all perils)	0	0	0
23. Fidelity	8,471	8,471	6,514
24. Surety	181,071	181,071	21,454
26. Burglary and theft	4,119	4,119	3,382
27. Boiler and machinery	4,776,528	4,776,528	4,199,410
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	480,522,318	480,522,318	505,918,777
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	244,087	15,720	259,807	2,551,843	13,665	3,073,438	5,638,946	103,708	(155,130)	(51,422)
2. 2018	625,143	966,606	1,591,749	121,529	7,487	129,017	578,270	7,506	885,674	1,471,450	74,657	(65,938)	8,718
3. Subtotals 2018 + Prior	3,317,365	4,224,559	7,541,924	365,616	23,208	388,824	3,130,113	21,171	3,959,112	7,110,396	178,364	(221,068)	(42,704)
4. 2019	797,814	1,672,274	2,470,087	320,512	63,142	383,653	741,551	38,789	1,345,262	2,125,602	264,249	(225,081)	39,168
5. Subtotals 2019 + Prior	4,115,179	5,896,833	10,012,012	686,128	86,349	772,477	3,871,664	59,960	5,304,374	9,235,998	442,613	(446,150)	(3,536)
6. 2020	XXX	XXX	XXX	XXX	213,955	213,955	XXX	155,774	696,846	852,619	XXX	XXX	XXX
7. Totals	4,115,179	5,896,833	10,012,012	686,128	300,304	986,432	3,871,664	215,733	6,001,220	10,088,618	442,613	(446,150)	(3,536)
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. 10.8 %	2. (7.6)%	3. (0.0)%
													Col. 13, Line 7 Line 8
													4. (0.1)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		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	38,266,087	0	38,266,087	38,878,399
2505. Service contract receivable	19,383,094	0	19,383,094	18,206,584
2506. Amounts receivable under high deductible policies	17,763,256	1,780,204	15,983,053	15,122,903
2507. Due from unaffiliated companies	13,234,946	0	13,234,946	14,218,476
2508. State surcharges receivable	11,555,911	0	11,555,911	10,206,283
2509. Other assets tri-party/tax credit bonds	533,830	0	533,830	1,270,025
2510. Other assets deferred gain	121	0	121	(760)
2511. Other assets nonadmitted	381,674,166	381,674,166	0	0
2512. Miscellaneous ledger balances	31,478,339	31,478,339	0	0
2513. Assumed reinsurance receivable and payable	(28,305)	0	(28,305)	(40,022)
2514. Performance guarantees receivable	(180,011)	0	(180,011)	(90,034)
2597. Summary of remaining write-ins for Line 25	513,681,435	414,932,709	98,748,726	97,771,854

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions	110,422	110,422
2505. Federal excise tax-reinsurance contracts	0	528
2506. Retroactive reinsurance reserve ceded	(10,976,098)	(10,174,560)
2597. Summary of remaining write-ins for Line 25	(10,865,676)	(10,063,610)

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	(63,416)	(141,636)	(450,019)
1405. Change in COLI cash values	(446,453)	6,905,911	18,447,443
1406. Retroactive reinsurance gain/loss	(572,941)	143,686	(1,267,481)
1497. Summary of remaining write-ins for Line 14	(1,082,810)	6,907,962	16,729,943

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	4,688,858	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	3,499,674	13,675,038
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	337,550,616	336,361,432
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	337,550,616	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	2,548,915	54,268,588
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	3,840,267	(25,945,193)
6.	Total gain (loss) on disposals	0	2,116,909
7.	Deduct amounts received on disposals	10,292,796	97,578,304
8.	Deduct amortization of premium and depreciation	1,820,674	6,573,696
9.	Total foreign exchange change in book/adjusted carrying value	(1,196,492)	(675,697)
10.	Deduct current year's other-than-temporary impairment recognized	0	6,067,255
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	914,883,708	921,804,487
12.	Deduct total nonadmitted amounts	123,509,619	135,405,095
13.	Statement value at end of current period (Line 11 minus Line 12)	791,374,089	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	1,587,612,251	1,843,367,991
3.	Accrual of discount	2,737,375	13,462,687
4.	Unrealized valuation increase (decrease)	64,076,674	83,201,626
5.	Total gain (loss) on disposals	7,000,603	(4,040,142)
6.	Deduct consideration for bonds and stocks disposed of	448,959,843	1,701,564,216
7.	Deduct amortization of premium	18,106,183	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	4,091,271	1,721,694
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,057,504	2,975,460
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,881,362,296	16,690,035,184
12.	Deduct total nonadmitted amounts	5,585,341	3,861,925
13.	Statement value at end of current period (Line 11 minus Line 12)	17,875,776,955	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)	12,195,071,423	19,843,694,311	18,901,716,103	(118,459,495)	13,018,590,136			12,195,071,423
2. NAIC 2 (a)	2,331,652,023	74,666,154	81,521,116	47,884,161	2,372,681,222			2,331,652,023
3. NAIC 3 (a)	230,317,756	2,995,590	38,509,398	26,577,477	221,381,425			230,317,756
4. NAIC 4 (a)	75,859,728	0	186,233	(4,723,541)	70,949,955			75,859,728
5. NAIC 5 (a)	8,256,150	0	169,029	3,022,648	11,109,769			8,256,150
6. NAIC 6 (a)	5,988,444	0	0	(156,114)	5,832,330			5,988,444
7. Total Bonds	14,847,145,524	19,921,356,055	19,022,101,879	(45,854,864)	15,700,544,836	0	0	14,847,145,524
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	23,208,363	0	0	(1,014,448)	22,193,915			23,208,363
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	406,724	0	(406,724)	0			0
14. Total Preferred Stock	23,208,363	406,724	0	(1,421,171)	22,193,915	0	0	23,208,363
15. Total Bonds and Preferred Stock	14,870,353,887	19,921,762,778	19,022,101,879	(47,276,035)	15,722,738,751	0	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 $.....1,095,382,214; NAIC 2 $.....1,008,596; 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	1,096,390,810	XXX	1,096,399,644	279,309	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,343,445,102	677,542,905
2. Cost of short-term investments acquired	18,334,150,527	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	18,581,200,144	70,782,841,004
7. Deduct amortization of premium	4,675	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)	1,096,390,810	1,343,445,102
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,096,390,810	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	1,629,092
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	8,085
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	3,051,681
0199999. Totals					0	0	0	4,688,858
0399999. Totals					0	0	0	4,688,858

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	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	102,105	0	2,421,501	2.520
	American Securities Partners IV, L.P.	New York	NY	American Securities Partners		12/31/2009	3	0	2,747	0	1,345,379	0.990
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	257,845	0	2,220,058	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	46,733	0	1,249,005	0.270
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	(3,233)	0	3,728,408	0.420
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	75,000	0	4,368,543	0.720
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	41,600	0	0	1.710
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	62,833	0	965,817	0.870
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	51,073	0	2,483,310	0.730
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	636,703	0	18,782,021	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	104,005	0	4,925,526	0.150
	Silverpeak Legacy Partners III, L.P.	New York	NY	Lehman Brothers Real Estate Partners		01/01/2010	0	0	(10,573)	0	10,302,730	0.680
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	93,432	0	15,228,256	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy		09/07/2012	0	0	613,965	0	2,323,373	3.080
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	737,301	0	3,289,217	5.130
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	35,200	0	539,302	4.370
	Newport Global Opportunities Fund I-A LP	Woodlands	TX	Newport Global Advisors		01/08/2016	0	0	(193,964)	0	0	3.570
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	231,461	0	1,864,650	1.730
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	112,044	0	3,148,809	6.730
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,536,007	0	11,165,351	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital Group		11/22/2017	0	0	282,774	0	1,803,530	10.000
							0	0	0	0	0	0.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	282,774	0	1,803,530	XXX
4899999. Subtotal - Unaffiliated								0	2,548,915	0	46,979,158	XXX
5099999. Totals								0	2,548,915	0	46,979,158	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Altaris Health Partners III, L.P.	New York	NY	Distribution	05/16/2013	03/16/2020	(6,444)	0	0	0	0	0	0	(6,444)	(6,444)	0	0	0	0
	American Securities Partners IV, L.P.	New York	NY	Distribution	12/31/2009	01/15/2020	10,250	0	0	0	0	0	0	10,250	10,250	0	0	0	0
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	02/07/2020	841,367	0	0	0	0	0	0	841,367	841,367	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY	Distribution	01/18/2013	02/07/2020	2,002,084	0	0	0	0	0	0	2,002,084	2,002,084	0	0	0	0
	Easton Hunt Capital Partners, L.P.	New York	NY	Distribution	06/13/2000	03/31/2020	634,833	0	0	0	0	0	0	634,833	634,833	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	01/24/2020	611,805	0	0	0	0	0	0	611,805	611,805	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	01/27/2020	296,387	0	0	0	0	0	0	296,387	296,387	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	01/14/2020	2,390	0	0	0	0	0	0	2,390	2,390	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	02/05/2020	23,499	0	0	0	0	0	0	23,499	23,499	0	0	0	0
	Trident VI, L.P.	Greenwich	CT	Distribution	12/20/2013	02/13/2020	2,771,734	0	0	0	0	0	0	2,771,734	2,771,734	0	0	0	0
	Vestar Capital Partners IV, L.P.	New York	NY	Distribution	12/15/1999	02/11/2020	1,772	0	0	0	0	0	0	1,772	1,772	0	0	0	0
	Medical Science Partners II, L.P.	Framingham	MA	Liquidation	05/05/1994	03/31/2020	0	0	0	0	0	0	0	0	0	0	0	0	15,592
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							7,189,677	0	0	0	0	0	0	7,189,677	7,189,677	0	0	0	15,592
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	Distribution	04/09/2013	03/11/2020	215,869	0	0	0	0	0	0	215,869	215,869	0	0	0	0
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	03/03/2020	43,774	0	0	0	0	0	0	43,774	43,774	0	0	0	0
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	03/31/2020	(10,553)	0	0	0	0	0	0	(10,553)	(10,553)	0	0	0	0
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014	02/10/2020	1,041,015	0	0	0	0	0	0	1,041,015	1,041,015	0	0	0	0
	HighBrook Income Property Fund, LP	New York	NY	Distribution	10/11/2012	01/20/2020	107,968	0	0	0	0	0	0	107,968	107,968	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	03/17/2020	46,046	0	0	0	0	0	0	46,046	46,046	0	0	0	0
	RCG Longview Debt Fund V,L.P.	New York	NY	Distribution	04/08/2013	01/13/2020	325,648	0	0	0	0	0	0	325,648	325,648	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	01/31/2020	(3,087)	0	0	0	0	0	0	(3,087)	(3,087)	0	0	0	0
	RockBridge Hospitality Fund VI L.P.	Columbus	OH	Distribution	01/27/2014	01/22/2020	179,554	0	0	0	0	0	0	179,554	179,554	0	0	0	0
	Rubenstein Properties Fund II	Wilmington	DE	Distribution	02/25/2014	03/31/2020	216	0	0	0	0	0	0	216	216	0	0	0	0
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Distribution	09/05/2013	01/20/2020	762,948	0	0	0	0	0	0	762,948	762,948	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	03/31/2020	590	0	0	0	0	0	0	590	590	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,709,987	0	0	0	0	0	0	2,709,987	2,709,987	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	03/27/2020	128,243	0	0	0	0	0	0	128,243	128,243	0	0	0	0
	Newport Global Opportunities Fund I-A LP	Woodlands	TX	Distribution	01/08/2016	02/27/2020	(193,964)	0	0	0	0	0	0	(193,964)	(193,964)	0	0	0	0
	Newport Global Opportunities Fund LP	Woodlands	TX	Distribution	04/12/2006	03/04/2020	297,659	0	0	0	0	0	0	297,659	297,659	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	01/13/2020	14,838	0	0	0	0	0	0	14,838	14,838	0	0	0	0
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Distribution	05/17/2013	01/24/2020	146,355	0	0	0	0	0	0	146,355	146,355	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							393,132	0	0	0	0	0	0	393,132	393,132	0	0	0	0
4899999. Subtotal - Unaffiliated							10,292,796	0	0	0	0	0	0	10,292,796	10,292,796	0	0	0	15,592
5099999. Totals							10,292,796	0	0	0	0	0	0	10,292,796	10,292,796	0	0	0	15,592

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 RC 6	U S TREASURY NOTES 2.125 2021 08		01/01/2020	AMERICAN EQUITY SPECIALTY		2,016,718	2,000,000	16,053	1
912828 TJ 9	U S TREASURY NOTES 1.625 2022 08		01/01/2020	AMERICAN EQUITY SPECIALTY		100,094	100,000	614	1
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		01/01/2020	DISCOVER SPECIALTY		2,012,734	2,000,000	9,529	1
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		01/01/2020	ST PAUL SURPLUS LINES		2,012,734	2,000,000	9,529	1
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,012,734	2,000,000	9,529	1
912828 4P 2	U S TREASURY NOTES 2.625 2021 05		01/01/2020	NORTHFIELD INSURANCE CO		4,055,000	4,000,000	13,558	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2020	PAR WRITE-UP		2,652	2,652	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2020	PAR WRITE-UP		366	366	0	1
38375B TF 9	GNR 2012-H14 GA CMO 2.000 2062 06		03/20/2020	PAR WRITE-UP		2,524	2,524	0	1
38375B TA 0	GNR 2012-H16 HA CMO 2.000 2062 07		03/20/2020	PAR WRITE-UP		19,588	19,588	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		03/20/2020	PAR WRITE-UP		10,854	10,854	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		03/20/2020	PAR WRITE-UP		97,403	97,403	0	1
38376R LX 2	GNR 2015-H29 HA CMO 2.500 2065 09		03/20/2020	PAR WRITE-UP		55,238	55,238	0	1
38375U WW 6	GNR 2016-H11 GA CMO 2.000 2066 04		03/20/2020	PAR WRITE-UP		96,855	96,855	0	1
38376R VM 5	GNR 2016-H13 JA CMO 2.000 2066 06		03/20/2020	PAR WRITE-UP		90,703	90,703	0	1
38376R ZJ 8	GNR 2016-H19 FC CMO 2.061 2066 08		03/20/2020	PAR WRITE-UP		21,660	21,660	0	1
38376R YG 5	GNR 2016-H20 FN CMO 2.411 2066 09		03/20/2020	PAR WRITE-UP		106,642	106,642	0	1
38376R G7 5	GNR 2016-H24 DA CMO 2.500 2066 09		03/20/2020	PAR WRITE-UP		118,391	118,391	0	1
38375U J9 2	GNR 2017-H19 MA CMO 2.500 2067 04		03/20/2020	PAR WRITE-UP		119,490	119,490	0	1
831641 FP 5	SBIC 2020-10A 1 2.078 2030 03		03/16/2020	GOLDMAN SACHS & CO		6,000,000	6,000,000	0	1
0599999.	Total - Bonds - U.S. Government					18,952,379	18,842,365	58,811	XXX
Bonds - All Other Government									
45950V LH 7	INTERNATIONAL FINANCE CO 2.000 2022 10	D	01/01/2020	AMERICAN EQUITY SPECIALTY		504,240	500,000	1,861	1FE
1099999.	Total - Bonds - All Other Government					504,240	500,000	1,861	XXX
Bonds - U.S. States, Territories and Possessions									
605580 4Z 9	MISSISSIPPI GENERAL OBLI 5.250 2021 10		01/01/2020	ST PAUL SURPLUS LINES		1,607,775	1,500,000	19,688	1FE
644682 T2 2	NEW HAMPSHIRE GENERAL OB 3.000 2031 11		01/01/2020	ST PAUL SURPLUS LINES		3,588,025	3,500,000	17,500	1FE
68608U U7 9	OREGON ALT ENERGY PROJ G 3.750 2031 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,059,525	985,000	9,234	1FE
68608U 2Z 8	OREGON GENERAL OBLIGATIO 5.000 2038 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,844,816	2,425,000	50,521	1FE
68609B KZ 9	OREGON GENERAL OBLIGATIO 4.000 2033 08		01/01/2020	ST PAUL SURPLUS LINES		1,284,152	1,155,000	19,250	1FE
68608U P3 4	OREGON GO BRD HIGHER ED 5.000 2032 08		01/01/2020	DISCOVER SPECIALTY		1,613,415	1,395,000	29,063	1FE
880541 RQ 2	TENNESSEE GENERAL OBLIGA 5.000 2028 10		01/01/2020	NORTHFIELD INSURANCE CO		2,136,180	2,000,000	25,000	1FE
882723 Z5 1	TEXAS GO LTD REF S2016B- 4.000 2028 08		01/01/2020	ST PAUL SURPLUS LINES		1,280,851	1,110,000	18,500	1FE
882721 RM 7	TEXAS MULTI-MODE-MOBILIT 4.000 2036 04		03/18/2020	GOLDMAN SACHS & CO		21,520,000	21,520,000	15,893	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					36,934,740	35,590,000	204,648	XXX
Bonds - U.S. Political Subdivisions of States									
006449 HN 5	ADAMS CO SD #12 GO S2018 5.500 2034 12		01/01/2020	AMERICAN EQUITY SPECIALTY		978,825	750,000	1,833	1FE
006449 HQ 8	ADAMS CO SD #12 GO S2018 5.500 2036 12		01/01/2020	NORTHFIELD INSURANCE CO		1,991,847	1,535,000	3,752	1FE
011338 VJ 6	ALAMO HEIGHTS ISD GO S20 2.500 2038 02		01/01/2020	ST PAUL SURPLUS LINES		645,795	665,000	6,927	1FE
018095 C5 6	ALLEN GENERAL OBLIGATION 4.000 2029 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		703,891	635,000	9,596	1FE
018095 C6 4	ALLEN GENERAL OBLIGATION 4.000 2030 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		729,016	660,000	9,973	1FE
018095 C7 2	ALLEN GENERAL OBLIGATION 4.000 2031 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		754,315	685,000	10,351	1FE
018095 C8 0	ALLEN GENERAL OBLIGATION 4.000 2032 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		779,750	710,000	10,729	1FE
018095 C9 8	ALLEN GENERAL OBLIGATION 4.000 2033 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		810,766	740,000	11,182	1FE
021087 XA 4	ALPINE SCH DIST GO S2019 3.000 2032 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		4,644,675	4,375,000	38,646	1FE
033161 L5 7	ANCHORAGE GENERAL OBLIGA 4.000 2030 08		01/01/2020	AMERICAN EQUITY SPECIALTY		901,400	850,000	14,167	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
033161 L7 3	ANCHORAGE GENERAL OBLIGA 5.000 2032 08		01/01/2020	DISCOVER SPECIALTY		1,063,511	975,000	20,313	1FE
041826 S8 2	ARLINGTON ISD GENERAL OB 4.000 2034 02		01/01/2020	ST PAUL SURPLUS LINES		2,475,180	2,250,000	34,000	1FE
041826 4C 9	ARLINGTON ISD GENERAL OB 4.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		676,944	600,000	9,067	1FE
052430 KN 4	AUSTIN ISD GENERAL OBLIG 4.000 2032 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,111,630	1,000,000	16,667	1FE
054231 MM 4	AVON LOCAL SCHOOL DIST G 4.000 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		1,758,415	1,685,000	5,617	1FE
05914F TD 2	BALTIMORE CO GENERAL OBL 4.000 2031 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,592,949	1,455,000	24,250	1FE
05914F TE 0	BALTIMORE CO GENERAL OBL 4.000 2032 08		01/01/2020	ST PAUL SURPLUS LINES		1,579,428	1,445,000	24,083	1FE
05914F TF 7	BALTIMORE CO GENERAL OBL 4.000 2033 08		01/01/2020	ST PAUL SURPLUS LINES		1,561,460	1,430,000	23,833	1FE
05914F RE 2	BALTIMORE CO GENERAL OBL 4.000 2033 02		01/01/2020	NORTHFIELD INSURANCE CO		2,294,355	2,100,000	35,000	1FE
074347 N8 4	BEAUFORT CO GENERAL OBLI 3.125 2035 03		01/01/2020	ST PAUL SURPLUS LINES		714,002	675,000	7,031	1FE
082887 NL 0	BENTON CO SD #17 KENNEWI 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,564,660	1,335,000	5,563	1FE
08377P CY 6	BERGEN CO IMPT AUTH CNTY 4.000 2027 08		01/01/2020	ST PAUL SURPLUS LINES		2,228,600	2,000,000	33,333	1FE
08377P DD 1	BERGEN CO IMPT AUTH CNTY 4.000 2032 08		01/01/2020	DISCOVER SPECIALTY		549,460	500,000	8,333	1FE
08377P DE 9	BERGEN CO IMPT AUTH CNTY 4.000 2033 08		01/01/2020	DISCOVER SPECIALTY		548,150	500,000	8,333	1FE
085275 X8 3	BERNALILLO CO GENERAL OB 3.125 2034 08		01/01/2020	DISCOVER SPECIALTY		1,287,876	1,215,000	29,004	1FE
091212 DN 7	BIRMINGHAM PUBLIC SCHOOL 5.000 2029 05		01/01/2020	NORTHFIELD INSURANCE CO		2,176,070	1,860,000	15,500	1FE
097437 SV 0	BOISE CITY ISD GO S2019 3.000 2036 08		01/01/2020	ST PAUL SURPLUS LINES		768,128	750,000	10,688	1FE
097558 KV 1	BOLINGBROOK PARK DIST GO 4.000 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		980,949	890,000	99	1FE
107335 7H 8	BRENTWOOD GENERAL OBLIGA 2.500 2035 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		854,681	865,000	6,067	1FE
117583 B4 5	BRYAN ISD GENERAL OBLIG 3.000 2030 02		01/01/2020	NORTHFIELD INSURANCE CO		1,577,842	1,485,000	16,830	1FE
118565 VB 3	BUCKS CO GENERAL OBLIGAT 5.000 2025 06		01/01/2020	NORTHFIELD INSURANCE CO		1,396,889	1,300,000	5,417	1FE
122475 VX 1	BURNSVILLE ISD#191 GO S2 3.500 2023 02		01/01/2020	NORTHFIELD INSURANCE CO		1,163,182	1,135,000	16,552	1FE
122475 VY 9	BURNSVILLE ISD#191 GO S2 4.000 2024 02		01/01/2020	NORTHFIELD INSURANCE CO		1,222,339	1,185,000	19,750	1FE
134159 WV 0	CAMPBELL UHSD GO REF S20 4.000 2037 08		01/01/2020	ST PAUL SURPLUS LINES		1,124,210	1,000,000	16,667	1FE
139015 PY 1	CANYON ISD GENERAL OBLIG 5.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		1,365,519	1,135,000	21,439	1FE
142665 DD 7	CARLSBAD USD GO S2011C 5.000 2026 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,064,240	1,000,000	20,833	1FE
144879 4B 6	CARROLL CO GENERAL OBLIG 3.000 2029 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,007,646	970,000	4,850	1FE
144880 AT 8	CARROLL CO GENERAL OBLIG 2.625 2037 11		01/01/2020	NORTHFIELD INSURANCE CO		1,494,510	1,500,000	6,125	1FE
145610 QQ 7	CARROLLTON GEN OBLIG LTD 4.000 2034 08		01/01/2020	ST PAUL SURPLUS LINES		874,695	750,000	11,333	1FE
145610 MA 6	CARROLLTON GEN OBLIG LTD 3.750 2033 08		01/01/2020	NORTHFIELD INSURANCE CO		1,422,196	1,340,000	18,983	1FE
145628 UZ 4	CARROLLTON-FARMERS BRANC 3.500 2031 02		01/01/2020	NORTHFIELD INSURANCE CO		1,662,295	1,555,000	20,561	1FE
147051 UT 1	CARY GENERAL OBLIGATION 4.000 2032 03		01/01/2020	AMERICAN EQUITY SPECIALTY		1,092,720	1,000,000	13,333	1FE
149843 S2 1	CECIL CO GENERAL OBLIGAT 3.000 2027 12		01/01/2020	ST PAUL SURPLUS LINES		2,505,862	2,325,000	5,813	1FE
149843 P7 3	CECIL CO GENERAL OBLIGAT 3.250 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		2,849,764	2,665,000	14,435	1FE
150528 WC 7	CEDAR RAPIDS GENERAL OBL 2.500 2029 06		01/01/2020	AMERICAN EQUITY SPECIALTY		576,296	560,000	1,167	1FE
150528 ZU 4	CEDAR RAPIDS GENERAL OBL 2.750 2033 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,009,751	990,000	2,269	1FE
159555 LV 1	CHAPPAQUA CENTRAL SCH DI 3.000 2035 06		01/01/2020	NORTHFIELD INSURANCE CO		1,515,424	1,450,000	1,933	1FE
159555 LY 5	CHAPPAQUA CENTRAL SCH DI 3.000 2038 06		01/01/2020	ST PAUL SURPLUS LINES		1,216,466	1,175,000	1,567	1FE
159808 LK 8	CHARLES CO GENERAL OBLIG 3.750 2036 10		01/01/2020	ST PAUL SURPLUS LINES		653,714	590,000	5,531	1FE
159808 LL 6	CHARLES CO GENERAL OBLIG 3.750 2037 10		01/01/2020	NORTHFIELD INSURANCE CO		678,277	615,000	5,766	1FE
160069 A7 5	CHARLESTON CO GENERAL OB 2.375 2032 11		01/01/2020	DISCOVER SPECIALTY		1,295,892	1,300,000	5,232	1FE
160069 A8 3	CHARLESTON CO GENERAL OB 2.375 2033 11		01/01/2020	AMERICAN EQUITY SPECIALTY		1,314,279	1,330,000	5,352	1FE
160069 TE 0	CHARLESTON CO SALES TAX 5.000 2026 11		01/01/2020	ST PAUL SURPLUS LINES		2,142,620	2,000,000	16,667	1FE
179093 JJ 9	CLACKAMAS CO SD #12-N CL 5.000 2034 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,223,940	1,000,000	2,222	1FE
181216 EY 4	CLARK CO SD #112-6 WASHO 2.500 2027 12		01/01/2020	NORTHFIELD INSURANCE CO		633,792	600,000	1,250	1FE
182486 SH 4	CLARKSVILLE GENERAL OBLI 3.250 2033 03		01/01/2020	AMERICAN EQUITY SPECIALTY		1,149,509	1,095,000	11,863	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
182486 SJ 0	CLARKSVILLE GENERAL OBLI 3.500 2034 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,194,975	1,130,000	13,183	1FE
182486 SL 5	CLARKSVILLE GENERAL OBLI 3.500 2036 03		01/01/2020	NORTHFIELD INSURANCE CO		1,273,513	1,210,000	14,117	1FE
194475 RS 0	COLLEGE STATION ISD GO S 4.250 2036 08		01/01/2020	ST PAUL SURPLUS LINES		1,624,742	1,475,000	23,682	1FE
194738 8T 0	COLLIN CO GENERAL OBLIGA 5.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,126,753	1,970,000	37,211	1FE
194740 GR 1	COLLIN CO GENERAL OBLIGA 4.000 2030 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,711,536	1,570,000	23,724	1FE
194740 GT 7	COLLIN CO GENERAL OBLIGA 4.000 2032 02		01/01/2020	ST PAUL SURPLUS LINES		1,840,607	1,700,000	25,689	1FE
194740 GV 2	COLLIN CO GENERAL OBLIGA 4.000 2034 02		01/01/2020	ST PAUL SURPLUS LINES		1,981,238	1,840,000	27,804	1FE
198036 5Z 4	COLUMBIA SCHOOL DISTRICT 5.000 2026 03		01/01/2020	ST PAUL SURPLUS LINES		1,042,250	1,000,000	16,667	1FE
199492 FC 8	COLUMBUS GENERAL OBLIGAT 5.000 2031 08		01/01/2020	ST PAUL SURPLUS LINES		1,994,003	1,750,000	33,056	1FE
199820 S3 6	COMAL ISD GO S2015B (PSF 5.000 2036 02		01/01/2020	ST PAUL SURPLUS LINES		1,626,860	1,435,000	29,896	1FE
217489 7P 2	COPPELL ISD GENERAL OBLI 5.000 2038 08		01/01/2020	DISCOVER SPECIALTY		2,047,384	1,655,000	31,261	1FE
217489 7Q 0	COPPELL ISD GENERAL OBLI 5.000 2039 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,733,770	1,405,000	26,539	1FE
217489 V3 4	COPPELL ISD GENERAL OBLI 5.000 2035 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,947,506	1,785,000	33,717	1FE
217489 X9 9	COPPELL ISD GENERAL OBLI 3.500 2030 08		01/01/2020	ST PAUL SURPLUS LINES		1,843,713	1,750,000	23,139	1FE
217489 Y2 3	COPPELL ISD GENERAL OBLI 3.500 2031 08		01/01/2020	ST PAUL SURPLUS LINES		1,895,794	1,810,000	23,932	1FE
235308 SL 8	DALLAS ISD GENERAL OBLIG 3.000 2030 08		01/01/2020	ST PAUL SURPLUS LINES		5,147,600	5,000,000	56,667	1FE
236092 EP 3	DANE CO GENERAL OBLIGATI 2.375 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		1,123,911	1,135,000	7,188	1FE
236092 ET 5	DANE CO GENERAL OBLIGATI 2.500 2038 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,206,038	1,250,000	8,333	1FE
238388 LF 7	DAVENPORT GENERAL OBLIGA 4.000 2029 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,216	520,000	1,733	1FE
245145 FK 8	DEL MAR UNION SCH DIST G 2.500 2038 08		01/01/2020	ST PAUL SURPLUS LINES		2,608,841	2,695,000	14,036	1FE
249174 WQ 2	DENVER CITY & CO SD #1 G 5.500 2035 12		01/01/2020	DISCOVER SPECIALTY		700,200	550,000	2,521	1FE
249174 WR 0	DENVER CITY & CO SD #1 G 5.500 2036 12		01/01/2020	DISCOVER SPECIALTY		634,945	500,000	2,292	1FE
25009X NZ 4	DES MOINES GENERAL OBLIG 2.750 2032 06		01/01/2020	ST PAUL SURPLUS LINES		2,740,878	2,700,000	6,188	1FE
258165 UA 5	DORCHESTER CO SCH DIST # 4.000 2032 03		01/01/2020	ST PAUL SURPLUS LINES		3,263,010	3,000,000	40,000	1FE
258885 P8 9	DOUGLAS CO SD #RE-1 GO S 5.000 2038 12		01/01/2020	ST PAUL SURPLUS LINES		8,673,723	6,965,000	15,478	1FE
259291 MA 7	DOUGLAS CO SD #1 GO REF 4.000 2025 06		01/01/2020	NORTHFIELD INSURANCE CO		2,296,700	2,000,000	3,556	1FE
26371G RT 9	DUBLIN CITY SCHOOL DIST 4.000 2028 12		01/01/2020	DISCOVER SPECIALTY		670,020	600,000	2,000	1FE
26371G TX 8	DUBLIN CITY SCHOOL DIST 4.000 2037 12		01/01/2020	ST PAUL SURPLUS LINES		855,083	750,000	2,500	1FE
278444 JF 2	EAU CLAIRE GENERAL OBLIG 2.500 2037 04		01/01/2020	NORTHFIELD INSURANCE CO		586,110	600,000	5,125	1FE
278444 JH 8	EAU CLAIRE GENERAL OBLIG 2.625 2039 04		01/01/2020	ST PAUL SURPLUS LINES		615,189	630,000	5,650	1FE
279533 VR 1	EDEN PRAIRIE ISD #272 GO 3.125 2034 02		01/01/2020	NORTHFIELD INSURANCE CO		2,144,740	2,000,000	26,042	1FE
279533 VS 9	EDEN PRAIRIE ISD #272 GO 3.125 2035 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,129,812	1,060,000	13,802	1FE
279533 VT 7	EDEN PRAIRIE ISD #272 GO 3.250 2036 02		01/01/2020	ST PAUL SURPLUS LINES		1,068,160	1,000,000	13,542	1FE
279533 VT 7	EDEN PRAIRIE ISD #272 GO 3.250 2036 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,110,886	1,040,000	14,083	1FE
283479 JV 6	EL PASO CO SD#38 LEWIS P 5.000 2024 12		01/01/2020	NORTHFIELD INSURANCE CO		2,502,489	2,115,000	8,813	1FE
346766 RT 7	FORT BEND CO GENERAL OBL 4.000 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		2,463,712	2,220,000	29,600	1FE
347550 PR 0	FORT LAUDERDALE GENERAL 2.625 2042 07		01/29/2020	J P MORGAN CHASE SECURITIES INC		3,798,901	3,815,000	0	1FE
349545 2R 3	FORT ZUMWALT SCH DIST GO 5.000 2036 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,066,438	1,715,000	28,583	1FE
349545 2T 9	FORT ZUMWALT SCH DIST GO 5.000 2038 03		01/01/2020	DISCOVER SPECIALTY		599,020	500,000	8,333	1FE
349545 2T 9	FORT ZUMWALT SCH DIST GO 5.000 2038 03		01/01/2020	NORTHFIELD INSURANCE CO		1,198,040	1,000,000	16,667	1FE
355748 VE 1	FREDERICK GENERAL OBLIGA 3.500 2037 12		01/01/2020	ST PAUL SURPLUS LINES		1,656,234	1,535,000	4,477	1FE
363658 KW 4	GALLATIN CO HSD #7 BOZEM 3.000 2035 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		521,880	500,000	4,875	1FE
374100 LA 1	GERMANTOWN SCHOOL DIST G 4.000 2036 04		01/01/2020	AMERICAN EQUITY SPECIALTY		895,091	795,000	7,950	1FE
379699 4V 0	GLOUCESTER CO GEN OBLIG 2.750 2033 03		01/01/2020	ST PAUL SURPLUS LINES		2,473,696	2,410,000	43,999	1FE
37970P HC 9	GLOUCESTER CO IMPT AUTH 5.000 2029 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,778,940	1,505,000	18,813	1FE
385443 7V 2	GRAND FORKS GENERAL OBLI 2.375 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		907,735	915,000	2,415	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
387460 MH 8	GRANITE SCHOOL DIST GO S 4.500 2030 06		01/01/2020	NORTHFIELD INSURANCE CO		737,918	670,000	2,513	1FE
387460 NV 6	GRANITE SCHOOL DIST GO S 4.000 2036 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,127,400	1,000,000	3,333	1FE
395460 3A 4	GREENSBORO GENERAL OBLIG 5.000 2029 02		01/01/2020	AMERICAN EQUITY SPECIALTY		781,306	680,000	14,167	1FE
395460 3D 8	GREENSBORO GENERAL OBLIG 5.000 2032 02		01/01/2020	AMERICAN EQUITY SPECIALTY		777,519	680,000	14,167	1FE
395460 5D 6	GREENSBORO GENERAL OBLIG 3.750 2038 10		01/01/2020	ST PAUL SURPLUS LINES		7,938,081	7,290,000	68,344	1FE
396028 5P 3	GREENVILLE CO GENERAL OB 2.750 2032 04		01/01/2020	DISCOVER SPECIALTY		1,106,266	1,080,000	7,425	1FE
408793 DD 6	HAMPDEN TOWNSHIP GO REF 4.000 2037 05		01/01/2020	ST PAUL SURPLUS LINES		1,306,671	1,175,000	6,006	1FE
412487 DA 5	HARFORD CO GENERAL OBLIG 3.500 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		2,438,254	2,295,000	23,651	1FE
412487 EL 0	HARFORD CO GENERAL OBLIG 3.250 2032 09		01/01/2020	DISCOVER SPECIALTY		1,060,460	1,000,000	9,569	1FE
421722 L9 8	HAZELWOOD SCHOOL DIST GO 4.000 2031 03		01/01/2020	NORTHFIELD INSURANCE CO		1,053,320	1,000,000	13,333	1FE
425507 BE 9	HENNEPIN CO GENERAL OBLI 3.000 2032 12		01/01/2020	ST PAUL SURPLUS LINES		1,643,879	1,620,000	4,050	1FE
426056 S7 3	HENRICO CO GENERAL OBLIG 3.000 2036 08		01/01/2020	ST PAUL SURPLUS LINES		5,547,073	5,255,000	35,909	1FE
429740 W2 5	HIGH POINT GENERAL OBLIG 5.000 2021 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,445,583	1,370,000	5,708	1FE
439881 KE 2	HOPKINS ISD #270 GO S201 3.250 2028 02		01/01/2020	ST PAUL SURPLUS LINES		1,869,208	1,790,000	24,240	1FE
44256P EQ 2	HOWARD CO GENERAL OBLIGA 3.250 2032 02		01/01/2020	NORTHFIELD INSURANCE CO		938,247	880,000	10,804	1FE
44256P DB 6	HOWARD CO GENERAL OBLIGA 3.500 2034 02		01/01/2020	ST PAUL SURPLUS LINES		6,890,268	6,600,000	87,267	1FE
444089 BY 1	HUDSON SCHOOL DISTRICT G 4.000 2035 12		01/01/2020	DISCOVER SPECIALTY		707,994	640,000	2,133	1FE
445047 HH 9	HUMBLE ISD GO S2020 (PSF 2.500 2036 02		01/23/2020	PIPER JAFFRAY		5,287,773	5,260,000	0	1FE
462326 KY 4	IOWA CITY CSD GO S2018 3.625 2035 06		01/01/2020	DISCOVER SPECIALTY		1,336,450	1,250,000	3,776	1FE
462326 KY 4	IOWA CITY CSD GO S2018 3.625 2035 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,069,160	1,000,000	3,021	1FE
462326 LA 5	IOWA CITY CSD GO S2018 3.750 2037 06		01/01/2020	NORTHFIELD INSURANCE CO		4,901,745	4,580,000	14,313	1FE
462326 LU 1	IOWA CITY CSD GO S2020 2.375 2037 06		02/11/2020	MORGAN STANLEY		213,635	215,000	28	1FE
463813 C7 8	IRVING ISD GO REF S2016 4.000 2036 02		01/01/2020	ST PAUL SURPLUS LINES		1,542,506	1,400,000	21,156	1FE
467486 UZ 7	JACKSON CO SD#4 BLUE SPR 4.000 2031 03		01/01/2020	ST PAUL SURPLUS LINES		2,060,120	2,000,000	26,667	1FE
467520 WJ 7	JACKSON CO SD#7 LEES SUM 5.000 2033 03		01/01/2020	AMERICAN EQUITY SPECIALTY		997,173	900,000	15,000	1FE
478700 T4 9	JOHNSON CO USD #229 GO S 3.500 2029 10		01/01/2020	ST PAUL SURPLUS LINES		2,904,176	2,775,000	24,281	1FE
479340 SX 0	JOHNSTON CO GENERAL OBLI 3.500 2031 02		01/01/2020	DISCOVER SPECIALTY		1,495,326	1,400,000	20,417	1FE
480772 SN 3	JORDAN SCHOOL DISTRICT G 3.250 2036 06		01/01/2020	ST PAUL SURPLUS LINES		3,944,030	3,725,000	5,381	1FE
486063 SV 3	KATY ISD GO REF S2015B (4.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,099,622	1,880,000	28,409	1FE
489782 X3 1	KENOSHA CO WI GENERAL OB 4.000 2031 09		01/01/2020	ST PAUL SURPLUS LINES		1,446,628	1,320,000	17,600	1FE
489782 X4 9	KENOSHA CO WI GENERAL OB 4.000 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		1,504,731	1,375,000	18,333	1FE
490224 NZ 1	KENT GO GENERAL OBLIGATI 3.750 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		763,790	705,000	8,813	1FE
490224 PA 4	KENT GO GENERAL OBLIGATI 3.750 2033 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		791,198	735,000	9,188	1FE
494656 L7 4	KING & SNOHOMISH CO SD # 4.000 2029 12		01/01/2020	NORTHFIELD INSURANCE CO		1,193,207	1,085,000	3,617	1FE
494656 L8 2	KING & SNOHOMISH CO SD # 4.000 2030 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,423,631	2,215,000	7,383	1FE
494656 L9 0	KING & SNOHOMISH CO SD # 4.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		2,779,806	2,550,000	8,500	1FE
494656 G9 6	KING & SNOHOMISH CO SD#4 5.000 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		1,087,000	1,000,000	4,167	1FE
495080 VG 5	KING CO SD#403 RENTON GO 4.000 2037 12		02/27/2020	PIPER JAFFRAY		16,965,660	13,965,000	0	1FE
495224 W3 7	KING CO SD#411 ISSAQUAH 5.000 2025 12		01/01/2020	ST PAUL SURPLUS LINES		1,931,139	1,740,000	7,250	1FE
498062 PJ 1	KITSAP CO SD#303 BAINBRI 4.000 2034 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		611,562	550,000	1,833	1FE
498531 MK 5	KLEIN ISD GENERAL OBLIGA 4.000 2035 08		01/01/2020	ST PAUL SURPLUS LINES		1,020,608	890,000	14,833	1FE
498531 MM 1	KLEIN ISD GENERAL OBLIGA 4.000 2037 08		01/01/2020	NORTHFIELD INSURANCE CO		1,097,118	965,000	16,083	1FE
499512 6D 8	KNOX CO GENERAL OBLIGATI 3.500 2030 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,555,344	1,515,000	4,419	1FE
499512 6G 1	KNOX CO GENERAL OBLIGATI 3.500 2033 06		01/01/2020	NORTHFIELD INSURANCE CO		1,713,927	1,675,000	4,885	1FE
499513 DA 4	KNOX CO GENERAL OBLIGATI 2.750 2036 06		01/01/2020	ST PAUL SURPLUS LINES		2,247,996	2,230,000	13,798	1FE
502606 VP 8	LA CROSSE CO GENERAL OBL 3.000 2034 04		01/01/2020	DISCOVER SPECIALTY		599,748	575,000	4,313	1FE
502606 VQ 6	LA CROSSE CO GENERAL OBL 3.000 2035 04		01/01/2020	DISCOVER SPECIALTY		1,056,199	1,015,000	7,613	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
508354 WR 4	LAKE CO FOREST PRES DIST 2.750 2034 12		01/01/2020	DISCOVER SPECIALTY		1,835,000	1,845,000	12,403	1FE
508354 WS 2	LAKE CO FOREST PRES DIST 2.750 2035 12		01/01/2020	NORTHFIELD INSURANCE CO		1,867,131	1,890,000	12,705	1FE
512445 E9 4	LAKEVILLE GENERAL OBLIGA 3.500 2029 02		01/01/2020	DISCOVER SPECIALTY		899,291	845,000	12,323	1FE
512445 F2 8	LAKEVILLE GENERAL OBLIGA 3.500 2030 02		01/01/2020	DISCOVER SPECIALTY		927,246	875,000	12,760	1FE
517138 YD 9	LARIMER CO SD #R-1 POUDR 5.000 2039 12		01/01/2020	ST PAUL SURPLUS LINES		6,233,800	5,000,000	11,111	1FE
517138 WH 2	LARIMER CO SD#R-1 POUDRE 4.000 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		2,766,716	2,590,000	4,604	1FE
520121 KJ 2	LAWRENCE GENERAL OBLIGAT 3.250 2031 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,172,696	1,120,000	12,133	1FE
520121 KL 7	LAWRENCE GENERAL OBLIGAT 3.500 2033 09		01/01/2020	ST PAUL SURPLUS LINES		1,257,544	1,190,000	13,883	1FE
526030 V5 7	LENEXA GENERAL OBLIGATIO 3.750 2035 09		01/01/2020	ST PAUL SURPLUS LINES		788,977	745,000	9,313	1FE
526030 2Z 3	LENEXA GENERAL OBLIGATIO 3.750 2036 09		01/01/2020	ST PAUL SURPLUS LINES		1,160,957	1,075,000	13,438	1FE
526030 3A 7	LENEXA GENERAL OBLIGATIO 3.750 2037 09		01/01/2020	NORTHFIELD INSURANCE CO		1,200,610	1,115,000	13,938	1FE
528878 VK 4	LEXINGTON & RICHLAND CO 4.000 2032 03		01/01/2020	DISCOVER SPECIALTY		834,782	795,000	10,600	1FE
535205 LF 3	LINDBERGH SCH DIST GO S2 3.250 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		924,534	900,000	9,750	1FE
535205 JX 7	LINDBERGH SCHOOL DIST GO 3.500 2034 03		01/01/2020	ST PAUL SURPLUS LINES		2,318,873	2,260,000	26,367	1FE
535205 KW 7	LINDBERGH SCHOOL DIST GO 3.250 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		1,116,641	1,070,000	11,592	1
535205 MA 3	LINDBERGH SCHOOL DIST GO 2.250 2038 03		02/20/2020	MORGAN STANLEY		5,468,819	5,485,000	0	1FE
542264 FN 1	LONE STAR COLLEGE SYSTEM 5.000 2032 02		01/01/2020	ST PAUL SURPLUS LINES		2,178,456	1,855,000	35,039	1FE
545624 KP 2	LOS RIOS CCD GO REF S201 5.000 2027 08		01/01/2020	NORTHFIELD INSURANCE CO		1,334,793	1,255,000	26,146	1FE
545896 3X 8	LOUDOUN CO GENERAL OBLIG 5.000 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,035,440	1,000,000	4,167	1FE
546585 SP 6	LOUISVILLE & JEFFERSON M 3.625 2032 12		01/01/2020	ST PAUL SURPLUS LINES		1,809,892	1,685,000	5,090	1FE
546585 SS 0	LOUISVILLE & JEFFERSON M 3.875 2035 12		01/01/2020	NORTHFIELD INSURANCE CO		2,029,441	1,880,000	6,071	1FE
546585 TW 0	LOUISVILLE & JEFFERSON M 2.375 2032 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		627,467	630,000	2,577	1FE
546585 UD 0	LOUISVILLE & JEFFERSON M 2.750 2039 08		01/01/2020	NORTHFIELD INSURANCE CO		754,426	755,000	3,576	1FE
548210 PY 3	LOWER MAKEFIELD GENERAL 3.250 2036 03		01/01/2020	ST PAUL SURPLUS LINES		1,025,874	980,000	10,617	1FE
549220 2P 5	LUBBOCK ISD GEN OBLIG RE 4.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		567,990	500,000	7,556	1FE
55844P QU 5	MADISON AREA TECH COLL D 4.000 2030 03		01/01/2020	NORTHFIELD INSURANCE CO		772,628	690,000	9,200	1FE
55844P MU 9	MADISON AREA TECH COLLEG 4.250 2026 03		01/01/2020	AMERICAN EQUITY SPECIALTY		859,928	785,000	11,121	1FE
55844R GY 4	MADISON GENERAL OBLIGATI 3.000 2029 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		786,486	760,000	5,700	1FE
55844R GZ 1	MADISON GENERAL OBLIGATI 3.000 2030 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		782,070	760,000	5,700	1FE
56781R FB 8	MARIN CCD GO REF S2016 3.500 2034 08		01/01/2020	NORTHFIELD INSURANCE CO		1,867,688	1,750,000	25,521	1FE
56781R FC 6	MARIN CCD GO REF S2016 3.500 2035 08		01/01/2020	ST PAUL SURPLUS LINES		1,859,340	1,750,000	25,521	1FE
56781R FV 4	MARIN CCD GO S2016A 4.000 2031 08		01/01/2020	NORTHFIELD INSURANCE CO		904,394	780,000	13,000	1FE
56781R FW 2	MARIN CCD GO S2016A 4.000 2032 08		01/01/2020	AMERICAN EQUITY SPECIALTY		721,575	625,000	10,417	1FE
590760 DT 8	MESQUITE ISD GO REF S201 4.000 2029 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		759,316	685,000	10,351	1FE
590760 DU 5	MESQUITE ISD GO REF S201 4.000 2030 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		784,912	710,000	10,729	1FE
590760 GZ 1	MESQUITE ISD GO REF S201 4.000 2028 08		01/01/2020	NORTHFIELD INSURANCE CO		1,132,210	1,000,000	15,111	1FE
590760 HT 4	MESQUITE ISD GO REF S201 4.000 2029 08		01/01/2020	ST PAUL SURPLUS LINES		1,227,765	1,090,000	16,471	1FE
590760 CS 1	MESQUITE ISD GO S2014A (4.000 2030 08		01/01/2020	DISCOVER SPECIALTY		917,573	830,000	12,542	1FE
590760 CT 9	MESQUITE ISD GO S2014A (4.000 2031 08		01/01/2020	DISCOVER SPECIALTY		952,936	865,000	13,071	1FE
591852 XN 3	MET COUNCIL MPS-ST PAUL 4.000 2033 09		01/01/2020	ST PAUL SURPLUS LINES		4,417,753	4,140,000	55,200	1FE
592240 SV 8	MET PARK DIST OF TACOMA 3.500 2033 12		01/01/2020	DISCOVER SPECIALTY		1,002,380	945,000	2,756	1FE
596697 QX 3	MIDDLETON-CROSS PLAINS A 3.375 2038 03		01/01/2020	ST PAUL SURPLUS LINES		5,249,650	5,000,000	56,250	1FE
596697 QX 3	MIDDLETON-CROSS PLAINS A 3.375 2038 03		01/01/2020	NORTHFIELD INSURANCE CO		2,483,084	2,365,000	26,606	1FE
596697 QY 1	MIDDLETON-CROSS PLAINS A 3.500 2039 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,644,325	2,500,000	29,167	1FE
598022 GK 1	MIDPENINSULA REGL OPEN S 3.750 2031 09		01/01/2020	AMERICAN EQUITY SPECIALTY		1,173,017	1,060,000	13,250	1FE
613681 6X 8	MONTGOMERY CO GEN OBLIG 4.000 2036 03		01/01/2020	NORTHFIELD INSURANCE CO		3,419,880	3,000,000	40,000	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
613664 6N 6	MONTGOMERY CO GENERAL OB 3.500 2025 04		01/01/2020	AMERICAN EQUITY SPECIALTY		1,290,372	1,200,000	10,500	1FE
613664 6P 1	MONTGOMERY CO GENERAL OB 3.750 2026 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,297,428	1,200,000	11,250	1FE
613664 6R 7	MONTGOMERY CO GENERAL OB 4.000 2028 04		01/01/2020	NORTHFIELD INSURANCE CO		1,298,292	1,200,000	12,000	1FE
613580 CG 2	MONTGOMERY CO GO REF S20 2.875 2033 09		01/01/2020	ST PAUL SURPLUS LINES		1,477,896	1,400,000	13,417	1FE
616004 TU 1	MOORESTOWN TWP WATER & S 3.000 2035 02		01/01/2020	ST PAUL SURPLUS LINES		766,810	740,000	9,250	1FE
622625 KA 8	MOUNT PLEASANT GENERAL O 3.500 2038 06		01/01/2020	ST PAUL SURPLUS LINES		1,884,120	1,750,000	5,104	1FE
621196 YA 6	MT DIABLO USD GO S2011D 5.250 2028 08		01/01/2020	ST PAUL SURPLUS LINES		1,310,996	1,230,000	26,906	1FE
621196 YE 8	MT DIABLO USD GO S2011D 5.500 2031 08		01/01/2020	ST PAUL SURPLUS LINES		1,628,380	1,525,000	34,948	1FE
623040 JW 3	MT SAN ANTONIO CCD GO S2 5.000 2034 08		01/01/2020	ST PAUL SURPLUS LINES		1,950,945	1,500,000	31,250	1FE
630412 UF 9	NAPERVILLE GENERAL OBLIG 4.500 2025 12		01/01/2020	DISCOVER SPECIALTY		1,030,370	1,000,000	3,750	1FE
631298 DF 0	NASHUA GENERAL OBLIGATIO 3.000 2031 09		01/01/2020	ST PAUL SURPLUS LINES		789,699	735,000	6,493	1FE
631298 DG 8	NASHUA GENERAL OBLIGATIO 3.125 2032 09		01/01/2020	NORTHFIELD INSURANCE CO		791,661	735,000	6,763	1FE
639846 4C 5	NEEDHAM GENERAL OBLIGATI 2.875 2037 08		01/01/2020	ST PAUL SURPLUS LINES		921,639	910,000	6,541	1FE
642543 WP 3	NEW BRAUNFELS ISD GO REF 3.000 2031 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,885,418	2,790,000	34,875	1FE
642543 YS 5	NEW BRAUNFELS ISD GO REF 4.000 2040 02		01/01/2020	ST PAUL SURPLUS LINES		2,745,800	2,470,000	41,167	1FE
643136 K6 0	NEW CANAAN GENERAL OBLIG 3.250 2036 04		01/01/2020	DISCOVER SPECIALTY		569,486	555,000	3,808	1FE
644800 Y8 1	NEW HANOVER CO GENERAL O 4.000 2034 06		01/01/2020	ST PAUL SURPLUS LINES		1,881,863	1,750,000	5,833	1FE
652113 WX 5	NEWPORT MESA USD GEN OBL 5.000 2028 08		01/01/2020	DISCOVER SPECIALTY		1,103,150	1,000,000	20,833	1FE
653234 L3 6	NEWTOWN GENERAL OBLIGATI 3.000 2031 02		01/01/2020	NORTHFIELD INSURANCE CO		668,317	650,000	7,367	1FE
653234 L5 1	NEWTOWN GENERAL OBLIGATI 3.125 2033 02		01/01/2020	ST PAUL SURPLUS LINES		667,115	650,000	7,674	1FE
653234 L6 9	NEWTOWN GENERAL OBLIGATI 3.250 2034 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		668,935	650,000	7,981	1FE
659155 GK 5	NORTH EAST ISD GO REF S2 4.000 2032 02		01/01/2020	NORTHFIELD INSURANCE CO		4,349,520	4,000,000	66,667	1FE
660266 GJ 0	NORTH KANSAS CITY SD #74 4.000 2030 03		01/01/2020	AMERICAN EQUITY SPECIALTY		735,184	670,000	8,933	1FE
66285T ET 6	NORTH THURSTON PUBLIC SC 3.500 2029 12		01/01/2020	ST PAUL SURPLUS LINES		6,525,358	6,110,000	17,821	1FE
663821 XC 5	NORTHBROOK GENERAL OBLIG 3.000 2030 12		01/01/2020	ST PAUL SURPLUS LINES		1,119,805	1,065,000	2,663	1FE
663821 XD 3	NORTHBROOK GENERAL OBLIG 3.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,152,118	1,100,000	2,750	1FE
674736 GJ 6	OCEAN CO GENERAL OBLIGAT 2.625 2038 09		01/01/2020	ST PAUL SURPLUS LINES		2,447,865	2,498,000	18,579	1FE
690275 6B 3	OVERLAND PARK GENERAL OB 5.000 2035 09		01/01/2020	NORTHFIELD INSURANCE CO		997,940	795,000	13,250	1FE
690275 6C 1	OVERLAND PARK GENERAL OB 5.000 2036 09		01/01/2020	ST PAUL SURPLUS LINES		988,883	790,000	13,167	1FE
696667 T4 6	PALM SPRINGS USD GO REF 5.000 2030 08		01/01/2020	ST PAUL SURPLUS LINES		1,818,174	1,715,000	35,729	1FE
700246 JC 6	PARK CITY GENERAL OBLIGA 3.000 2033 02		01/01/2020	DISCOVER SPECIALTY		1,068,580	1,000,000	12,500	1FE
720611 VB 5	PIERCE CO SD#403 BETHEL 4.000 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,011,890	1,000,000	3,333	1FE
720611 VB 5	PIERCE CO SD#403 BETHEL 4.000 2022 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,011,890	1,000,000	3,333	1FE
726715 JQ 9	PLAINVIEW OLD BETHPAGE C 3.250 2032 10		01/01/2020	NORTHFIELD INSURANCE CO		2,790,556	2,650,000	21,531	1FE
726715 JR 7	PLAINVIEW OLD BETHPAGE C 3.250 2033 10		01/01/2020	ST PAUL SURPLUS LINES		2,781,202	2,650,000	21,531	1FE
727199 VM 0	PLANO ISD GENERAL OBLIGA 4.000 2029 02		01/01/2020	ST PAUL SURPLUS LINES		1,977,671	1,835,000	27,729	1FE
727199 VN 8	PLANO ISD GENERAL OBLIGA 4.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,054,129	1,910,000	28,862	1FE
727199 VP 3	PLANO ISD GENERAL OBLIGA 4.000 2031 02		01/01/2020	ST PAUL SURPLUS LINES		2,154,057	2,010,000	30,373	1FE
731197 N7 0	POLK CO GO REF S2015B 3.750 2035 06		01/01/2020	ST PAUL SURPLUS LINES		3,910,734	3,890,000	12,156	1FE
736688 JL 7	PORTLAND CCD GO S2013 4.000 2033 06		01/01/2020	ST PAUL SURPLUS LINES		2,944,902	2,755,000	4,898	1FE
737050 L9 3	PORTSMOUTH GENERAL OBLIG 3.250 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		554,521	525,000	758	1FE
742633 VM 9	PRIOR LAKE SAVAGE ISD #7 3.125 2035 02		01/01/2020	AMERICAN EQUITY SPECIALTY		2,099,960	2,000,000	26,042	1FE
751622 DT 5	RAMSEY CO GENERAL OBLIGA 4.500 2029 02		01/01/2020	NORTHFIELD INSURANCE CO		771,030	745,000	13,969	1FE
751622 EZ 0	RAMSEY CO GENERAL OBLIGA 4.000 2030 02		01/01/2020	ST PAUL SURPLUS LINES		601,584	570,000	9,500	1FE
751622 MB 4	RAMSEY CO GENERAL OBLIGA 3.000 2028 02		01/01/2020	DISCOVER SPECIALTY		865,264	820,000	10,250	1FE
763227 YD 1	RICHARDSON GO LTD S2019 3.125 2039 02		01/01/2020	ST PAUL SURPLUS LINES		1,178,391	1,135,000	24,237	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
763665 ZV 1	RICHLAND CO SCH DIST #1 3.450 2030 03		01/01/2020	DISCOVER SPECIALTY		2,465,174	2,305,000	26,508	1FE
770570 T5 8	ROBERTSON CO GENERAL OBL 3.500 2029 05		01/01/2020	NORTHFIELD INSURANCE CO		1,487,078	1,390,000	8,108	1FE
770570 3D 9	ROBERTSON CO GENERAL OBL 3.125 2032 05		01/01/2020	NORTHFIELD INSURANCE CO		694,385	655,000	3,411	1FE
770570 3F 4	ROBERTSON CO GENERAL OBL 3.250 2034 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		742,028	700,000	3,792	1FE
771614 QW 7	ROCHESTER ISD #535 GO S2 2.625 2031 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		806,871	780,000	8,531	1FE
771614 QZ 0	ROCHESTER ISD #535 GO S2 3.000 2034 02		01/01/2020	NORTHFIELD INSURANCE CO		872,809	845,000	10,563	1FE
771614 SK 1	ROCHESTER ISD #535 GO S2 3.375 2032 02		01/01/2020	AMERICAN EQUITY SPECIALTY		1,070,560	1,000,000	14,063	1FE
771614 SN 5	ROCHESTER ISD #535 GO S2 3.500 2035 02		01/01/2020	DISCOVER SPECIALTY		1,067,870	1,000,000	14,583	1FE
771614 SN 5	ROCHESTER ISD #535 GO S2 3.500 2035 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,996,917	1,870,000	27,271	1FE
774221 EN 1	ROCKVILLE GENERAL OBLIGA 4.000 2034 06		01/01/2020	ST PAUL SURPLUS LINES		581,594	510,000	1,700	1FE
774221 EQ 4	ROCKVILLE GENERAL OBLIGA 4.000 2036 06		01/01/2020	NORTHFIELD INSURANCE CO		577,213	510,000	1,700	1FE
774221 FG 5	ROCKVILLE GENERAL OBLIGA 2.875 2034 06		01/01/2020	ST PAUL SURPLUS LINES		767,031	735,000	1,761	1FE
774221 FK 6	ROCKVILLE GENERAL OBLIGA 3.000 2037 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		768,942	735,000	1,838	1FE
791740 K2 8	SAINT LOUIS PARK GENERAL 2.750 2031 02		01/01/2020	ST PAUL SURPLUS LINES		1,962,338	1,875,000	37,383	1FE
798546 DH 7	SAN LUIS COASTAL USD GO 5.000 2035 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,272,054	1,050,000	21,875	1FE
798546 DJ 3	SAN LUIS COASTAL USD GO 5.000 2036 08		01/01/2020	DISCOVER SPECIALTY		1,207,400	1,000,000	20,833	1FE
799038 NF 7	SAN MATEO CO CCD GO FORW 5.000 2036 09		01/01/2020	ST PAUL SURPLUS LINES		1,003,333	770,000	12,833	1FE
799038 NG 5	SAN MATEO CO CCD GO FORW 5.000 2037 09		01/01/2020	NORTHFIELD INSURANCE CO		1,297,860	1,000,000	16,667	1FE
801315 JL 7	SANTA BARBARA CO USD GO 4.000 2038 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		572,085	500,000	8,333	1FE
812626 V7 1	SEATTLE GENERAL OBLIGATI 4.000 2030 12		01/01/2020	ST PAUL SURPLUS LINES		1,939,282	1,795,000	5,983	1FE
817409 N6 8	SEQUOIA UHSD GO (TXBL) S 2.043 2028 07		01/31/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1FE
817409 P2 5	SEQUOIA UHSD GO (TXBL) S 2.363 2032 07		01/31/2020	CITIGROUP GLOBAL MARKETS		3,585,000	3,585,000	0	1FE
829596 VU 6	SIOUX FALLS SCH DIST #49 3.625 2036 08		01/01/2020	NORTHFIELD INSURANCE CO		5,358,450	5,000,000	75,521	1FE
829596 VV 4	SIOUX FALLS SCH DIST #49 3.750 2037 08		01/01/2020	AMERICAN EQUITY SPECIALTY		1,073,060	1,000,000	15,625	1FE
829596 VW 2	SIOUX FALLS SCH DIST #49 3.750 2038 08		01/01/2020	DISCOVER SPECIALTY		1,070,330	1,000,000	15,625	1FE
833209 KY 4	SNOHOMISH CO SD #103 GO 5.000 2028 12		01/01/2020	NORTHFIELD INSURANCE CO		1,376,621	1,155,000	4,813	1FE
833153 TZ 2	SNOHOMISH CO SD #15 EDMO 5.000 2033 12		01/01/2020	ST PAUL SURPLUS LINES		3,262,538	2,850,000	11,875	1FE
833136 QF 4	SNOHOMISH CO SD#6 MUKILT 2.625 2029 12		01/01/2020	ST PAUL SURPLUS LINES		1,831,650	1,760,000	3,850	1FE
833136 QG 2	SNOHOMISH CO SD#6 MUKILT 2.625 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		1,756,321	1,700,000	3,719	1FE
841229 PR 2	SOUTHBOROUGH GENERAL OBL 3.000 2039 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		712,874	690,000	1,725	1FE
848797 NU 6	SPOKANE CO SD #356 CENTR 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,402,607	1,195,000	4,979	1FE
792554 YZ 4	ST MARYS CO GENERAL OBLI 3.500 2037 09		01/01/2020	NORTHFIELD INSURANCE CO		2,196,284	2,040,000	21,023	1FE
864813 R6 9	SUFFOLK GENERAL OBLIGATI 3.000 2036 02		01/01/2020	NORTHFIELD INSURANCE CO		2,149,014	2,080,000	26,000	1FE
866407 N8 8	SUMNER CNTY GENERAL OBLI 3.375 2037 12		01/01/2020	DISCOVER SPECIALTY		2,682,950	2,500,000	7,031	1FE
869142 FV 6	SUSQUEHANNA GENERAL OBLI 4.000 2035 10		01/01/2020	NORTHFIELD INSURANCE CO		963,366	875,000	8,750	1FE
87122N GB 9	SYCAMORE COMMUNITY SCH D 2.500 2035 12		03/12/2020	RBC CAPITAL MARKETS		4,360,000	4,360,000	0	1FE
87122N GC 7	SYCAMORE COMMUNITY SCH D 2.500 2036 12		03/12/2020	RBC CAPITAL MARKETS		4,445,728	4,470,000	0	1FE
87122N GD 5	SYCAMORE COMMUNITY SCH D 2.500 2037 12		03/12/2020	RBC CAPITAL MARKETS		4,528,154	4,580,000	0	1FE
87122N GE 3	SYCAMORE COMMUNITY SCH D 2.500 2038 12		03/12/2020	RBC CAPITAL MARKETS		4,612,133	4,695,000	0	1FE
87122N GF 0	SYCAMORE COMMUNITY SCH D 2.625 2039 12		03/12/2020	RBC CAPITAL MARKETS		4,784,218	4,810,000	0	1FE
87122N GG 8	SYCAMORE COMMUNITY SCH D 2.625 2040 12		03/12/2020	RBC CAPITAL MARKETS		4,881,510	4,940,000	0	1FE
885718 FY 7	THREE RIVERS PARK DISTRI 3.750 2028 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		568,739	540,000	8,438	1FE
885718 FZ 4	THREE RIVERS PARK DISTRI 4.000 2029 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		593,264	560,000	9,333	1FE
922680 JB 0	VENICE PUB SAFETY IMPTS 3.250 2037 02		01/01/2020	AMERICAN EQUITY SPECIALTY		565,083	540,000	7,313	1FE
926667 MG 8	VIENNA GENERAL OBLIGATIO 2.000 2031 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		2,000,189	1,990,000	0	1FE
926667 MH 6	VIENNA GENERAL OBLIGATIO 2.000 2032 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,992,886	1,990,000	0	1FE
926667 MJ 2	VIENNA GENERAL OBLIGATIO 2.000 2033 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,985,463	1,990,000	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
926667 MK 9	VIENNA GENERAL OBLIGATIO 2.000 2034 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,975,573	1,990,000	0	1FE
926667 ML 7	VIENNA GENERAL OBLIGATIO 2.000 2035 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,964,588	1,990,000	0	1FE
926667 MM 5	VIENNA GENERAL OBLIGATIO 2.000 2036 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,952,528	1,990,000	0	1FE
926667 MN 3	VIENNA GENERAL OBLIGATIO 2.125 2037 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,974,558	1,990,000	0	1FE
926667 MP 8	VIENNA GENERAL OBLIGATIO 2.125 2038 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,962,140	1,990,000	0	1FE
926667 MQ 6	VIENNA GENERAL OBLIGATIO 2.250 2039 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,986,916	1,990,000	0	1FE
926667 MR 4	VIENNA GENERAL OBLIGATIO 2.250 2040 03		03/10/2020	J P MORGAN CHASE SECURITIES INC		1,972,316	1,985,000	0	1FE
927734 XK 4	VIRGINIA BEACH GENERAL O 4.500 2032 04		01/01/2020	ST PAUL SURPLUS LINES		1,076,320	1,000,000	11,250	1FE
927734 B2 8	VIRGINIA BEACH GENERAL O 3.500 2031 03		01/01/2020	ST PAUL SURPLUS LINES		2,756,246	2,565,000	29,925	1FE
932712 QT 2	WALNUT CREEK SCHOOL DIST 2.875 2036 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		948,921	925,000	8,865	1FE
938718 ZK 2	WASHINGTON CO GO ST. GEO 3.000 2027 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,748,998	1,690,000	16,900	1FE
942833 YK 4	WAUKEE CSD GENERAL OBLIG 3.125 2035 06		01/01/2020	ST PAUL SURPLUS LINES		5,518,528	5,290,000	13,776	1FE
943517 CR 1	WAUWATOSA SCHOOL DISTRIC 3.000 2030 09		01/01/2020	DISCOVER SPECIALTY		2,672,700	2,500,000	61,458	1FE
943517 CU 4	WAUWATOSA SCHOOL DISTRIC 3.375 2036 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		6,019,427	5,630,000	155,705	1FE
967245 AT 8	WICHITA GENERAL OBLIGATI 3.750 2033 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		723,828	670,000	2,094	1FE
969872 RA 0	WILLIAMSON CO GENERAL OB 2.625 2033 04		01/01/2020	NORTHFIELD INSURANCE CO		2,974,429	2,920,000	19,163	1FE
969871 7W 6	WILLIAMSON CO GENERAL OB 4.000 2032 05		01/01/2020	ST PAUL SURPLUS LINES		1,077,770	1,000,000	6,667	1FE
969887 6Q 6	WILLIAMSON CO GENERAL OB 2.375 2037 02		01/23/2020	UBS AG		12,811,630	13,000,000	0	1FE
973126 RX 5	WINCHESTER GENERAL OBLIG 4.500 2029 09		01/01/2020	ST PAUL SURPLUS LINES		1,700,852	1,560,000	23,400	1FE
973126 RY 3	WINCHESTER GENERAL OBLIG 4.500 2030 09		01/01/2020	ST PAUL SURPLUS LINES		1,782,624	1,635,000	24,525	1FE
97913P FW 1	WOODBURY GENERAL OBLIGAT 3.000 2030 02		01/01/2020	DISCOVER SPECIALTY		1,083,768	1,050,000	13,125	1FE
97913P FX 9	WOODBURY GENERAL OBLIGAT 3.000 2031 02		01/01/2020	ST PAUL SURPLUS LINES		1,114,935	1,085,000	13,563	1FE
97913P FY 7	WOODBURY GENERAL OBLIGAT 3.000 2032 02		01/01/2020	ST PAUL SURPLUS LINES		1,141,414	1,115,000	13,938	1FE
97913P FZ 4	WOODBURY GENERAL OBLIGAT 3.000 2033 02		01/01/2020	ST PAUL SURPLUS LINES		1,172,276	1,150,000	14,375	1FE
97913P GA 8	WOODBURY GENERAL OBLIGAT 3.000 2034 02		01/01/2020	ST PAUL SURPLUS LINES		1,207,219	1,185,000	14,813	1FE
97913P KV 7	WOODBURY GENERAL OBLIGAT 3.375 2035 02		01/01/2020	NORTHFIELD INSURANCE CO		760,145	715,000	10,055	1FE
97913P KZ 8	WOODBURY GENERAL OBLIGAT 3.500 2039 02		01/01/2020	ST PAUL SURPLUS LINES		869,175	820,000	11,958	1FE
985743 PA 5	YELLOWSTONE CO SD #2 BIL 4.000 2025 06		01/01/2020	ST PAUL SURPLUS LINES		1,258,954	1,125,000	2,000	1FE
985743 PC 1	YELLOWSTONE CO SD #2 BIL 5.000 2027 06		01/01/2020	ST PAUL SURPLUS LINES		1,274,783	1,105,000	2,456	1FE
985743 PD 9	YELLOWSTONE CO SD #2 BIL 5.000 2028 06		01/01/2020	NORTHFIELD INSURANCE CO		1,184,984	1,030,000	2,289	1FE
985743 PK 3	YELLOWSTONE CO SD #2 BIL 4.000 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		1,030,199	950,000	1,689	1FE
985743 QF 3	YELLOWSTONE CO SD #2 BIL 5.000 2034 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		697,302	600,000	1,333	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					573,502,430	535,673,000	4,536,628	XXX
Bonds - U.S. Special Revenue and Special Assessment									
014365 CJ 7	ALDERWOOD WATER & WASTEW 4.000 2029 12		01/01/2020	DISCOVER SPECIALTY		867,162	795,000	2,650	1FE
014365 CK 4	ALDERWOOD WATER & WASTEW 4.000 2030 12		01/01/2020	NORTHFIELD INSURANCE CO		895,826	825,000	2,750	1FE
014365 CL 2	ALDERWOOD WATER & WASTEW 4.500 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		951,169	860,000	3,225	1FE
014365 CM 0	ALDERWOOD WATER & WASTEW 4.500 2032 12		01/01/2020	NORTHFIELD INSURANCE CO		987,373	895,000	3,356	1FE
014365 CN 8	ALDERWOOD WATER & WASTEW 4.500 2033 12		01/01/2020	NORTHFIELD INSURANCE CO		1,030,333	935,000	3,506	1FE
043229 EV 1	ARVADA SALES & USE TAX R 3.125 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		4,896,099	4,565,000	11,888	1FE
043229 EW 9	ARVADA SALES & USE TAX R 3.125 2035 12		01/01/2020	NORTHFIELD INSURANCE CO		5,016,244	4,710,000	12,266	1FE
10146H KY 1	BOULDER CO WATER & SEWER 2.500 2028 12		01/01/2020	ST PAUL SURPLUS LINES		1,879,294	1,805,000	3,760	1FE
115117 KE 2	BROWARD CO WATER & SEWER 5.000 2028 10		01/01/2020	ST PAUL SURPLUS LINES		1,100,220	1,000,000	12,500	1FE
130178 3W 4	CALIFORNIA ED FAC AUTH S 5.000 2045 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		4,479,780	3,000,000	25,000	1FE
147056 FX 8	CARY COMBINED ENTERPRISE 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		858,599	700,000	2,917	1FE
196632 GW 7	COLORADO SPRINGS UTILITI 4.750 2028 11		03/23/2020	RBC CAPITAL MARKETS		20,620,000	20,620,000	26,164	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
196632 LH 4	COLORADO SPRINGS UTILITI 4.500 2040 11		03/20/2020	BARCLAYS CAPITAL INC		4,685,000	4,685,000	3,570	1FE
196632 WF 6	COLORADO SPRINGS UTILITI 5.000 2027 11		01/01/2020	ST PAUL SURPLUS LINES		1,456,622	1,210,000	7,731	1FE
196632 WJ 8	COLORADO SPRINGS UTILITI 3.250 2030 11		01/01/2020	DISCOVER SPECIALTY		642,438	600,000	2,492	1FE
196632 NP 4	COLORADO SPRINGS UTILITI 4.500 2041 11		03/25/2020	VARIOUS		12,475,000	12,475,000	14,146	1FE
19679P JW 5	COLORADO WTR RES PWR DEV 2.500 2028 09		01/01/2020	NORTHFIELD INSURANCE CO		597,240	570,000	4,750	1FE
198504 XS 6	COLUMBIA WATERWORKS & SE 5.000 2037 02		01/01/2020	NORTHFIELD INSURANCE CO		1,391,151	1,155,000	24,063	1FE
198504 YS 5	COLUMBIA WATERWORKS & SE 4.000 2037 02		01/01/2020	ST PAUL SURPLUS LINES		1,245,882	1,100,000	18,333	1FE
250139 EW 8	DES MOINES STORMWATER RE 3.375 2036 06		01/01/2020	ST PAUL SURPLUS LINES		3,054,280	2,900,000	8,156	1FE
254845 PB 0	DIST COLUMBIA WTR & SWR 5.000 2039 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,553,404	1,260,000	15,750	1FE
353204 AV 2	FRANKLIN CO SALES TAX RE 5.000 2038 06		01/01/2020	ST PAUL SURPLUS LINES		3,370,525	2,725,000	11,354	1FE
39167J BY 0	GREATER CLEVELAND REG TR 5.000 2029 12		01/01/2020	DISCOVER SPECIALTY		1,041,816	870,000	3,625	1FE
39167J CA 1	GREATER CLEVELAND REG TR 5.000 2031 12		01/01/2020	NORTHFIELD INSURANCE CO		1,137,892	955,000	3,979	1FE
395468 JY 8	GREENSBORO ENTERPRISE SY 3.000 2033 06		01/01/2020	NORTHFIELD INSURANCE CO		690,848	660,000	1,650	1FE
438689 KY 6	HONOLULU WATER SUPPLY WT 2.500 2034 07		03/12/2020	BAS-MERRILL LYNCH		1,941,002	1,955,000	0	1FE
438689 LC 3	HONOLULU WATER SUPPLY WT 2.625 2038 07		03/12/2020	BAS-MERRILL LYNCH		2,234,128	2,265,000	0	1FE
438689 LE 9	HONOLULU WATER SUPPLY WT 2.750 2040 07		03/12/2020	BAS-MERRILL LYNCH		2,401,318	2,420,000	0	1FE
45203H YZ 9	ILLINOIS FIN AUTH (NORTH 4.800 2034 12		03/19/2020	BAS-MERRILL LYNCH		40,637,805	40,650,000	31,987	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV 4.450 2038 07		03/26/2020	GOLDMAN SACHS & CO		18,907,000	18,907,000	4,278	1FE
45203H B3 5	ILLINOIS FIN AUTH (UNIV 4.000 2034 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		3,260,670	3,000,000	30,000	1FE
45204F AD 7	ILLINOIS FIN AUTH (UNIV 4.000 2050 04		03/12/2020	RBC CAPITAL MARKETS		16,929,150	15,000,000	0	1FE
45506D WD 3	INDIANA FINANCE AUTH REV 5.000 2035 02		01/01/2020	ST PAUL SURPLUS LINES		5,096,091	4,290,000	89,375	1FE
46246K 6D 9	IOWA FINANCE AUTH ST REV 5.000 2035 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,874,550	1,500,000	31,250	1FE
46615S AD 0	JEA WATER & SEWER SYS RE 4.500 2026 10		01/01/2020	ST PAUL SURPLUS LINES		828,575	760,000	8,550	1
46615S AE 8	JEA WATER & SEWER SYS RE 4.500 2027 10		01/01/2020	ST PAUL SURPLUS LINES		817,673	750,000	8,438	1
46613P 2W 5	JEA WATER & SEWER SYS S2 4.000 2035 10		01/01/2020	ST PAUL SURPLUS LINES		3,760,350	3,485,000	34,850	1FE
523530 KN 2	LEE CO WATER & SEWER REV 5.000 2032 10		01/01/2020	AMERICAN EQUITY SPECIALTY		771,032	675,000	8,438	1FE
533485 BD 9	LINCOLN CO POLL CONTROL .900 2044 10		03/19/2020	BAS-MERRILL LYNCH		45,600,000	45,600,000	38,885	1FE
542424 RR 9	LONG BEACH HARBOR REV S2 5.000 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		852,785	840,000	5,367	1FE
56045R NT 2	MAINE MUNI BOND BANK S20 3.750 2031 11		01/01/2020	DISCOVER SPECIALTY		721,798	670,000	4,188	1FE
56045R QX 0	MAINE MUNI BOND BANK S20 3.750 2034 11		01/01/2020	ST PAUL SURPLUS LINES		1,702,449	1,585,000	9,906	1FE
56045R VS 5	MAINE MUNI BOND BANK S20 4.000 2032 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		643,040	570,000	3,800	1FE
56045R ZD 4	MAINE MUNI BOND BANK S20 5.000 2037 11		01/01/2020	ST PAUL SURPLUS LINES		3,058,975	2,500,000	20,833	1FE
574204 YE 7	MARYLAND DEPT TRANSN REV 3.750 2027 12		01/01/2020	ST PAUL SURPLUS LINES		2,092,000	2,000,000	6,250	1FE
574217 VC 6	MARYLAND H/E JOHNS HOPKI 4.400 2036 07		03/26/2020	GOLDMAN SACHS & CO		4,645,000	4,645,000	0	1FE
575829 CF 1	MASSACHUSETTS CLEAN WATE 4.000 2036 02		01/01/2020	NORTHFIELD INSURANCE CO		2,229,060	2,000,000	33,333	1FE
57583R 5Q 4	MASSACHUSETTS DEV FIN AG 5.250 2034 02		01/01/2020	ST PAUL SURPLUS LINES		1,044,890	1,000,000	21,875	1FE
57583U 4G 0	MASSACHUSETTS DEV FIN(TU 5.000 2033 08		01/01/2020	ST PAUL SURPLUS LINES		1,510,306	1,290,000	24,367	1FE
644614 FP 9	NEW HAMPSHIRE H&E (DARTM 4.500 2023 06		03/18/2020	U S BANCORP		7,310,000	7,310,000	3,327	1FE
64465P 4U 9	NEW HAMPSHIRE MUNI BOND 3.500 2034 08		01/01/2020	NORTHFIELD INSURANCE CO		1,335,939	1,240,000	16,396	1FE
64465Q AR 7	NEW HAMPSHIRE MUNI BOND 2.250 2036 02		02/24/2020	MUNI CENTER		302,250	300,000	244	1FE
64711N F5 9	NEW MEXICO FIN AUTH SR L 4.000 2031 06		01/01/2020	AMERICAN EQUITY SPECIALTY		1,374,513	1,220,000	4,067	1FE
64711N L7 8	NEW MEXICO FIN AUTH SR L 3.000 2028 06		01/01/2020	NORTHFIELD INSURANCE CO		968,811	895,000	2,238	1FE
64711P BY 5	NEW MEXICO FIN AUTH SR L 4.000 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		1,491,795	1,285,000	4,283	1FE
64711P BZ 2	NEW MEXICO FIN AUTH SR L 4.000 2035 06		01/01/2020	AMERICAN EQUITY SPECIALTY		717,650	620,000	2,067	1FE
64711P CD 0	NEW MEXICO FIN AUTH SR L 4.000 2039 06		01/01/2020	DISCOVER SPECIALTY		588,269	515,000	1,717	1FE
64711N 6W 0	NEW MEXICO FIN AUTH SR L 5.000 2034 06		01/01/2020	NORTHFIELD INSURANCE CO		846,974	680,000	2,833	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
64711N WM 3	NEW MEXICO FIN AUTH SR L 3.500 2029 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,622,285	1,505,000	4,390	1FE
64711N WN 1	NEW MEXICO FIN AUTH SR L 3.500 2030 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,171,979	1,095,000	3,194	1FE
64972F 6V 3	NEW YORK CITY FIN AUTH 1.100 2045 06		03/19/2020	U S BANCORP		16,825,000	16,825,000	5,043	1FE
64990G A8 5	NEW YORK DORM AUTH (COLU 5.000 2050 10		03/05/2020	GOLDMAN SACHS & CO		23,072,980	14,000,000	0	1FE
64990G B5 0	NEW YORK DORM AUTH (CORN 4.000 2050 07		03/12/2020	GOLDMAN SACHS & CO		34,365,900	30,000,000	0	1FE
662903 WB 5	NORTH TEXAS MUNI WTR DIS 3.000 2035 09		01/01/2020	NORTHFIELD INSURANCE CO		2,604,075	2,500,000	24,583	1FE
66283A EH 5	NORTH TEXAS WATER REGL W 5.000 2028 06		01/01/2020	NORTHFIELD INSURANCE CO		1,550,464	1,310,000	5,458	1FE
662842 LB 7	NORTH TEXAS WATER UPPER 3.300 2035 06		01/01/2020	ST PAUL SURPLUS LINES		2,241,579	2,135,000	5,871	1FE
662842 QF 3	NORTH TEXAS WATER UPPER 3.000 2039 06		01/01/2020	ST PAUL SURPLUS LINES		1,864,161	1,795,000	4,488	1FE
662842 QH 9	NORTH TEXAS WATER UPPER 3.000 2041 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,978,534	1,925,000	4,813	1FE
67756A H9 6	OHIO HGR ED FAC COMM (CL .850 2043 01		03/17/2020	BARCLAYS CAPITAL INC		14,515,000	14,515,000	7,952	1FE
686507 FL 3	ORLANDO UTILITIES COMM U 5.000 2025 10		01/01/2020	ST PAUL SURPLUS LINES		1,209,780	1,000,000	12,500	1FE
702541 HG 1	PASCO CO WATER & SEWER R 4.000 2029 10		01/01/2020	ST PAUL SURPLUS LINES		1,441,076	1,300,000	13,000	1FE
70917S KW 2	PENNSYLVANIA HIGHER ED (3.750 2032 12		01/01/2020	ST PAUL SURPLUS LINES		2,286,414	2,135,000	6,672	1FE
70917S WC 3	PENNSYLVANIA HIGHER ED (4.000 2033 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		841,530	750,000	11,333	1FE
70917S WD 1	PENNSYLVANIA HIGHER ED (4.000 2034 08		01/01/2020	DISCOVER SPECIALTY		839,903	750,000	11,333	1FE
709235 VG 7	PENNSYLVANIA STATE UNIVE 5.000 2032 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,749,863	1,480,000	24,667	1FE
771902 FB 4	ROCHESTER HLTH CARE FAC 3.700 2038 11		03/26/2020	WELLS FARGO SECURITIES		26,175,000	26,175,000	24,018	1FE
771902 GY 3	ROCHESTER HLTH CARE FAC 4.880 2047 11		03/18/2020	BAS-MERRILL LYNCH		53,800,000	53,800,000	25,518	1FE
783245 LH 4	RUTHERFORD CO UTILITY DI 3.000 2037 02		01/01/2020	DISCOVER SPECIALTY		868,115	840,000	14,770	1FE
79739G BD 7	SAN DIEGO CO REGL ARPT A 6.628 2040 07		03/16/2020	J P MORGAN CHASE SECURITIES INC		32,564,808	32,100,000	455,067	1FE
802072 SN 9	SANTA FE GROSS RECEIPTS 5.000 2035 06		01/01/2020	DISCOVER SPECIALTY		618,075	500,000	2,083	1FE
80216P AS 5	SANTA FE WATER UTIL SYST 4.000 2033 06		01/01/2020	ST PAUL SURPLUS LINES		799,549	715,000	2,383	1FE
80216P AT 3	SANTA FE WATER UTIL SYST 4.000 2034 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		920,873	825,000	2,750	1FE
812643 FZ 2	SEATTLE LIGHT & POWER RE 5.500 2030 02		01/01/2020	DISCOVER SPECIALTY		1,047,560	1,000,000	22,917	1FE
812643 FZ 2	SEATTLE LIGHT & POWER RE 5.500 2030 02		01/01/2020	ST PAUL SURPLUS LINES		2,095,120	2,000,000	45,833	1FE
812643 FZ 2	SEATTLE LIGHT & POWER RE 5.500 2030 02		01/01/2020	NORTHFIELD INSURANCE CO		1,047,560	1,000,000	22,917	1FE
812643 GV 0	SEATTLE LIGHT & POWER RE 5.000 2027 06		01/01/2020	NORTHFIELD INSURANCE CO		1,090,740	1,000,000	4,167	1FE
837545 NC 2	SOUTH DAKOTA CONSERVANCY 5.000 2037 08		01/01/2020	ST PAUL SURPLUS LINES		1,971,775	1,590,000	33,125	1FE
870000 JA 5	SWARTHMORE BORO AUTH COL 5.000 2029 09		01/01/2020	DISCOVER SPECIALTY		681,762	600,000	8,833	1FE
873545 HC 4	TACOMA SEWER REV REF S20 4.000 2034 12		01/01/2020	ST PAUL SURPLUS LINES		1,636,214	1,490,000	4,967	1FE
873545 JJ 7	TACOMA SEWER REV REF S20 3.500 2029 12		01/01/2020	AMERICAN EQUITY SPECIALTY		923,754	845,000	2,465	1FE
873545 JP 3	TACOMA SEWER REV REF S20 3.750 2034 12		01/01/2020	NORTHFIELD INSURANCE CO		798,532	730,000	2,281	1FE
875290 XV 5	TAMPA WATER & SEWER REV 4.000 2035 10		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,203,840	2,000,000	20,000	1FE
882854 D7 4	TEXAS WATER DEV BOARD RE 5.000 2032 08		01/01/2020	NORTHFIELD INSURANCE CO		3,702,930	3,000,000	62,500	1FE
882854 E3 2	TEXAS WATER DEV BOARD RE 4.000 2036 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		2,266,620	2,000,000	33,333	1FE
882854 U8 3	TEXAS WATER DEV BOARD RE 5.000 2035 08		01/01/2020	ST PAUL SURPLUS LINES		4,846,233	3,815,000	79,479	1FE
890680 RB 9	TOPEKA UTILITY REVENUE R 2.250 2032 08		01/01/2020	AMERICAN EQUITY SPECIALTY		725,459	740,000	4,810	1FE
890680 RF 0	TOPEKA UTILITY REVENUE R 2.500 2036 08		01/01/2020	DISCOVER SPECIALTY		949,260	975,000	7,042	1FE
890680 RJ 2	TOPEKA UTILITY REVENUE R 2.625 2039 08		01/01/2020	NORTHFIELD INSURANCE CO		819,587	850,000	6,446	1FE
896564 XA 4	TRINITY RIVER AUTH DENTO 4.000 2039 02		01/01/2020	ST PAUL SURPLUS LINES		2,135,353	1,905,000	31,750	1FE
896575 GU 5	TRINITY RIVER AUTH RED O 5.000 2035 02		01/01/2020	AMERICAN EQUITY SPECIALTY		1,625,180	1,330,000	27,708	1FE
89657P KV 4	TRINITY RIVER AUTH TARRA 3.000 2033 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,021,189	980,000	12,250	1FE
89657P KX 0	TRINITY RIVER AUTH TARRA 3.000 2035 02		01/01/2020	ST PAUL SURPLUS LINES		1,075,537	1,040,000	13,000	1FE
896576 QS 7	TRINITY RIVER AUTH TEN M 2.750 2036 08		01/01/2020	NORTHFIELD INSURANCE CO		1,895,047	1,925,000	8,235	1FE
896576 NX 9	TRINITY RIVER AUTH TEN M 4.250 2028 08		01/01/2020	DISCOVER SPECIALTY		650,240	595,000	10,536	1FE
896576 NY 7	TRINITY RIVER AUTH TEN M 4.350 2029 08		01/01/2020	DISCOVER SPECIALTY		677,865	620,000	11,238	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
899656 PS 5	TULSA MET UTILITY AUTH S 3.000 2030 04		01/01/2020	DISCOVER SPECIALTY		564,305	540,000	4,050	1FE
899656 PT 3	TULSA MET UTILITY AUTH S 3.250 2031 04		01/01/2020	AMERICAN EQUITY SPECIALTY		581,324	555,000	4,509	1FE
914455 LP 3	UNIV OF MICHIGAN REV S20 4.400 2036 04		03/26/2020	CITIGROUP GLOBAL MARKETS		4,440,000	4,440,000	0	1FE
915115 3W 7	UNIV OF TEXAS PERM UNIV 4.000 2037 07		03/31/2020	GOLDMAN SACHS & CO		12,685,000	12,685,000	24,486	1FE
914455 HD 5	UNIVERSITY OF MICHIGAN R .770 2038 04		03/31/2020	BAS-MERRILL LYNCH		36,065,000	36,065,000	25,061	1FE
914455 HE 3	UNIVERSITY OF MICHIGAN R 4.690 2028 04		03/19/2020	BAS-MERRILL LYNCH		20,023,991	20,030,000	14,519	1FE
914455 MA 5	UNIVERSITY OF MICHIGAN R 4.250 2029 12		03/26/2020	BARCLAYS CAPITAL INC		6,950,000	6,950,000	16,082	1FE
914455 NT 3	UNIVERSITY OF MICHIGAN R 4.500 2035 04		01/01/2020	ST PAUL SURPLUS LINES		1,885,521	1,700,000	19,125	1FE
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	DISCOVER SPECIALTY		1,235,760	1,000,000	2,222	1FE
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	NORTHFIELD INSURANCE CO		3,645,492	2,950,000	6,556	1FE
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,235,760	1,000,000	2,222	1FE
91802R EJ 4	UTILITY DEBT SECURITIZAT 5.000 2038 12		01/01/2020	AMERICAN EQUITY SPECIALTY		1,235,760	1,000,000	2,222	1FE
924214 GQ 6	VERMONT MUNI BOND BANK S 5.000 2027 12		01/01/2020	DISCOVER SPECIALTY		736,053	685,000	2,854	1FE
924214 XK 0	VERMONT MUNI BOND BANK S 5.000 2036 12		01/01/2020	ST PAUL SURPLUS LINES		2,107,175	1,750,000	7,292	1FE
924214 J9 1	VERMONT MUNI BOND BANK S 3.375 2038 12		01/01/2020	AMERICAN EQUITY SPECIALTY		950,960	915,000	2,573	1FE
92818H MX 6	VIRGINIA PUBLIC SCH AUTH 3.000 2037 08		01/01/2020	NORTHFIELD INSURANCE CO		4,141,057	3,995,000	73,242	1FE
92818H MY 4	VIRGINIA PUBLIC SCH AUTH 3.125 2038 08		01/01/2020	ST PAUL SURPLUS LINES		4,270,683	4,100,000	78,299	1FE
92817S F6 0	VIRGINIA PUBLIC SCH AUTH 3.000 2028 08		01/01/2020	ST PAUL SURPLUS LINES		1,163,711	1,125,000	14,063	1FE
92818H CK 5	VIRGINIA PUBLIC SCH AUTH 4.000 2030 08		01/01/2020	ST PAUL SURPLUS LINES		2,009,161	1,795,000	29,917	1FE
92817L NL 3	VIRGINIA RES AUTH CLEAN 4.000 2033 10		01/01/2020	ST PAUL SURPLUS LINES		2,023,792	1,945,000	19,450	1FE
92818M T7 5	VIRGINIA RES AUTH INFRA 3.000 2030 11		01/01/2020	DISCOVER SPECIALTY		573,831	555,000	2,775	1FE
92818G QT 3	VIRGINIA RESOURCES AUTH 4.000 2035 11		01/01/2020	ST PAUL SURPLUS LINES		1,953,946	1,790,000	11,933	1FE
92818G XN 8	VIRGINIA RESOURCES AUTH 3.750 2032 11		01/01/2020	ST PAUL SURPLUS LINES		2,883,019	2,685,000	16,781	1FE
92818N DJ 4	VIRGINIA RESOURCES AUTH 3.000 2039 11		01/01/2020	NORTHFIELD INSURANCE CO		916,185	895,000	4,475	1FE
92818M 3V 0	VIRGINIA RESOURCES AUTH 2.750 2034 11		01/01/2020	ST PAUL SURPLUS LINES		2,263,157	2,185,000	10,015	1FE
960686 CB 7	WESTMINSTER WTR & WSTWTR 5.000 2029 12		01/01/2020	NORTHFIELD INSURANCE CO		615,715	500,000	2,083	1FE
960686 CE 1	WESTMINSTER WTR & WSTWTR 5.000 2032 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		799,788	655,000	2,729	1FE
35563P DD 8	SCRT 2017-4 HT CMO 3.250 2057 06		03/25/2020	PAR WRITE-UP		74,749	74,749	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					635,265,238	600,866,749	2,229,973	XXX
Bonds - Industrial and Miscellaneous									
00108W AH 3	AEP TEXAS INC 3.950 2028 06		01/01/2020	ST PAUL SURPLUS LINES		543,724	500,000	1,646	1FE
010392 FQ 6	ALABAMA POWER CO 2.450 2022 03		01/01/2020	NORTHFIELD INSURANCE CO		1,012,302	1,000,000	6,193	1FE
02079K AA 5	ALPHABET INC 3.625 2021 05		01/01/2020	ST PAUL SURPLUS LINES		612,702	597,000	2,525	1FE
02079K AB 3	ALPHABET INC 3.375 2024 02		01/01/2020	NORTHFIELD INSURANCE CO		1,063,749	1,000,000	11,813	1FE
02079K AB 3	ALPHABET INC 3.375 2024 02		01/01/2020	AMERICAN EQUITY SPECIALTY		531,875	500,000	5,906	1FE
02079K AC 1	ALPHABET INC 1.998 2026 08		01/01/2020	ST PAUL SURPLUS LINES		696,522	700,000	5,284	1FE
023135 AM 8	AMAZON.COM INC 3.300 2021 12		01/01/2020	ST PAUL SURPLUS LINES		720,291	700,000	1,668	1FE
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	01/01/2020	ST PAUL SURPLUS LINES		1,077,643	1,000,000	13,222	1FE
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	01/01/2020	NORTHFIELD INSURANCE CO		1,077,643	1,000,000	13,222	1FE
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		538,822	500,000	6,611	1FE
031162 CV 0	AMGEN INC 1.900 2025 02		02/18/2020	MORGAN STANLEY		1,995,920	2,000,000	0	1
898361 AK 6	AMHERST COLLEGE 2.316 2021 11		01/01/2020	DISCOVER SPECIALTY		996,120	1,000,000	3,860	1FE
03761U AG 1	APOLLO INVESTMENT CORP 5.250 2025 03		02/19/2020	SUMRIDGE PARTNERS LLC		1,044,000	1,000,000	24,500	2FE
037833 AK 6	APPLE INC 2.400 2023 05		01/01/2020	ST PAUL SURPLUS LINES		1,017,064	1,000,000	3,867	1FE
037833 AS 9	APPLE INC 3.450 2024 05		01/01/2020	ST PAUL SURPLUS LINES		1,062,037	1,000,000	5,271	1FE
037833 AZ 3	APPLE INC 2.500 2025 02		01/01/2020	ST PAUL SURPLUS LINES		1,018,609	1,000,000	9,861	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
037833 CJ 7	APPLE INC 3.350 2027 02		01/01/2020	DISCOVER SPECIALTY		532,593	500,000	6,607	1FE
037833 CJ 7	APPLE INC 3.350 2027 02		01/01/2020	NORTHFIELD INSURANCE CO		1,065,186	1,000,000	13,214	1FE
040555 CS 1	ARIZONA PUBLIC SERVICE C 3.150 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		518,516	500,000	2,013	1FE
00206R CE 0	AT&T INC 3.900 2024 03		01/01/2020	ST PAUL SURPLUS LINES		531,881	500,000	5,958	2FE
06051G HG 7	BANK OF AMERICA CORP 3.970 2029 03		01/01/2020	ST PAUL SURPLUS LINES		544,886	500,000	6,396	1FE
06051G HX 0	BANK OF AMERICA CORP 2.884 2030 10		01/01/2020	ST PAUL SURPLUS LINES		1,008,785	1,000,000	5,528	1FE
06406H CQ 0	BANK OF NEW YORK MELLON 3.950 2025 11		01/01/2020	ST PAUL SURPLUS LINES		547,701	500,000	2,359	1FE
06406H CQ 0	BANK OF NEW YORK MELLON 3.950 2025 11		01/01/2020	NORTHFIELD INSURANCE CO		547,701	500,000	2,359	1FE
06406R AH 0	BANK OF NEW YORK MELLON 3.850 2028 04		01/01/2020	ST PAUL SURPLUS LINES		559,291	500,000	3,369	1FE
071813 BR 9	BAXTER INTERNATIONAL 1.700 2021 08		01/01/2020	ST PAUL SURPLUS LINES		698,984	700,000	4,496	1FE
09247X AQ 4	BLACKROCK INC 2.400 2030 04		02/05/2020	STIFEL NICOLAUS & CO INC		2,119,446	2,100,000	1,400	1FE
097023 BT 1	BOEING CO 2.125 2022 03		01/01/2020	DISCOVER SPECIALTY		501,340	500,000	3,542	2FE
097023 BT 1	BOEING CO 2.125 2022 03		01/01/2020	AMERICAN EQUITY SPECIALTY		200,536	200,000	1,417	2FE
097023 BX 2	BOEING CO 3.250 2028 03		01/01/2020	ST PAUL SURPLUS LINES		1,041,533	1,000,000	10,833	2FE
14448C AA 2	CARRIER GLOBAL CORP (144 2.722 2030 02		02/14/2020	VARIOUS		5,005,840	5,000,000	0	2FE
14912L 5X 5	CATERPILLAR FINANCIAL SE 3.750 2023 11		01/01/2020	ST PAUL SURPLUS LINES		533,723	500,000	1,927	1FE
14912L 6C 0	CATERPILLAR FINANCIAL SE 3.300 2024 06		01/01/2020	NORTHFIELD INSURANCE CO		1,051,524	1,000,000	2,017	1FE
14913Q 2N 8	CATERPILLAR FINANCIAL SE 3.150 2021 09		01/01/2020	ST PAUL SURPLUS LINES		1,022,186	1,000,000	9,975	1FE
14913Q 2V 0	CATERPILLAR FINANCIAL SE 2.850 2024 05		01/01/2020	ST PAUL SURPLUS LINES		1,034,094	1,000,000	3,483	1FE
149123 CC 3	CATERPILLAR INC 3.400 2024 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		529,577	500,000	2,172	1FE
15189W AL 4	CENTERPOINT ENERGY RESOU 4.000 2028 04		01/01/2020	ST PAUL SURPLUS LINES		535,131	500,000	5,000	2FE
166764 AB 6	CHEVRON CORP 2.355 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,014,005	1,000,000	1,701	1FE
166764 AB 6	CHEVRON CORP 2.355 2022 12		01/01/2020	NORTHFIELD INSURANCE CO		1,014,005	1,000,000	1,701	1FE
166764 AH 3	CHEVRON CORP 3.191 2023 06		01/01/2020	NORTHFIELD INSURANCE CO		759,976	730,000	453	1FE
166764 AH 3	CHEVRON CORP 3.191 2023 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		520,531	500,000	310	1FE
166764 BL 3	CHEVRON CORP 2.954 2026 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		522,633	500,000	1,846	1FE
17275R AN 2	CISCO SYSTEMS 3.625 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		1,069,183	1,000,000	11,781	1FE
17325F AV 0	CITIBANK NA 3.165 2022 02		01/01/2020	ST PAUL SURPLUS LINES		2,025,337	2,000,000	23,210	1FE
174610 AS 4	CITIZENS FINANCIAL GROUP 2.500 2030 02		02/06/2020	VARIOUS		4,977,460	5,000,000	556	2FE
191216 BE 9	COCA-COLA CO 3.200 2023 11		01/01/2020	ST PAUL SURPLUS LINES		1,048,897	1,000,000	5,333	1FE
191216 BS 8	COCA-COLA CO 2.875 2025 10		01/01/2020	ST PAUL SURPLUS LINES		1,042,759	1,000,000	5,111	1FE
191216 CE 8	COCA-COLA CO 2.900 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		522,809	500,000	1,450	1FE
191216 CE 8	COCA-COLA CO 2.900 2027 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		522,809	500,000	1,450	1FE
191216 CM 0	COCA-COLA CO 2.125 2029 09		01/01/2020	ST PAUL SURPLUS LINES		974,864	1,000,000	6,788	1FE
19416Q DZ 0	COLGATE-PALMOLIVE 2.300 2022 05		01/01/2020	ST PAUL SURPLUS LINES		1,015,165	1,000,000	3,706	1FE
19416Q DZ 0	COLGATE-PALMOLIVE 2.300 2022 05		01/01/2020	NORTHFIELD INSURANCE CO		1,015,165	1,000,000	3,706	1FE
19416Q EA 4	COLGATE-PALMOLIVE 1.950 2023 02		01/01/2020	ST PAUL SURPLUS LINES		1,004,468	1,000,000	8,125	1FE
19416Q EA 4	COLGATE-PALMOLIVE 1.950 2023 02		01/01/2020	NORTHFIELD INSURANCE CO		1,004,468	1,000,000	8,125	1FE
19416Q EG 1	COLGATE-PALMOLIVE 3.250 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		528,119	500,000	4,785	1FE
19416Q EL 0	COLGATE-PALMOLIVE 2.250 2022 11		01/01/2020	AMERICAN EQUITY SPECIALTY		506,956	500,000	1,438	1FE
20030N BY 6	COMCAST CORP 3.300 2027 02		01/01/2020	NORTHFIELD INSURANCE CO		529,716	500,000	6,875	1FE
202795 JR 2	COMMONWEALTH EDISON 2.200 2030 03		02/20/2020	CITIGROUP GLOBAL MARKETS		1,990,180	2,000,000	0	1FE
210518 CV 6	CONSUMERS ENERGY COMPANY 3.375 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		522,548	500,000	6,375	1FE
22160K AM 7	COSTCO WHOLESALE CORP 3.000 2027 05		01/01/2020	ST PAUL SURPLUS LINES		1,054,956	1,000,000	3,583	1FE
22160K AM 7	COSTCO WHOLESALE CORP 3.000 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		527,478	500,000	1,792	1FE
126650 BZ 2	CVS CAREMARK 2.750 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,016,243	1,000,000	2,292	2FE

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
233851 DF 8	DAIMLER FINANCE NA LLC (3.750 2028 02	C	01/01/2020	ST PAUL SURPLUS LINES		531,092	500,000	6,719	1FE
235851 AQ 5	DANAHER CORP 3.350 2025 09		01/01/2020	ST PAUL SURPLUS LINES		531,884	500,000	4,932	1FE
23918K AQ 1	DAVITA HEALTHCARE 5.125 2024 07		03/17/2020	BAS-MERRILL LYNCH		960,000	1,000,000	9,111	3FE
23338V AK 2	DTE ELECTRIC CO 2.250 2030 03		02/12/2020	CIBC WORLD MARKETS		1,992,880	2,000,000	0	1FE
26444G AC 7	DUKE ENERGY FLORIDA PROJ 2.538 2031 09		01/01/2020	ST PAUL SURPLUS LINES		1,003,058	1,000,000	8,460	1FE
26444G AC 7	DUKE ENERGY FLORIDA PROJ 2.538 2031 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		501,529	500,000	4,230	1FE
26442U AG 9	DUKE ENERGY PROGRESS 3.700 2028 09		01/01/2020	ST PAUL SURPLUS LINES		545,588	500,000	6,167	1FE
26442U AG 9	DUKE ENERGY PROGRESS 3.700 2028 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,091,176	1,000,000	12,333	1FE
26078J AB 6	DUPONT DE NEMOURS INC 4.205 2023 11		01/01/2020	ST PAUL SURPLUS LINES		1,069,948	1,000,000	5,373	2FE
532457 BV 9	ELI LILLY 3.375 2029 03		01/01/2020	ST PAUL SURPLUS LINES		538,559	500,000	4,969	1FE
29364D AV 2	ENTERGY ARKANSAS 4.000 2028 06		03/13/2020	BNP PARIBAS		2,189,460	2,000,000	23,778	1FE
29365T AG 9	ENTERGY TEXAS INC 4.000 2029 03		01/29/2020	MORGAN STANLEY		2,255,500	2,000,000	26,667	2FE
294429 AK 1	EQUIFAX INC 2.300 2021 06		01/01/2020	ST PAUL SURPLUS LINES		1,003,038	1,000,000	1,917	2FE
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08		01/01/2020	ST PAUL SURPLUS LINES		1,010,329	1,000,000	8,878	1FE
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		01/01/2020	ST PAUL SURPLUS LINES		1,047,757	1,000,000	9,352	1FE
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		523,878	500,000	4,676	1FE
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		523,878	500,000	4,676	1FE
30231G AF 9	EXXON MOBIL CORP 2.709 2025 03		01/01/2020	AMERICAN EQUITY SPECIALTY		516,945	500,000	4,327	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		01/01/2020	NORTHFIELD INSURANCE CO		524,577	500,000	5,072	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,049,155	1,000,000	10,143	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		01/01/2020	AMERICAN EQUITY SPECIALTY		524,578	500,000	5,072	1FE
31620M AY 2	FIDELITY NATIONAL INFORM 4.250 2028 05		02/10/2020	U S BANCORP		3,416,460	3,000,000	30,813	2FE
31620M BJ 4	FIDELITY NATIONAL INFORM 3.750 2029 05		02/03/2020	HSBC		2,230,040	2,000,000	15,417	2FE
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06		01/01/2020	AMERICAN EQUITY SPECIALTY		512,563	500,000	1,146	1FE
341081 FK 8	FLORIDA POWER & LIGHT 3.250 2024 06		01/01/2020	NORTHFIELD INSURANCE CO		523,767	500,000	1,354	1FE
341081 FM 4	FLORIDA POWER & LIGHT 3.125 2025 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,389	500,000	1,302	1FE
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/01/2020	NORTHFIELD INSURANCE CO		1,051,368	1,000,000	13,789	2FE
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,051,368	1,000,000	13,789	2FE
377372 AM 9	GLAXOSMITHKLINE 3.625 2025 05	C	01/01/2020	ST PAUL SURPLUS LINES		1,073,688	1,000,000	4,632	1FE
377372 AM 9	GLAXOSMITHKLINE 3.625 2025 05	C	01/01/2020	NORTHFIELD INSURANCE CO		536,844	500,000	2,316	1FE
377372 AN 7	GLAXOSMITHKLINE 3.875 2028 05	C	01/01/2020	ST PAUL SURPLUS LINES		1,104,590	1,000,000	4,951	1FE
38148L AE 6	GOLDMAN SACHS GROUP 3.750 2025 05		01/01/2020	ST PAUL SURPLUS LINES		530,777	500,000	2,031	2FE
40139L AC 7	GUARDIAN LIFE GLOBAL FUN 1.950 2021 10		01/01/2020	NORTHFIELD INSURANCE CO		1,001,192	1,000,000	3,467	1FE
40139L AF 0	GUARDIAN LIFE GLOBAL FUN 2.900 2024 05		01/01/2020	ST PAUL SURPLUS LINES		1,027,910	1,000,000	4,431	1FE
421946 AL 8	HEALTHCARE REALTY TRUST 2.400 2030 03		03/04/2020	U S BANCORP		4,983,250	5,000,000	0	2FE
437076 BK 7	HOME DEPOT INC 3.350 2025 09		01/01/2020	NORTHFIELD INSURANCE CO		534,302	500,000	4,932	1FE
437076 BK 7	HOME DEPOT INC 3.350 2025 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		534,302	500,000	4,932	1FE
437076 BM 3	HOME DEPOT INC 3.000 2026 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		523,351	500,000	3,750	1FE
437076 BT 8	HOME DEPOT INC 2.800 2027 09		01/01/2020	NORTHFIELD INSURANCE CO		520,121	500,000	4,161	1FE
437076 BY 7	HOME DEPOT INC 2.950 2029 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		520,252	500,000	656	1FE
438516 BA 3	HONEYWELL INTERNATIONAL 4.250 2021 03		01/01/2020	NORTHFIELD INSURANCE CO		1,030,474	1,000,000	14,167	1FE
438516 BD 7	HONEYWELL INTERNATIONAL 3.350 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		526,369	500,000	1,396	1FE
438516 BD 7	HONEYWELL INTERNATIONAL 3.350 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		526,369	500,000	1,396	1FE
438516 BL 9	HONEYWELL INTERNATIONAL 2.500 2026 11		01/01/2020	ST PAUL SURPLUS LINES		1,017,658	1,000,000	4,167	1FE
438516 BL 9	HONEYWELL INTERNATIONAL 2.500 2026 11		01/01/2020	NORTHFIELD INSURANCE CO		1,017,658	1,000,000	4,167	1FE
459200 HG 9	IBM CORP 1.875 2022 08		01/01/2020	NORTHFIELD INSURANCE CO		999,901	1,000,000	7,813	1FE
459200 HP 9	IBM CORP 3.375 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		523,663	500,000	7,031	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
452308 AT 6	ILLINOIS TOOL WORKS INC 3.500 2024 03		01/01/2020	ST PAUL SURPLUS LINES		530,318	500,000	5,833	1FE
452308 AT 6	ILLINOIS TOOL WORKS INC 3.500 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		1,060,636	1,000,000	11,667	1FE
452308 AX 7	ILLINOIS TOOL WORKS INC 2.650 2026 11		01/01/2020	ST PAUL SURPLUS LINES		1,643,161	1,600,000	5,418	1FE
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		01/01/2020	ST PAUL SURPLUS LINES		546,318	500,000	2,460	1FE
458140 AM 2	INTEL CORP 2.700 2022 12		01/01/2020	ST PAUL SURPLUS LINES		1,024,800	1,000,000	1,200	1FE
458140 AX 8	INTEL CORP 3.150 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		529,319	500,000	2,188	1FE
461070 AM 6	INTERSTATE POWER & LIGHT 3.400 2025 08		01/01/2020	ST PAUL SURPLUS LINES		1,038,169	1,000,000	12,844	2FE
46849L TC 5	JACKSON NATIONAL LIFE (1 3.875 2025 06	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		536,292	500,000	1,076	1FE
46849L TE 1	JACKSON NATIONAL LIFE (1 3.300 2022 02	C	01/01/2020	ST PAUL SURPLUS LINES		1,028,323	1,000,000	13,750	1FE
24422E RH 4	JOHN DEERE CAPITAL CORP 3.150 2021 10		01/01/2020	NORTHFIELD INSURANCE CO		717,289	700,000	4,655	1FE
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	DISCOVER SPECIALTY		536,631	505,000	1,231	1FE
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	ST PAUL SURPLUS LINES		1,062,635	1,000,000	2,438	1FE
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		531,317	500,000	1,219	1FE
478160 BH 6	JOHNSON & JOHNSON 3.375 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		531,317	500,000	1,219	1FE
478160 BN 3	JOHNSON & JOHNSON 2.450 2021 12		01/01/2020	ST PAUL SURPLUS LINES		1,011,352	1,000,000	1,769	1FE
478160 CE 2	JOHNSON & JOHNSON 2.950 2027 03		01/01/2020	NORTHFIELD INSURANCE CO		524,454	500,000	4,835	1FE
46625H JX 9	JP MORGAN CHASE 3.625 2024 05		01/01/2020	NORTHFIELD INSURANCE CO		530,056	500,000	2,417	1FE
46647P AH 9	JP MORGAN CHASE 3.220 2025 03		01/01/2020	NORTHFIELD INSURANCE CO		518,390	500,000	5,367	1FE
46647P AY 2	JP MORGAN CHASE 4.023 2024 12		01/01/2020	ST PAUL SURPLUS LINES		533,236	500,000	1,453	1FE
49326E EH 2	KEYCORP 4.150 2025 10		01/01/2020	ST PAUL SURPLUS LINES		1,096,705	1,000,000	7,147	2FE
494368 BR 3	KIMBERLY-CLARK 3.050 2025 08		01/01/2020	ST PAUL SURPLUS LINES		1,055,943	1,000,000	11,522	1FE
50077L AT 3	KRAFT HEINZ FOODS CO 4.625 2029 01		02/26/2020	CITIGROUP GLOBAL MARKETS		1,086,930	1,000,000	3,597	3FE
573284 AV 8	MARTIN MARIETTA MATERIAL 2.500 2030 03		03/05/2020	DEUTSCHE BANC		1,631,256	1,650,000	0	1
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN 3.600 2024 04		01/01/2020	ST PAUL SURPLUS LINES		1,055,241	1,000,000	8,200	1FE
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN 3.600 2024 04		01/01/2020	NORTHFIELD INSURANCE CO		1,055,241	1,000,000	8,200	1FE
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		01/01/2020	DISCOVER SPECIALTY		527,051	500,000	5,336	1FE
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		01/01/2020	ST PAUL SURPLUS LINES		1,054,102	1,000,000	10,672	1FE
57629W CH 1	MASSMUTUAL GLOBAL FUNDIN 3.400 2026 03		01/01/2020	NORTHFIELD INSURANCE CO		1,054,102	1,000,000	10,672	1FE
58013M ES 9	MCDONALDS CORP 3.250 2024 06		01/01/2020	NORTHFIELD INSURANCE CO		526,346	500,000	948	2FE
58013M ES 9	MCDONALDS CORP 3.250 2024 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		526,346	500,000	948	2FE
58013M FL 3	MCDONALDS CORP 1.450 2025 09		03/03/2020	GOLDMAN SACHS & CO		1,996,320	2,000,000	0	1
58013M FM 1	MCDONALDS CORP 2.125 2030 03		03/04/2020	VARIOUS		3,001,560	3,000,000	59	2FE
589331 AT 4	MERCK & CO INC 2.400 2022 09		01/01/2020	ST PAUL SURPLUS LINES		1,015,595	1,000,000	7,067	1FE
589331 AT 4	MERCK & CO INC 2.400 2022 09		01/01/2020	NORTHFIELD INSURANCE CO		1,015,595	1,000,000	7,067	1FE
59217G DC 0	MET LIFE GLOBAL FUNDING 3.050 2029 06		01/01/2020	ST PAUL SURPLUS LINES		2,087,034	2,000,000	2,372	1FE
594918 AL 8	MICROSOFT CORP 4.000 2021 02		01/01/2020	ST PAUL SURPLUS LINES		1,027,355	1,000,000	15,889	1FE
594918 AW 4	MICROSOFT CORP 3.625 2023 12		01/01/2020	ST PAUL SURPLUS LINES		532,295	500,000	806	1FE
594918 AW 4	MICROSOFT CORP 3.625 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		532,295	500,000	806	1FE
594918 AW 4	MICROSOFT CORP 3.625 2023 12		01/01/2020	TRAVELERS EXCESS & SURPLUS		532,295	500,000	806	1FE
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	DISCOVER SPECIALTY		528,554	500,000	2,517	1FE
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	ST PAUL SURPLUS LINES		1,057,108	1,000,000	5,035	1FE
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	NORTHFIELD INSURANCE CO		1,057,108	1,000,000	5,035	1FE
594918 BJ 2	MICROSOFT CORP 3.125 2025 11		01/01/2020	AMERICAN EQUITY SPECIALTY		528,554	500,000	2,517	1FE
594918 BR 4	MICROSOFT CORP 2.400 2026 08		01/01/2020	ST PAUL SURPLUS LINES		1,011,845	1,000,000	9,533	1FE
594918 BR 4	MICROSOFT CORP 2.400 2026 08		01/01/2020	NORTHFIELD INSURANCE CO		1,011,845	1,000,000	9,533	1FE
594918 BR 4	MICROSOFT CORP 2.400 2026 08		01/01/2020	AMERICAN EQUITY SPECIALTY		505,923	500,000	4,767	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
594918 BY 9	MICROSOFT CORP 3.300 2027 02		01/01/2020	ST PAUL SURPLUS LINES		534,453	500,000	6,646	1FE
637432 NN 1	NATIONAL RURAL UTILITIES 3.050 2027 04		01/01/2020	NORTHFIELD INSURANCE CO		518,425	500,000	2,796	1FE
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	01/01/2020	ST PAUL SURPLUS LINES		1,046,104	1,000,000	9,026	1FE
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		523,052	500,000	4,513	1FE
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	01/01/2020	AMERICAN EQUITY SPECIALTY		523,052	500,000	4,513	1FE
64952W DG 5	NEW YORK LIFE GLOBAL FUN 2.875 2024 04		01/01/2020	ST PAUL SURPLUS LINES		1,031,760	1,000,000	6,469	1FE
654106 AC 7	NIKE INC 2.250 2023 05		01/01/2020	ST PAUL SURPLUS LINES		1,016,413	1,000,000	3,750	1FE
665859 AT 1	NORTHERN TRUST CORP 3.650 2028 08		01/01/2020	ST PAUL SURPLUS LINES		546,231	500,000	7,503	1FE
665859 AU 8	NORTHERN TRUST CORP 3.150 2029 05		01/01/2020	ST PAUL SURPLUS LINES		2,101,305	2,000,000	10,150	1FE
666807 BG 6	NORTHROP GRUMMAN CORP 3.250 2023 08		01/01/2020	ST PAUL SURPLUS LINES		729,785	700,000	9,479	2FE
666807 BK 7	NORTHROP GRUMMAN CORP 3.200 2027 02		01/01/2020	NORTHFIELD INSURANCE CO		520,385	500,000	6,667	2FE
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09	C	01/01/2020	ST PAUL SURPLUS LINES		1,016,131	1,000,000	6,667	1FE
66989H AE 8	NOVARTIS CAPITAL 2.400 2022 09	C	01/01/2020	NORTHFIELD INSURANCE CO		1,016,131	1,000,000	6,667	1FE
66989H AQ 1	NOVARTIS CAPITAL 2.000 2027 02	C	02/11/2020	CITIGROUP GLOBAL MARKETS		2,997,270	3,000,000	0	1
66989H AR 9	NOVARTIS CAPITAL 2.200 2030 08	C	02/12/2020	CITIGROUP GLOBAL MARKETS		8,992,410	9,000,000	0	1FE
67021C AN 7	NSTAR ELECTRIC CO 3.250 2029 05		02/12/2020	KEYBANC CAPITAL MARK		3,375,719	3,125,000	25,109	1FE
677415 CS 8	OHIO POWER CO 2.600 2030 04		03/13/2020	VARIOUS		5,016,780	5,000,000	0	1FE
68389X BC 8	ORACLE CORP 2.950 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		520,525	500,000	1,885	1FE
68389X BN 4	ORACLE CORP 3.250 2027 11		01/01/2020	NORTHFIELD INSURANCE CO		529,937	500,000	2,076	1FE
68389X BN 4	ORACLE CORP 3.250 2027 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		529,937	500,000	2,076	1FE
68902V AD 9	OTIS WORLDWIDE CORP (144 2.056 2025 04		02/19/2020	GOLDMAN SACHS & CO		4,999,950	5,000,000	0	2FE
68902V AE 7	OTIS WORLDWIDE CORP (144 2.293 2027 04		02/20/2020	GOLDMAN SACHS & CO		5,002,730	5,000,000	0	2FE
693304 AU 1	PECO ENERGY CO 1.700 2021 09		01/01/2020	ST PAUL SURPLUS LINES		699,146	700,000	3,504	1FE
713448 CM 8	PEPSICO INC 3.600 2024 03		01/01/2020	NORTHFIELD INSURANCE CO		1,064,808	1,000,000	12,000	1FE
717081 DM 2	PFIZER INC 3.400 2024 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		529,035	500,000	2,172	1FE
717081 DV 2	PFIZER INC 2.750 2026 06		01/01/2020	NORTHFIELD INSURANCE CO		517,312	500,000	1,069	1FE
717081 EN 9	PFIZER INC 3.200 2023 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		521,676	500,000	4,711	1FE
717081 ES 8	PFIZER INC 2.950 2024 03		01/01/2020	ST PAUL SURPLUS LINES		1,038,596	1,000,000	8,686	1FE
718172 CB 3	PHILIP MORRIS INTERNATIO 3.125 2027 08		01/01/2020	NORTHFIELD INSURANCE CO		518,599	500,000	5,816	1FE
69349L AQ 1	PNC BANK NA 4.200 2025 11		01/01/2020	ST PAUL SURPLUS LINES		549,870	500,000	3,500	1FE
69353R FG 8	PNC BANK NA 3.100 2027 10		01/01/2020	NORTHFIELD INSURANCE CO		521,639	500,000	2,842	1FE
693475 AT 2	PNC FINANCIAL SERVICES 3.150 2027 05		01/01/2020	ST PAUL SURPLUS LINES		1,048,977	1,000,000	3,675	1FE
693475 AW 5	PNC FINANCIAL SERVICES 3.450 2029 04		01/01/2020	ST PAUL SURPLUS LINES		1,067,389	1,000,000	6,517	1FE
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	ST PAUL SURPLUS LINES		1,048,439	1,000,000	11,500	1FE
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	NORTHFIELD INSURANCE CO		1,048,439	1,000,000	11,500	1FE
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,048,439	1,000,000	11,500	1FE
741531 FA 0	PRICOA GLOBAL FUNDING (1 3.450 2023 09		01/01/2020	AMERICAN EQUITY SPECIALTY		524,220	500,000	5,750	1FE
742718 DY 2	PROCTER & GAMBLE CO 2.300 2022 02		01/01/2020	ST PAUL SURPLUS LINES		1,013,545	1,000,000	9,264	1FE
742718 EB 1	PROCTER & GAMBLE CO 3.100 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		522,341	500,000	5,856	1FE
742718 EP 0	PROCTER & GAMBLE CO 2.700 2026 02		01/01/2020	ST PAUL SURPLUS LINES		1,041,774	1,000,000	11,175	1FE
742718 EV 7	PROCTER & GAMBLE CO 2.850 2027 08		01/01/2020	ST PAUL SURPLUS LINES		530,198	500,000	5,542	1FE
74340X BM 2	PROLOGIS LP 2.250 2030 04		02/03/2020	WELLS FARGO SECURITIES		6,953,170	7,000,000	0	1FE
74368C AP 9	PROTECTIVE LIFE GLOBAL (3.104 2024 04	C	01/01/2020	ST PAUL SURPLUS LINES		1,031,743	1,000,000	6,553	1FE
74432Q BZ 7	PRUDENTIAL FINANCIAL INC 3.500 2024 05		01/01/2020	NORTHFIELD INSURANCE CO		1,064,225	1,000,000	4,472	1FE
74456Q BS 4	PUBLIC SERVICE ELECTRIC 3.000 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		517,365	500,000	1,917	1FE
74456Q BY 1	PUBLIC SERVICE ELECTRIC 3.200 2029 05		01/01/2020	ST PAUL SURPLUS LINES		1,055,074	1,000,000	4,089	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
913017 BA 6	RAYTHEON TECHNOLOGIES CO 7.500 2029 09		03/13/2020	CITIGROUP GLOBAL MARKETS		1,567,487	1,131,000	471	2FE
913017 CR 8	RAYTHEON TECHNOLOGIES CO 3.125 2027 05		01/01/2020	NORTHFIELD INSURANCE CO		1,049,399	1,000,000	4,948	2FE
913017 CR 8	RAYTHEON TECHNOLOGIES CO 3.125 2027 05		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,049,399	1,000,000	4,948	2FE
771196 BN 1	ROCHE HOLDINGS INC (144A 3.250 2023 09	C	01/01/2020	ST PAUL SURPLUS LINES		1,044,265	1,000,000	9,389	1FE
771196 BN 1	ROCHE HOLDINGS INC (144A 3.250 2023 09	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		1,044,265	1,000,000	9,389	1FE
797440 BN 3	SAN DIEGO G & E 3.000 2021 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		1,013,892	1,000,000	11,333	1FE
797440 BR 4	SAN DIEGO G & E 3.600 2023 09		01/01/2020	ST PAUL SURPLUS LINES		1,045,716	1,000,000	12,000	1FE
797440 BR 4	SAN DIEGO G & E 3.600 2023 09		01/01/2020	NORTHFIELD INSURANCE CO		522,858	500,000	6,000	1FE
824348 AR 7	SHERWIN-WILLIAMS CO 3.450 2025 08		01/01/2020	ST PAUL SURPLUS LINES		558,149	530,000	7,619	2FE
824348 BL 9	SHERWIN-WILLIAMS CO 2.300 2030 05		03/04/2020	VARIOUS		5,009,590	5,000,000	0	2FE
842434 CM 2	SOUTHERN CALIFORNIA GAS 3.150 2024 09		01/01/2020	NORTHFIELD INSURANCE CO		522,328	500,000	4,638	1FE
8447HB AA 0	SOUTHTRUST BANK NA 7.690 2025 05		01/01/2020	NORTHFIELD INSURANCE CO		1,755,303	1,425,000	14,002	1FE
854502 AL 5	STANLEY BLACK & DECKER 2.300 2030 03		02/03/2020	BAS-MERRILL LYNCH		2,990,010	3,000,000	0	1FE
855244 AD 1	STARBUCKS CORP 3.850 2023 10		01/01/2020	ST PAUL SURPLUS LINES		530,417	500,000	4,813	2FE
855244 AP 4	STARBUCKS CORP 3.500 2028 03		01/01/2020	ST PAUL SURPLUS LINES		537,340	500,000	5,833	2FE
855244 AW 9	STARBUCKS CORP 2.250 2030 03		03/10/2020	BAS-MERRILL LYNCH		4,970,700	5,000,000	0	2FE
857477 AM 5	STATE STREET CORP 3.700 2023 11		01/01/2020	ST PAUL SURPLUS LINES		532,891	500,000	2,107	1FE
857477 AM 5	STATE STREET CORP 3.700 2023 11		01/01/2020	NORTHFIELD INSURANCE CO		532,891	500,000	2,107	1FE
857477 AM 5	STATE STREET CORP 3.700 2023 11		01/01/2020	TRAVELERS EXCESS & SURPLUS		532,891	500,000	2,107	1FE
857477 AT 0	STATE STREET CORP 3.550 2025 08		01/01/2020	ST PAUL SURPLUS LINES		537,797	500,000	6,558	1FE
857477 AT 0	STATE STREET CORP 3.550 2025 08		01/01/2020	TRAVELERS EXCESS & SURPLUS		537,797	500,000	6,558	1FE
857477 BD 4	STATE STREET CORP 4.141 2029 12		01/01/2020	ST PAUL SURPLUS LINES		558,058	500,000	1,610	1FE
882508 BA 1	TEXAS INSTRUMENTS INC 1.850 2022 05		01/01/2020	AMERICAN EQUITY SPECIALTY		499,639	500,000	1,182	1FE
872539 AA 9	TJX COS INC 2.750 2021 06		01/01/2020	ST PAUL SURPLUS LINES		1,012,311	1,000,000	1,222	1FE
07330M AA 5	TRUIST BANK 3.800 2026 10		01/01/2020	ST PAUL SURPLUS LINES		536,572	500,000	3,219	1FE
86787E AT 4	TRUIST BANK 2.450 2022 08		01/01/2020	NORTHFIELD INSURANCE CO		707,612	700,000	7,146	1FE
05531F BF 9	TRUIST FINANCIAL CORP 3.750 2023 12		01/01/2020	ST PAUL SURPLUS LINES		530,414	500,000	1,302	1FE
05531F BF 9	TRUIST FINANCIAL CORP 3.750 2023 12		01/01/2020	NORTHFIELD INSURANCE CO		530,414	500,000	1,302	1FE
904311 AA 5	UNDER ARMOUR INC 3.250 2026 06		02/28/2020	MARKET AXESS		948,660	1,000,000	7,042	3FE
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02	C	01/01/2020	ST PAUL SURPLUS LINES		1,026,823	1,000,000	16,646	1FE
904764 AY 3	UNILEVER CAPITAL 2.900 2027 05	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		522,216	500,000	2,256	1FE
904764 BG 1	UNILEVER CAPITAL 3.250 2024 03	C	01/01/2020	ST PAUL SURPLUS LINES		1,047,877	1,000,000	10,292	1FE
904764 BG 1	UNILEVER CAPITAL 3.250 2024 03	C	01/01/2020	TRAVELERS EXCESS & SURPLUS		523,938	500,000	5,146	1FE
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09		01/01/2020	ST PAUL SURPLUS LINES		552,505	500,000	6,090	2FE
907818 FJ 2	UNION PACIFIC CORP 2.150 2027 02		01/28/2020	CITIGROUP GLOBAL MARKETS		2,997,870	3,000,000	0	1
91324P DR 0	UNITEDHEALTH GROUP INC 2.375 2024 08		01/01/2020	ST PAUL SURPLUS LINES		1,013,269	1,000,000	10,292	1FE
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	DISCOVER SPECIALTY		525,490	500,000	2,800	1FE
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	ST PAUL SURPLUS LINES		1,050,981	1,000,000	5,600	1FE
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	NORTHFIELD INSURANCE CO		525,490	500,000	2,800	1FE
91159H HR 4	US BANCORP 3.150 2027 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,490	500,000	2,800	1FE
91159H HV 5	US BANCORP 3.375 2024 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,062	500,000	6,844	1FE
92343V FE 9	VERIZON COMMUNICATIONS 3.150 2030 03		03/17/2020	GOLDMAN SACHS & CO		2,990,790	3,000,000	0	2FE
927804 FV 1	VIRGINIA ELECTRIC & POWE 2.950 2026 11		01/01/2020	NORTHFIELD INSURANCE CO		518,267	500,000	1,885	1FE
927804 FX 7	VIRGINIA ELECTRIC & POWE 3.500 2027 03		01/01/2020	ST PAUL SURPLUS LINES		534,897	500,000	5,153	1FE
927804 FX 7	VIRGINIA ELECTRIC & POWE 3.500 2027 03		01/01/2020	NORTHFIELD INSURANCE CO		534,897	500,000	5,153	1FE
92826C AD 4	VISA INC 3.150 2025 12		01/01/2020	ST PAUL SURPLUS LINES		528,632	500,000	744	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
92826C AH 5	VISA INC 2.750 2027 09		01/01/2020	NORTHFIELD INSURANCE CO		523,247	500,000	4,049	1FE
931142 DH 3	WALMART INC 2.550 2023 04		01/01/2020	ST PAUL SURPLUS LINES		1,021,735	1,000,000	5,667	1FE
931142 DH 3	WALMART INC 2.550 2023 04		01/01/2020	NORTHFIELD INSURANCE CO		1,021,735	1,000,000	5,667	1FE
931142 DP 5	WALMART INC 3.300 2024 04		01/01/2020	NORTHFIELD INSURANCE CO		525,872	500,000	3,163	1FE
931142 DP 5	WALMART INC 3.300 2024 04		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,872	500,000	3,163	1FE
931142 EK 5	WALMART INC 3.400 2023 06		01/01/2020	DISCOVER SPECIALTY		525,749	500,000	236	1FE
931142 EK 5	WALMART INC 3.400 2023 06		01/01/2020	ST PAUL SURPLUS LINES		1,051,499	1,000,000	472	1FE
931142 EK 5	WALMART INC 3.400 2023 06		01/01/2020	TRAVELERS EXCESS & SURPLUS		525,749	500,000	236	1FE
25468P CW 4	WALT DISNEY COMPANY 2.350 2022 12		01/01/2020	DISCOVER SPECIALTY		507,460	500,000	979	1FE
25468P CW 4	WALT DISNEY COMPANY 2.350 2022 12		01/01/2020	NORTHFIELD INSURANCE CO		1,014,920	1,000,000	1,958	1FE
25468P DF 0	WALT DISNEY COMPANY 3.150 2025 09		01/01/2020	ST PAUL SURPLUS LINES		531,432	500,000	4,550	1FE
25468P DK 9	WALT DISNEY COMPANY 3.000 2026 02		01/01/2020	TRAVELERS EXCESS & SURPLUS		526,546	500,000	5,750	1FE
94974B GA 2	WELLS FARGO & CO 3.300 2024 09		01/01/2020	NORTHFIELD INSURANCE CO		524,013	500,000	5,133	1FE
94974B GA 2	WELLS FARGO & CO 3.300 2024 09		01/01/2020	TRAVELERS EXCESS & SURPLUS		524,013	500,000	5,133	1FE
94988J 5R 4	WELLS FARGO BANK NA 3.550 2023 08		01/01/2020	NORTHFIELD INSURANCE CO		524,036	500,000	6,755	1FE
94988J 5T 0	WELLS FARGO BANK NA 3.625 2021 10		01/01/2020	ST PAUL SURPLUS LINES		1,029,207	1,000,000	6,948	1FE
88579Y AF 8	3M COMPANY 2.000 2022 06		01/01/2020	NORTHFIELD INSURANCE CO		1,003,905	1,000,000	278	1FE
88579Y AV 3	3M COMPANY 2.250 2026 09		01/01/2020	ST PAUL SURPLUS LINES		700,968	700,000	4,463	1FE
13648T AA 5	CANADIAN PACIFIC RAILWAY 2.050 2030 03	A	03/03/2020	BARCLAYS CAPITAL INC		2,994,060	3,000,000	0	2FE
06407E AA 3	BANK OF NEW ZEALAND (144 3.500 2024 02	D	01/01/2020	ST PAUL SURPLUS LINES		2,090,858	2,000,000	25,472	1FE
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05	D	01/01/2020	ST PAUL SURPLUS LINES		548,358	500,000	2,314	1FE
456866 AK 8	INGERSOLL-RAND 6.391 2027 11	D	01/01/2020	TRAVELERS EXCESS & SURPLUS		2,968,628	2,500,000	20,416	2FE
801060 AD 6	SANOFI 3.625 2028 06	D	01/01/2020	ST PAUL SURPLUS LINES		550,841	500,000	604	1FE
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04	D	01/01/2020	ST PAUL SURPLUS LINES		535,557	500,000	4,219	1FE
749389 AA 0	RCKT 2020-1 A1 CMO (144A 3.000 2050 02		02/06/2020	BAS-MERRILL LYNCH		14,660,860	14,500,000	21,750	1FE
95002K AA 1	WFMBS 2020-1 A1 CMO (144 3.000 2049 12		02/14/2020	WELLS FARGO SECURITIES		15,178,125	15,000,000	32,500	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					322,046,501	311,693,000	1,525,758	XXX
8399997.	Total - Bonds - Part 3					1,587,205,528	1,503,165,114	8,557,679	XXX
8399999.	Total - Bonds					1,587,205,528	1,503,165,114	8,557,679	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
76801* 12 7	RIV DATA CORP SERIES B1 NON-RD PVT		01/24/2020	DIRECT WITH COMPANY	288,436.000	406,724	0.00	0	6*
87182# 11 1	SYS-TECH SOLUTIONS INC CONV SER B		01/28/2020	DIRECT WITH COMPANY	1,890.000	0	0.00	0	6*
873830 ZZ 9	SYS-TECH SOLUTIONS INC CONV SER A		01/28/2020	DIRECT WITH COMPANY	5,500.000	0	0.00	0	6*
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					406,724	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					406,724	XXX	0	XXX
8999999.	Total - Preferred Stocks					406,724	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
87182# 10 3	SYS-TECH SOLUTIONS INC COM STK		01/28/2020	DIRECT WITH COMPANY	247,500.000	0	XXX	0	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					0	XXX	0	XXX
9799999.	Total - Common Stocks					0	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					406,724	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,587,612,252	XXX	8,557,679	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																					
12802R AA 3	CAL DIVE INT 4.930	..	02/01/2020.	REDEEMED		52,716	52,716	52,716	52,716	0	(1)	0	(1)	0	52,716	0	0	0	1,299	02/01/2027.	1
89609G AA 0	TRICAHUE LEASING 3.503	..	02/19/2020.	REDEEMED		184,893	184,893	184,893	184,892	0	1	0	1	0	184,893	0	0	0	1,619	11/19/2021.	1
912828 UL 2	U S TREASURY NOTES 1.375	..	01/31/2020.	MATURED		5,000,000	5,000,000	4,975,407	4,999,235	0	765	0	765	0	5,000,000	0	0	0	34,375	01/31/2020.	1
228027 AA 6	VESSEL MANAGEMENT SERV 3.432	..	02/15/2020.	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036.	1
228027 AB 4	VESSEL MANAGEMENT SERV 3.477	..	01/16/2020.	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	695	01/16/2037.	1
02265Q AA 6	AMAL LIMITED 3.465	D	02/21/2020.	REDEEMED		119,492	119,492	119,492	119,492	0	1	0	1	0	119,492	0	0	0	1,035	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500	..	03/20/2020.	PAID ON PRINCIPAL		205,536	205,536	203,673	203,737	0	1,799	0	1,799	0	205,536	0	0	0	867	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500	..	03/20/2020.	PAID ON PRINCIPAL		386,242	386,242	382,983	383,218	0	3,024	0	3,024	0	386,242	0	0	0	1,063	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000	..	03/20/2020.	PAID ON PRINCIPAL		62,664	62,664	63,555	63,385	0	(722)	0	(722)	0	62,664	0	0	0	313	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000	..	03/20/2020.	PAID ON PRINCIPAL		1,080	1,080	1,047	1,060	0	20	0	20	0	1,080	0	0	0	11	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000	..	03/20/2020.	PAID ON PRINCIPAL		68,149	68,149	67,723	67,787	0	362	0	362	0	68,149	0	0	0	590	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000	..	03/20/2020.	PAID ON PRINCIPAL		194,676	194,676	193,460	193,654	0	1,022	0	1,022	0	194,676	0	0	0	1,519	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500	..	03/20/2020.	PAID ON PRINCIPAL		5,333	5,333	5,051	5,124	0	209	0	209	0	5,333	0	0	0	40	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500	..	03/20/2020.	PAID ON PRINCIPAL		197,410	197,410	188,143	190,312	0	7,098	0	7,098	0	197,410	0	0	0	1,721	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500	..	03/20/2020.	PAID ON PRINCIPAL		118,556	118,556	113,147	114,845	0	3,711	0	3,711	0	118,556	0	0	0	889	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000	..	03/20/2020.	PAID ON PRINCIPAL		48,291	48,291	48,147	48,152	0	139	0	139	0	48,291	0	0	0	418	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500	..	03/20/2020.	PAID ON PRINCIPAL		21,342	21,342	20,525	20,766	0	577	0	577	0	21,342	0	0	0	160	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	03/20/2020.	PAID ON PRINCIPAL		144,128	144,128	141,088	141,783	0	2,345	0	2,345	0	144,128	0	0	0	1,234	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500	..	03/20/2020.	PAID ON PRINCIPAL		41,762	41,762	40,046	40,220	0	1,542	0	1,542	0	41,762	0	0	0	360	03/20/2036.	1
3622A2 6K 3	GNMA II PASS #784474 3.500	..	03/20/2020.	PAID ON PRINCIPAL		599,775	599,775	605,023	604,438	0	(4,663)	0	(4,663)	0	599,775	0	0	0	3,384	02/20/2048.	1
36177P CY 9	GNMA PASS TH #00794586 3.500	..	03/15/2020.	PAID ON PRINCIPAL		344,570	344,570	359,161	360,725	0	(16,155)	0	(16,155)	0	344,570	0	0	0	1,654	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000	..	03/15/2020.	PAID ON PRINCIPAL		1,098	1,098	1,066	1,063	0	35	0	35	0	1,098	0	0	0	11	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500	..	03/15/2020.	PAID ON PRINCIPAL		916	916	936	933	0	(17)	0	(17)	0	916	0	0	0	9	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500	..	03/15/2020.	PAID ON PRINCIPAL		2,241	2,241	2,290	2,276	0	(35)	0	(35)	0	2,241	0	0	0	20	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500	..	03/15/2020.	PAID ON PRINCIPAL		16,227	16,227	15,466	15,637	0	590	0	590	0	16,227	0	0	0	122	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500	..	03/15/2020.	PAID ON PRINCIPAL		8,643	8,643	8,143	8,271	0	372	0	372	0	8,643	0	0	0	80	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500	..	03/15/2020.	PAID ON PRINCIPAL		17,206	17,206	16,211	16,473	0	733	0	733	0	17,206	0	0	0	110	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500	..	03/15/2020.	PAID ON PRINCIPAL		25,932	25,932	26,051	26,072	0	(141)	0	(141)	0	25,932	0	0	0	194	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500	..	03/15/2020.	PAID ON PRINCIPAL		32,038	32,038	32,186	32,208	0	(170)	0	(170)	0	32,038	0	0	0	248	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000	..	03/20/2020.	PAID ON PRINCIPAL		95,544	95,544	95,494	95,457	0	87	0	87	0	95,544	0	0	0	283	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000	..	03/20/2020.	PAID ON PRINCIPAL		187,148	187,148	187,031	186,954	0	194	0	194	0	187,148	0	0	0	330	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA CMO 2.000	..	03/20/2020.	PAID ON PRINCIPAL		131,616	131,616	131,328	131,412	0	203	0	203	0	131,616	0	0	0	653	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA CMO 2.000	..	03/20/2020.	PAID ON PRINCIPAL		397,004	397,004	398,151	397,137	0	(133)	0	(133)	0	397,004	0	0	0	1,424	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650	..	03/20/2020.	PAID ON PRINCIPAL		1,007,962	1,007,962	1,005,757	1,006,942	0	1,020	0	1,020	0	1,007,962	0	0	0	3,034	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550	..	03/20/2020.	PAID ON PRINCIPAL		128,769	128,769	128,323	128,421	0	347	0	347	0	128,769	0	0	0	771	08/20/2065.	1
38376R LX 2	GNR 2015-H29 HA CMO 2.500	..	03/20/2020.	PAID ON PRINCIPAL		152,363	152,363	151,315	151,662	0	701	0	701	0	152,363	0	0	0	679	09/20/2065.	1
38375U WW 6	GNR 2016-H11 GA CMO 2.000	..	03/20/2020.	PAID ON PRINCIPAL		180,947	180,947	174,897	176,215	0	4,732	0	4,732	0	180,947	0	0	0	534	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA CMO 2.000	..	03/20/2020.	PAID ON PRINCIPAL		539,858	539,858	515,564	521,194	0	18,664	0	18,664	0	539,858	0	0	0	2,088	06/20/2066.	1
38376R ZJ 8	GNR 2016-H19 FC CMO 2.061	..	03/20/2020.	PAID ON PRINCIPAL		1,249,978	1,249,978	1,249,685	1,252,648	0	(2,671)	0	(2,671)	0	1,249,978	0	0	0	4,013	08/20/2066.	1
38376R YG 5	GNR 2016-H20 FN CMO 2.411	..	03/20/2020.	PAID ON PRINCIPAL		481,247	481,247	480,345	482,122	0	(875)	0	(875)	0	481,247	0	0	0	2,175	09/20/2066.	1
38376R G7 5	GNR 2016-H24 DA CMO 2.500	..	03/20/2020.	PAID ON PRINCIPAL		274,208	274,208	268,295	269,731	0	4,477	0	4,477	0	274,208	0	0	0	996	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
38375U J9 2	GNR 2017-H19 MA CMO 2.500	..	03/20/2020.	PAID ON PRINCIPAL		404,386	404,386	401,100	401,782	0	2,604	0	2,604	0	404,386	0	0	0	2,220	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000	..	03/20/2020.	PAID ON PRINCIPAL		637,114	637,114	634,140	635,101	0	2,013	0	2,013	0	637,114	0	0	0	3,175	12/20/2047.	1
38381A E2 8	GNR 2018-151 P CMO 3.500	..	03/20/2020.	PAID ON PRINCIPAL		211,299	211,299	210,705	210,768	0	531	0	531	0	211,299	0	0	0	1,248	01/20/2047.	1
36225C B7 0	G2 (ARM) #80061 3.875	..	03/20/2020.	PAID ON PRINCIPAL		988	988	997	979	0	9	0	9	0	988	0	0	0	6	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 3.875	..	03/20/2020.	PAID ON PRINCIPAL		1,597	1,597	1,614	1,584	0	13	0	13	0	1,597	0	0	0	12	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 3.250	..	03/20/2020.	PAID ON PRINCIPAL		649	649	658	648	0	1	0	1	0	649	0	0	0	3	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310	..	03/15/2020.	PAID ON PRINCIPAL		175,698	175,698	185,251	182,761	0	(7,063)	0	(7,063)	0	175,698	0	0	0	970	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400	..	03/16/2020.	PAID ON PRINCIPAL		2,224,420	2,224,420	2,224,941	2,223,616	0	804	0	804	0	2,224,420	0	0	0	10,548	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300	..	03/16/2020.	PAID ON PRINCIPAL		125,383	125,383	124,061	124,589	0	794	0	794	0	125,383	0	0	0	481	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300	..	03/16/2020.	PAID ON PRINCIPAL		316,306	316,306	317,195	316,472	0	(166)	0	(166)	0	316,306	0	0	0	1,172	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300	..	03/16/2020.	PAID ON PRINCIPAL		91,321	91,321	91,463	91,357	0	(36)	0	(36)	0	91,321	0	0	0	472	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350	..	03/16/2020.	PAID ON PRINCIPAL		594,646	594,646	580,500	585,082	0	9,564	0	9,564	0	594,646	0	0	0	1,719	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650	..	03/16/2020.	PAID ON PRINCIPAL		529,167	529,167	527,762	528,042	0	1,125	0	1,125	0	529,167	0	0	0	3,211	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600	..	03/16/2020.	PAID ON PRINCIPAL		181,973	181,973	181,534	181,608	0	365	0	365	0	181,973	0	0	0	789	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500	..	03/16/2020.	PAID ON PRINCIPAL		85,366	85,366	83,822	84,189	0	1,177	0	1,177	0	85,366	0	0	0	356	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600	..	03/16/2020.	PAID ON PRINCIPAL		113,637	113,637	111,431	112,026	0	1,611	0	1,611	0	113,637	0	0	0	496	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600	..	03/16/2020.	PAID ON PRINCIPAL		66,908	66,908	65,046	65,576	0	1,333	0	1,333	0	66,908	0	0	0	290	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400	..	03/16/2020.	PAID ON PRINCIPAL		45,281	45,281	44,529	44,763	0	518	0	518	0	45,281	0	0	0	181	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450	..	03/16/2020.	PAID ON PRINCIPAL		43,512	43,512	42,536	42,798	0	714	0	714	0	43,512	0	0	0	181	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500	..	03/16/2020.	PAID ON PRINCIPAL		64,507	64,507	62,562	63,073	0	1,434	0	1,434	0	64,507	0	0	0	317	05/16/2058.	1
38380M J6 9	GNR 2019-17 AK (PROJEC 3.250	..	03/16/2020.	PAID ON PRINCIPAL		661,709	661,709	655,299	656,927	0	4,782	0	4,782	0	661,709	0	0	0	5,292	03/16/2059.	1
38380M M6 5	GNR 2019-19 A (PROJECT 3.250	..	03/16/2020.	PAID ON PRINCIPAL		18,759	18,759	18,631	18,663	0	97	0	97	0	18,759	0	0	0	102	04/16/2050.	1
38380M 5R 8	GNR 2019-50 AH (PROJEC 2.800	..	03/16/2020.	PAID ON PRINCIPAL		34,638	34,638	34,389	34,443	0	195	0	195	0	34,638	0	0	0	163	06/16/2059.	1
83162C UG 6	SBAP 2011-20I 1 2.850	..	03/01/2020.	PAID ON PRINCIPAL		267,372	267,372	267,789	267,693	0	(321)	0	(321)	0	267,372	0	0	0	3,899	09/01/2031.	1
83162C XD 0	SBAP 2015-20G 1 2.880	..	01/01/2020.	PAID ON PRINCIPAL		282,971	282,971	282,595	282,317	0	654	0	654	0	282,971	0	0	0	4,313	07/01/2035.	1
83162C XZ 1	SBAP 2016-10E 1 1.800	..	03/01/2020.	PAID ON PRINCIPAL		259,210	259,210	259,210	259,058	0	152	0	152	0	259,210	0	0	0	2,377	09/01/2026.	1
83162C YL 1	SBAP 2017-10B 1 2.630	..	03/01/2020.	PAID ON PRINCIPAL		121,618	121,618	121,618	121,525	0	93	0	93	0	121,618	0	0	0	1,599	03/01/2027.	1
83162C YV 9	SBAP 2017-10E 1 1.980	..	03/01/2020.	PAID ON PRINCIPAL		176,594	176,594	176,594	176,592	0	2	0	2	0	176,594	0	0	0	1,800	09/01/2027.	1
83162C YG 2	SBAP 2017-20A 1 2.800	..	01/01/2020.	PAID ON PRINCIPAL		378,094	378,094	378,094	377,971	0	123	0	123	0	378,094	0	0	0	5,742	01/01/2037.	1
83162C YM 9	SBAP 2017-20C 1 3.040	..	03/01/2020.	PAID ON PRINCIPAL		634,420	634,420	634,420	632,820	0	1,600	0	1,600	0	634,420	0	0	0	10,341	03/01/2037.	1
83162C YT 4	SBAP 2017-20G 1 2.980	..	01/01/2020.	PAID ON PRINCIPAL		519,438	519,438	526,773	525,618	0	(6,181)	0	(6,181)	0	519,438	0	0	0	8,067	07/01/2037.	1
83162C YW 7	SBAP 2017-20I 1 2.590	..	03/01/2020.	PAID ON PRINCIPAL		1,953,833	1,953,833	1,953,833	1,952,898	0	935	0	935	0	1,953,833	0	0	0	26,953	09/01/2037.	1
83162C ZC 0	SBAP 2018-20A 1 2.920	..	01/01/2020.	PAID ON PRINCIPAL		216,433	216,433	216,433	216,323	0	110	0	110	0	216,433	0	0	0	3,201	01/01/2038.	1
83162C ZF 3	SBAP 2018-20B 1 3.220	..	02/01/2020.	PAID ON PRINCIPAL		158,426	158,426	157,486	157,388	0	1,038	0	1,038	0	158,426	0	0	0	2,607	02/01/2038.	1
83162C B3 6	SBAP 2019-20C 1 3.200	..	03/01/2020.	PAID ON PRINCIPAL		101,951	101,951	101,951	101,947	0	4	0	4	0	101,951	0	0	0	1,638	03/01/2039.	1
831641 EW 1	SBIC 2012-10A 2.766	..	03/10/2020.	PAID ON PRINCIPAL		541,919	541,919	541,919	541,659	0	260	0	260	0	541,919	0	0	0	7,474	03/10/2022.	1
831641 EY 7	SBIC 2013-10A 1 2.351	..	03/10/2020.	PAID ON PRINCIPAL		625,641	625,641	631,748	629,133	0	(3,492)	0	(3,492)	0	625,641	0	0	0	7,334	03/10/2023.	1
831641 FH 3	SBIC 2017-10A 1 2.845	..	03/10/2020.	PAID ON PRINCIPAL		2,043,801	2,043,801	2,045,316	2,044,838	0	(1,037)	0	(1,037)	0	2,043,801	0	0	0	28,993	03/10/2027.	1
831641 FK 6	SBIC 2018-10A 1 3.187	..	03/10/2020.	PAID ON PRINCIPAL		1,633,012	1,633,012	1,633,012	1,632,731	0	281	0	281	0	1,633,012	0	0	0	25,951	03/10/2028.	1
831641 FM 2	SBIC 2019-10A 1 3.113	..	03/10/2020.	PAID ON PRINCIPAL		863,362	863,362	863,362	863,255	0	107	0	107	0	863,362	0	0	0	13,401	03/10/2029.	1
		..				0	0	0	0	0	0	0	0	0	0	0	0	0	0		
0599999.	Total - Bonds - U.S. Government					30,204,918	30,204,918	30,116,135	30,158,982	0	45,936	0	45,936	0	30,204,918	0	0	0	260,633	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - All Other Government																					
91086Q BC 1	UNITED MEXICAN STATES 4.000	D	01/07/2020.	GOLDMAN SACHS & CO		1,058,080	1,000,000	995,430	998,018	0	17	0	17	0	998,035	0	60,045	60,045	11,222	10/02/2023.	2FE
1099999.	Total - Bonds - All Other Government					1,058,080	1,000,000	995,430	998,018	0	17	0	17	0	998,035	0	60,045	60,045	11,222	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
93974C QJ 2	WASHINGTON GENERAL OBL 5.000		02/01/2020.	REDEEMED		1,000,000	1,000,000	1,082,680	1,000,770	0	(770)	0	(770)	0	1,000,000	0	0	0	25,000	02/01/2029.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	1,082,680	1,000,770	0	(770)	0	(770)	0	1,000,000	0	0	0	25,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
052430 KY 0	AUSTIN ISD GENERAL OBL 5.000		01/23/2020.	MUNI CENTER		206,698	170,000	204,738	190,697	0	(246)	0	(246)	0	190,452	0	16,246	16,246	4,156	08/01/2027.	1FE
083774 FB 0	BERGEN CO IMPT AUTH CN 5.000		02/15/2020.	REDEEMED		2,380,000	2,380,000	2,672,978	2,384,153	0	(4,153)	0	(4,153)	0	2,380,000	0	0	0	59,500	02/15/2024.	1FE
083774 FC 8	BERGEN CO IMPT AUTH CN 5.000		02/15/2020.	REDEEMED		2,285,000	2,285,000	2,554,242	2,288,817	0	(3,817)	0	(3,817)	0	2,285,000	0	0	0	57,125	02/15/2025.	1FE
150528 VZ 7	CEDAR RAPIDS GENERAL O 2.000		01/02/2020.	MUNI CENTER		257,618	250,000	250,915	250,525	0	(2)	0	(2)	0	250,523	0	7,094	7,094	486	06/01/2026.	1FE
184540 3N 0	CLEAR CREEK ISD GO REF 5.000		01/31/2020.	MUNI CENTER		922,428	850,000	1,004,794	887,527	0	(969)	0	(969)	0	886,558	0	35,869	35,869	18,479	02/15/2027.	1FE
194738 5C 0	COLLIN CO GENERAL OBLI 5.000		02/15/2020.	MATURED		1,030,000	1,030,000	1,239,440	1,033,053	0	(3,053)	0	(3,053)	0	1,030,000	0	0	0	25,750	02/15/2020.	1FE
234685 KU 8	DALLAS CO CCD GO LTD R 5.000		02/15/2020.	REDEEMED		4,825,000	4,825,000	5,111,653	4,829,168	0	(4,168)	0	(4,168)	0	4,825,000	0	0	0	120,625	02/15/2025.	1FE
235308 SL 8	DALLAS ISD GENERAL OBL 3.000		01/23/2020.	MUNI CENTER		314,964	300,000	308,856	308,856	0	(235)	0	(235)	0	308,621	0	6,343	6,343	4,050	08/15/2030.	1FE
262633 EX 4	DU PAGE CO GO REF S93 5.600		01/01/2020.	REDEEMED		1,185,000	1,185,000	1,292,475	1,184,955	0	45	0	45	0	1,185,000	0	0	0	33,180	01/01/2021.	1FE
26371G RT 9	DUBLIN CITY SCHOOL DIS 4.000		01/10/2020.	RBC CAPITAL MARKETS		681,300	600,000	670,020	670,020	0	(499)	0	(499)	0	669,521	0	11,779	11,779	2,867	12/01/2028.	1FE
280605 7V 2	EDINA GENERAL OBLIGATI 2.250		01/07/2020.	VARIOUS		209,423	200,000	206,054	203,368	0	(16)	0	(16)	0	203,352	0	6,071	6,071	1,969	02/01/2026.	1FE
346623 AT 8	FORSYTH CO GENERAL OBL 3.000		02/06/2020.	MUNI CENTER		208,677	200,000	207,078	201,931	0	(54)	0	(54)	0	201,877	0	6,800	6,800	1,400	05/01/2031.	1FE
387460 LP 1	GRANITE SCHOOL DIST GO 3.500		02/04/2020.	MUNI CENTER		186,401	175,000	185,337	177,840	0	(113)	0	(113)	0	177,728	0	8,674	8,674	1,106	06/01/2030.	1FE
486063 KC 3	KATY ISD GO REF S2010A 5.000		02/15/2020.	MATURED		1,000,000	1,000,000	1,153,600	999,888	0	112	0	112	0	1,000,000	0	0	0	25,000	02/15/2020.	1FE
494152 SN 2	KILLEEN ISD GO REF S20 5.000		02/15/2020.	REDEEMED		2,000,000	2,000,000	2,231,360	2,003,463	0	(3,463)	0	(3,463)	0	2,000,000	0	0	0	50,000	02/15/2021.	1FE
494152 SP 7	KILLEEN ISD GO REF S20 5.000		02/15/2020.	REDEEMED		2,000,000	2,000,000	2,214,840	2,003,214	0	(3,214)	0	(3,214)	0	2,000,000	0	0	0	50,000	02/15/2022.	1FE
494152 SQ 5	KILLEEN ISD GO REF S20 5.000		02/15/2020.	REDEEMED		2,210,000	2,210,000	2,411,419	2,213,003	0	(3,003)	0	(3,003)	0	2,210,000	0	0	0	55,250	02/15/2023.	1FE
524426 XA 6	LEESBURG GENERAL OBLIG 3.250		01/21/2020.	MUNI CENTER		276,225	250,000	259,100	255,015	0	(56)	0	(56)	0	254,959	0	21,266	21,266	4,243	01/15/2030.	1FE
545896 7T 3	LOUDOUN CO GENERAL OBL 4.000		01/15/2020.	MUNI CENTER		458,182	420,000	457,880	432,824	0	(191)	0	(191)	0	432,633	0	25,549	25,549	2,147	12/01/2028.	1FE
581664 DW 6	MCKINNEY ISD GEN OBLIG 3.500		01/16/2020.	MUNI CENTER		223,428	200,000	208,820	204,902	0	(48)	0	(48)	0	204,854	0	18,574	18,574	3,033	02/15/2028.	1FE
653234 E7 5	NEWTOWN GENERAL OBLIGA 3.000		01/14/2020.	MUNI CENTER		211,316	200,000	202,018	200,969	0	(12)	0	(12)	0	200,957	0	10,359	10,359	2,017	03/15/2032.	1FE
727199 RF 0	PLANO ISD GENERAL OBLI 5.000		02/15/2020.	REDEEMED		2,470,000	2,470,000	2,831,163	2,480,850	0	(10,850)	0	(10,850)	0	2,470,000	0	0	0	61,750	02/15/2021.	1FE
763261 XP 4	RICHARDSON ISD GO S201 5.000		02/15/2020.	REDEEMED		1,975,000	1,975,000	2,148,405	1,977,735	0	(2,735)	0	(2,735)	0	1,975,000	0	0	0	49,375	02/15/2028.	1FE
763261 XQ 2	RICHARDSON ISD GO S201 5.000		02/15/2020.	REDEEMED		1,495,000	1,495,000	1,617,171	1,496,922	0	(1,922)	0	(1,922)	0	1,495,000	0	0	0	37,375	02/15/2029.	1FE
763261 XR 0	RICHARDSON ISD GO S201 5.000		02/15/2020.	REDEEMED		2,650,000	2,650,000	2,848,538	2,653,111	0	(3,111)	0	(3,111)	0	2,650,000	0	0	0	66,250	02/15/2030.	1FE
763261 XS 8	RICHARDSON ISD GO S201 5.000		02/15/2020.	REDEEMED		3,375,000	3,375,000	3,605,074	3,378,585	0	(3,585)	0	(3,585)	0	3,375,000	0	0	0	84,375	02/15/2031.	1FE
763261 XT 6	RICHARDSON ISD GO S201 5.000		02/15/2020.	REDEEMED		3,510,000	3,510,000	3,723,197	3,513,294	0	(3,294)	0	(3,294)	0	3,510,000	0	0	0	87,750	02/15/2032.	1FE
802088 LK 8	SANTA FE PUBLIC SCHOOL 3.000		01/13/2020.	MUNI CENTER		210,746	200,000	203,804	201,286	0	(18)	0	(18)	0	201,268	0	9,478	9,478	2,733	08/01/2024.	1FE
849476 LS 3	SPRING BRANCH ISD GO S 5.000		02/01/2020.	REDEEMED		2,715,000	2,715,000	3,092,738	2,718,842	0	(3,842)	0	(3,842)	0	2,715,000	0	0	0	67,875	02/01/2023.	1FE
849476 LT 1	SPRING BRANCH ISD SCHO 5.000		02/01/2020.	REDEEMED		3,555,000	3,555,000	4,010,573	3,559,638	0	(4,638)	0	(4,638)	0	3,555,000	0	0	0	88,875	02/01/2024.	1FE
849476 LU 8	SPRING BRANCH ISD SCHO 5.000		02/01/2020.	REDEEMED		2,100,000	2,100,000	2,349,816	2,102,544	0	(2,544)	0	(2,544)	0	2,100,000	0	0	0	52,500	02/01/2025.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					47,127,405	46,775,000	51,478,097	47,006,995	0	(63,692)	0	(63,692)	0	46,943,303	0	184,102	184,102	1,121,240	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
121822 AX 8	BURLINGTON ENVRN KANSA 2.950		01/10/2020.	MUNI CENTER		266,378	250,000	249,965	249,969	0	(1)	0	(1)	0	249,968	0	16,410	16,410	881	12/01/2023.	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		03/23/2020.	REDEEMED		169,029	169,029	169,029	169,029	0	(0)	0	(0)	0	169,029	0	0	0	712	12/01/2027.	5GI

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
160429 WH 5	CHARLESTON WATERWORKS 5.000		01/03/2020.	MUNI CENTER		1,081,250	1,000,000	1,175,890	1,040,718	0	(336)	0	(336)	0	1,040,383	0	40,867	40,867	25,833	01/01/2030.	1FE
194653 JJ 1	COLLIER CO SCH BRD COP 5.250		02/15/2020.	MATURED		5,500,000	5,500,000	5,940,385	5,504,690	0	(4,690)	0	(4,690)	0	5,500,000	0	0	0	144,375	02/15/2020.	1FE
24916T AP 4	DENVER CITY & CO WTR C 4.500		01/28/2020.	RBC CAPITAL MARKETS		107,145	100,000	113,950	103,173	0	(129)	0	(129)	0	103,044	0	4,101	4,101	563	12/15/2030.	1FE
24916T AQ 2	DENVER CITY & CO WTR C 4.500		01/28/2020.	MUNI CENTER		107,153	100,000	113,324	103,039	0	(124)	0	(124)	0	102,915	0	4,238	4,238	563	12/15/2031.	1FE
24916T AR 0	DENVER CITY & CO WTR C 4.500		01/15/2020.	MUNI CENTER		619,724	580,000	654,188	596,954	0	(381)	0	(381)	0	596,573	0	23,151	23,151	2,320	12/15/2032.	1FE
45203H YZ 9	ILLINOIS FIN AUTH (NOR 4.800		03/20/2020.	BAS-MERRILL LYNCH		40,650,000	40,650,000	40,637,805	40,637,805	0	(677)	0	(677)	0	40,637,128	0	12,872	12,872	71,415	12/01/2034.	1FE
491313 4P 4	KENTUCKY INFRAS WASTEW 5.000		02/01/2020.	REDEEMED		5,000,000	5,000,000	5,545,700	5,005,377	0	(5,377)	0	(5,377)	0	5,000,000	0	0	0	125,000	02/01/2028.	1FE
575829 DR 4	MASSACHUSETTS CLEAN WA 5.000		01/13/2020.	MUNI CENTER		177,930	150,000	171,729	164,711	0	(103)	0	(103)	0	164,608	0	13,322	13,322	3,417	02/01/2037.	1FE
604115 AS 4	MINNESOTA PUB FAC AUTH 5.000		03/01/2020.	REDEEMED		11,665,000	11,665,000	13,047,419	11,691,487	0	(26,487)	0	(26,487)	0	11,665,000	0	0	0	291,625	03/01/2027.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		03/26/2020.	PAID ON PRINCIPAL		14,407	14,407	14,407	14,407	0	0	0	0	0	14,407	0	0	0	121	01/01/2034.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		12/26/2019.	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	13	01/01/2034.	1FE
915137 2Z 5	UNIV OF TEXAS FING SYS 5.000		02/15/2020.	REDEEMED		3,000,000	3,000,000	3,421,770	3,005,906	0	(5,906)	0	(5,906)	0	3,000,000	0	0	0	75,000	08/15/2023.	1FE
914455 HD 5	UNIVERSITY OF MICHIGAN 1.770		03/26/2020.	BAS-MERRILL LYNCH		8,700,000	8,700,000	8,700,000	8,700,000	0	(1,470)	0	(1,470)	0	8,698,530	0	1,470	1,470	16,723	04/01/2038.	1FE
914455 HE 3	UNIVERSITY OF MICHIGAN 4.690		03/20/2020.	BAS-MERRILL LYNCH		20,030,000	20,030,000	20,023,991	20,023,991	0	47,859	0	47,859	0	20,071,850	0	(41,850)	(41,850)	35,934	04/01/2028.	1FE
3128JM QF 7	FH (3/1 ARM) #1B2353 4.021		03/15/2020.	PAID ON PRINCIPAL		24,315	24,315	24,162	24,225	0	90	0	90	0	24,315	0	0	0	169	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.796		03/15/2020.	PAID ON PRINCIPAL		93,601	93,601	93,382	93,248	0	353	0	353	0	93,601	0	0	0	373	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		03/15/2020.	PAID ON PRINCIPAL		126,303	126,303	125,603	125,603	0	701	0	701	0	126,303	0	0	0	631	01/15/2047.	1
31335B CW 4	FHLMC GOLD PASS THRU 3.000		03/15/2020.	PAID ON PRINCIPAL		244,634	244,634	247,902	247,884	0	(3,250)	0	(3,250)	0	244,634	0	0	0	1,209	07/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		15,606	15,606	15,279	15,352	0	254	0	254	0	15,606	0	0	0	73	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		61	61	60	60	0	1	0	1	0	61	0	0	0	1	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		718	718	703	709	0	9	0	9	0	718	0	0	0	7	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		487	487	477	479	0	8	0	8	0	487	0	0	0	4	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		11,850	11,850	11,602	11,625	0	225	0	225	0	11,850	0	0	0	58	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		2,460	2,460	2,408	2,417	0	42	0	42	0	2,460	0	0	0	13	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		3,976	3,976	3,893	3,902	0	74	0	74	0	3,976	0	0	0	36	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2020.	PAID ON PRINCIPAL		41,815	41,815	41,554	41,625	0	190	0	190	0	41,815	0	0	0	263	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		760	760	744	750	0	10	0	10	0	760	0	0	0	7	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		48	48	47	47	0	1	0	1	0	48	0	0	0	0	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		245	245	240	241	0	4	0	4	0	245	0	0	0	2	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2020.	PAID ON PRINCIPAL		5,611	5,611	5,576	5,583	0	28	0	28	0	5,611	0	0	0	49	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2020.	PAID ON PRINCIPAL		17,018	17,018	16,912	16,939	0	79	0	79	0	17,018	0	0	0	84	09/15/2033.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		03/15/2020.	PAID ON PRINCIPAL		376	376	395	417	0	(41)	0	(41)	0	376	0	0	0	5	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		801	801	934	900	0	(99)	0	(99)	0	801	0	0	0	5	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		8,711	8,711	8,528	8,558	0	153	0	153	0	8,711	0	0	0	78	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		03/15/2020.	PAID ON PRINCIPAL		482	482	454	455	0	27	0	27	0	482	0	0	0	5	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		49	49	52	57	0	(8)	0	(8)	0	49	0	0	0	1	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500		03/15/2020.	PAID ON PRINCIPAL		787	787	762	760	0	27	0	27	0	787	0	0	0	7	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		63	63	66	71	0	(8)	0	(8)	0	63	0	0	0	1	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		42	42	44	47	0	(5)	0	(5)	0	42	0	0	0	0	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		859	859	906	958	0	(99)	0	(99)	0	859	0	0	0	10	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		171	171	180	184	0	(14)	0	(14)	0	171	0	0	0	2	06/15/2032.	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2020.	PAID ON PRINCIPAL		849	849	896	981	0	(132)	0	(132)	0	849	0	0	0	10	07/15/2032.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		225	225	220	220	0	4	0	4	0	225	0	0	0	2	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		911	911	914	913	0	(2)	0	(2)	0	911	0	0	0	8	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		808	808	810	809	0	(1)	0	(1)	0	808	0	0	0	7	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		267	267	268	268	0	(1)	0	(1)	0	267	0	0	0	2	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		281	281	282	281	0	(0)	0	(0)	0	281	0	0	0	3	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		12,314	12,314	12,576	12,394	0	(79)	0	(79)	0	12,314	0	0	0	111	12/15/2023.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	03/15/2020.	PAID ON PRINCIPAL		70,970	70,970	71,094	71,052	0	(82)	0	(82)	0	70,970	0	0	0	418	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	03/15/2020.	PAID ON PRINCIPAL		444	444	468	487	0	(43)	0	(43)	0	444	0	0	0	5	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	03/15/2020.	PAID ON PRINCIPAL		2,030	2,030	2,151	2,290	0	(260)	0	(260)	0	2,030	0	0	0	25	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		4,670	4,670	4,588	4,598	0	72	0	72	0	4,670	0	0	0	42	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	03/15/2020.	PAID ON PRINCIPAL		24,952	24,952	22,161	23,111	0	1,841	0	1,841	0	24,952	0	0	0	160	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	03/15/2020.	PAID ON PRINCIPAL		14,864	14,864	14,645	14,639	0	225	0	225	0	14,864	0	0	0	120	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	03/15/2020.	PAID ON PRINCIPAL		180,347	180,347	172,886	174,501	0	5,846	0	5,846	0	180,347	0	0	0	893	08/15/2043.	1
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500	..	03/15/2020.	PAID ON PRINCIPAL		368,345	368,345	365,179	365,321	0	3,024	0	3,024	0	368,345	0	0	0	2,111	10/15/2043.	1
3132J4 KR 9	FHLMC GOLD PASSTHRU 2.500	..	03/15/2020.	PAID ON PRINCIPAL		547,525	547,525	541,146	541,313	0	6,212	0	6,212	0	547,525	0	0	0	2,203	03/15/2037.	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	03/15/2020.	PAID ON PRINCIPAL		135,775	135,775	138,002	137,995	0	(2,221)	0	(2,221)	0	135,775	0	0	0	610	10/15/2046.	1
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	03/15/2020.	PAID ON PRINCIPAL		23,505	23,505	23,292	23,321	0	183	0	183	0	23,505	0	0	0	118	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	03/15/2020.	PAID ON PRINCIPAL		71,808	71,808	71,449	71,568	0	240	0	240	0	71,808	0	0	0	413	02/15/2026.	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	03/15/2020.	PAID ON PRINCIPAL		167,374	167,374	168,446	167,957	0	(583)	0	(583)	0	167,374	0	0	0	667	06/15/2028.	1
3133G6 MR 3	FHLMC PASS T #QN0368 2.500	..	03/25/2020.	PAID ON PRINCIPAL		503,206	503,206	511,030	510,725	0	(7,519)	0	(7,519)	0	503,206	0	0	0	1,832	08/25/2034.	1
3133KG 4K 1	FHLMC PASS T #RA1726 2.500	..	03/25/2020.	PAID ON PRINCIPAL		108,206	108,206	107,555	107,559	0	647	0	647	0	108,206	0	0	0	438	11/25/2049.	1
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	03/25/2020.	PAID ON PRINCIPAL		139,205	139,205	138,335	138,338	0	867	0	867	0	139,205	0	0	0	562	10/25/2046.	1
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	03/25/2020.	PAID ON PRINCIPAL		118,773	118,773	119,265	119,322	0	(549)	0	(549)	0	118,773	0	0	0	497	12/25/2046.	1
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	03/25/2020.	PAID ON PRINCIPAL		146,080	146,080	148,305	148,289	0	(2,209)	0	(2,209)	0	146,080	0	0	0	668	11/25/2046.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	03/15/2020.	PAID ON PRINCIPAL		36,242	36,242	36,164	36,158	0	84	0	84	0	36,242	0	0	0	392	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500	..	03/15/2020.	PAID ON PRINCIPAL		58,905	58,905	58,096	58,417	0	489	0	489	0	58,905	0	0	0	650	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500	..	03/15/2020.	PAID ON PRINCIPAL		141,313	141,313	139,370	140,059	0	1,254	0	1,254	0	141,313	0	0	0	2,037	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500	..	03/15/2020.	PAID ON PRINCIPAL		20,803	20,803	20,373	20,616	0	187	0	187	0	20,803	0	0	0	253	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000	..	03/15/2020.	PAID ON PRINCIPAL		141,988	141,988	141,366	141,654	0	334	0	334	0	141,988	0	0	0	1,198	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA CMO 2.000	..	03/15/2020.	PAID ON PRINCIPAL		648,274	648,274	642,500	643,679	0	4,594	0	4,594	0	648,274	0	0	0	2,170	02/15/2040.	1
3137AW QW 8	FHR 4148 AB CMO 1.500	..	03/15/2020.	PAID ON PRINCIPAL		374,211	374,211	363,979	366,282	0	7,929	0	7,929	0	374,211	0	0	0	1,001	12/15/2027.	1
3137FC AD 6	FHR 4735 MA CMO 3.000	..	03/15/2020.	PAID ON PRINCIPAL		306,399	306,399	309,787	308,451	0	(2,052)	0	(2,052)	0	306,399	0	0	0	1,543	08/15/2045.	1
3137FD BP 6	FHR 4745 E CMO 3.000	..	03/15/2020.	PAID ON PRINCIPAL		1,233,063	1,233,063	1,234,090	1,233,870	0	(807)	0	(807)	0	1,233,063	0	0	0	5,177	01/15/2048.	1
3137FD V9 0	FHR 4753 BK CMO 3.000	..	03/15/2020.	PAID ON PRINCIPAL		332,823	332,823	330,268	330,809	0	2,013	0	2,013	0	332,823	0	0	0	1,840	01/15/2048.	1
3137FN RS 1	FHR 4909 GD CMO 2.500	..	03/25/2020.	PAID ON PRINCIPAL		172,419	172,419	173,941	173,840	0	(1,422)	0	(1,422)	0	172,419	0	0	0	733	03/25/2049.	1
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	03/25/2020.	PAID ON PRINCIPAL		119,526	119,526	119,526	119,520	0	5	0	5	0	119,526	0	0	0	507	04/25/2049.	1
3132HT K8 8	FHS 300 300 CMO 3.000	..	03/15/2020.	PAID ON PRINCIPAL		326,779	326,779	324,686	324,632	0	2,147	0	2,147	0	326,779	0	0	0	1,670	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 3.360	..	03/25/2020.	PAID ON PRINCIPAL		1,556	1,556	1,571	1,554	0	3	0	3	0	1,556	0	0	0	11	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 3.760	..	03/25/2020.	PAID ON PRINCIPAL		2,956	2,956	2,982	2,951	0	6	0	6	0	2,956	0	0	0	20	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 3.912	..	03/25/2020.	PAID ON PRINCIPAL		1,191	1,191	1,171	1,184	0	7	0	7	0	1,191	0	0	0	10	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 4.273	..	03/25/2020.	PAID ON PRINCIPAL		3,694	3,694	3,697	3,683	0	11	0	11	0	3,694	0	0	0	26	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 4.233	..	03/25/2020.	PAID ON PRINCIPAL		2,623	2,623	2,631	2,618	0	5	0	5	0	2,623	0	0	0	19	07/25/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31407C HK 6	FN (10/1 ARM #826534 4.187	..	03/25/2020.	PAID ON PRINCIPAL		4,933	4,933	4,941	4,923	0	11	0	11	0	4,933	0	0	0	34	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 4.465	..	03/25/2020.	PAID ON PRINCIPAL		827	827	820	823	0	4	0	4	0	827	0	0	0	6	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 3.719	..	03/25/2020.	PAID ON PRINCIPAL		6,925	6,925	6,816	6,876	0	49	0	49	0	6,925	0	0	0	43	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 4.536	..	03/25/2020.	PAID ON PRINCIPAL		7,898	7,898	7,863	7,865	0	33	0	33	0	7,898	0	0	0	58	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 3.265	..	03/25/2020.	PAID ON PRINCIPAL		4,445	4,445	4,423	4,424	0	20	0	20	0	4,445	0	0	0	34	04/25/2035.	1
31406W LD 4	FN (3/1 ARM) #822124 4.386	..	03/25/2020.	PAID ON PRINCIPAL		6,109	6,109	6,081	6,080	0	29	0	29	0	6,109	0	0	0	45	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 4.202	..	03/25/2020.	PAID ON PRINCIPAL		7,257	7,257	7,207	7,202	0	56	0	56	0	7,257	0	0	0	51	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 3.901	..	03/25/2020.	PAID ON PRINCIPAL		10,562	10,562	10,515	10,542	0	21	0	21	0	10,562	0	0	0	74	10/25/2035.	1
31403K 3F 8	FN (5/1 ARM) #751498 4.000	..	03/25/2020.	PAID ON PRINCIPAL		5,382	5,382	5,345	5,369	0	13	0	13	0	5,382	0	0	0	31	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 3.587	..	03/25/2020.	PAID ON PRINCIPAL		3,754	3,754	3,721	3,740	0	14	0	14	0	3,754	0	0	0	23	01/25/2034.	1
31405R UD 6	FN (7/1 ARM) #797180 4.008	..	03/25/2020.	PAID ON PRINCIPAL		7,875	7,875	7,868	7,836	0	39	0	39	0	7,875	0	0	0	58	12/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	03/25/2020.	PAID ON PRINCIPAL		4,324	4,324	4,472	4,307	0	16	0	16	0	4,324	0	0	0	53	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500	..	03/25/2020.	PAID ON PRINCIPAL		44,203	44,203	44,075	44,085	0	118	0	118	0	44,203	0	0	0	270	04/25/2026.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	03/25/2020.	PAID ON PRINCIPAL		218,315	218,315	216,438	216,453	0	1,862	0	1,862	0	218,315	0	0	0	1,154	08/25/2045.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000	..	03/25/2020.	PAID ON PRINCIPAL		354,852	354,852	360,064	359,675	0	(4,823)	0	(4,823)	0	354,852	0	0	0	1,480	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000	..	03/25/2020.	PAID ON PRINCIPAL		87,252	87,252	87,307	87,294	0	(42)	0	(42)	0	87,252	0	0	0	448	01/25/2045.	1
3140J9 EJ 6	FNMA PASS TH #BM4636 2.500	..	03/25/2020.	PAID ON PRINCIPAL		234,503	234,503	232,157	232,184	0	2,318	0	2,318	0	234,503	0	0	0	972	11/25/2047.	1
3140JA CD 8	FNMA PASS TH #BM5467 3.000	..	03/25/2020.	PAID ON PRINCIPAL		259,232	259,232	257,854	257,865	0	1,366	0	1,366	0	259,232	0	0	0	1,225	11/25/2047.	1
3140JA GR 3	FNMA PASS TH #BM5607 3.000	..	03/25/2020.	PAID ON PRINCIPAL		331,921	331,921	331,532	331,530	0	391	0	391	0	331,921	0	0	0	1,626	11/25/2046.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	03/25/2020.	PAID ON PRINCIPAL		384,063	384,063	380,763	380,820	0	3,243	0	3,243	0	384,063	0	0	0	2,124	06/25/2049.	1
31371H FM 5	FNMA PASS TH #252272 6.000	..	03/25/2020.	PAID ON PRINCIPAL		3,873	3,873	3,837	3,840	0	33	0	33	0	3,873	0	0	0	39	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000	..	03/25/2020.	PAID ON PRINCIPAL		162	162	159	159	0	2	0	2	0	162	0	0	0	2	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500	..	03/25/2020.	PAID ON PRINCIPAL		8,324	8,324	8,308	8,307	0	17	0	17	0	8,324	0	0	0	75	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	03/25/2020.	PAID ON PRINCIPAL		77,492	77,492	77,892	77,440	0	52	0	52	0	77,492	0	0	0	649	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000	..	03/25/2020.	PAID ON PRINCIPAL		16,953	16,953	16,923	16,904	0	48	0	48	0	16,953	0	0	0	141	10/25/2023.	1
31371L E3 9	FNMA PASS TH #254954 4.500	..	03/25/2020.	PAID ON PRINCIPAL		52,240	52,240	50,681	51,681	0	559	0	559	0	52,240	0	0	0	375	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500	..	03/25/2020.	PAID ON PRINCIPAL		168	168	168	168	0	0	0	0	0	168	0	0	0	2	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500	..	03/25/2020.	PAID ON PRINCIPAL		293,891	293,891	293,340	293,235	0	656	0	656	0	293,891	0	0	0	2,580	11/25/2033.	1
31378R S5 9	FNMA PASS TH #406540 6.500	..	03/25/2020.	PAID ON PRINCIPAL		463	463	464	463	0	(0)	0	(0)	0	463	0	0	0	5	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000	..	03/25/2020.	PAID ON PRINCIPAL		2,692	2,692	2,764	2,792	0	(100)	0	(100)	0	2,692	0	0	0	28	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500	..	03/25/2020.	PAID ON PRINCIPAL		5,880	5,880	5,868	5,868	0	12	0	12	0	5,880	0	0	0	52	07/25/2033.	1
31401W AP 4	FNMA PASS TH #720114 5.500	..	03/25/2020.	PAID ON PRINCIPAL		3,235	3,235	3,229	3,228	0	7	0	7	0	3,235	0	0	0	29	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500	..	03/25/2020.	PAID ON PRINCIPAL		4,610	4,610	4,602	4,603	0	7	0	7	0	4,610	0	0	0	42	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500	..	03/25/2020.	PAID ON PRINCIPAL		4,012	4,012	4,004	4,003	0	8	0	8	0	4,012	0	0	0	36	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500	..	03/25/2020.	PAID ON PRINCIPAL		604	604	544	567	0	37	0	37	0	604	0	0	0	5	07/25/2033.	1
31401Y LS 2	FNMA PASS TH #722237 5.500	..	03/25/2020.	PAID ON PRINCIPAL		9,968	9,968	9,949	9,945	0	23	0	23	0	9,968	0	0	0	92	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500	..	03/25/2020.	PAID ON PRINCIPAL		1,059	1,059	1,057	1,057	0	2	0	2	0	1,059	0	0	0	10	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000	..	03/25/2020.	PAID ON PRINCIPAL		16,240	16,240	15,603	15,747	0	493	0	493	0	16,240	0	0	0	134	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500	..	03/25/2020.	PAID ON PRINCIPAL		5,981	5,981	5,394	5,596	0	385	0	385	0	5,981	0	0	0	24	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500	..	03/25/2020.	PAID ON PRINCIPAL		4,676	4,676	4,668	4,666	0	10	0	10	0	4,676	0	0	0	43	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500	..	03/25/2020.	PAID ON PRINCIPAL		2,218	2,218	2,032	2,084	0	134	0	134	0	2,218	0	0	0	17	08/25/2033.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31402J 4W 4	FNMA PASS TH #730837 5.500	..	03/25/2020.	PAID ON PRINCIPAL		2,868	2,868	2,862	2,862	0	6	0	6	0	2,868	0	0	0	26	07/25/2033.	1
31402V UR 9	FNMA PASS TH #739592 5.500	..	03/25/2020.	PAID ON PRINCIPAL		197	197	197	197	0	0	0	0	0	197	0	0	0	2	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500	..	03/25/2020.	PAID ON PRINCIPAL		40,577	40,577	40,500	40,488	0	88	0	88	0	40,577	0	0	0	488	10/25/2033.	1
31403C WE 7	FNMA PASS TH #745045 4.500	..	03/25/2020.	PAID ON PRINCIPAL		136,457	136,457	127,843	130,135	0	6,322	0	6,322	0	136,457	0	0	0	1,024	12/25/2034.	1
31404J MA 0	FNMA PASS TH #769953 5.000	..	03/25/2020.	PAID ON PRINCIPAL		270	270	270	270	0	0	0	0	0	270	0	0	0	2	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000	..	03/25/2020.	PAID ON PRINCIPAL		16,087	16,087	15,446	15,581	0	506	0	506	0	16,087	0	0	0	132	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000	..	03/25/2020.	PAID ON PRINCIPAL		20,271	20,271	20,087	20,112	0	160	0	160	0	20,271	0	0	0	218	06/25/2035.	1
31410F V3 6	FNMA PASS TH #888134 5.000	..	03/25/2020.	PAID ON PRINCIPAL		96,479	96,479	93,111	93,167	0	3,313	0	3,313	0	96,479	0	0	0	798	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000	..	03/25/2020.	PAID ON PRINCIPAL		18,690	18,690	17,583	17,659	0	1,031	0	1,031	0	18,690	0	0	0	167	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000	..	03/25/2020.	PAID ON PRINCIPAL		6,901	6,901	7,086	6,983	0	(83)	0	(83)	0	6,901	0	0	0	74	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500	..	03/25/2020.	PAID ON PRINCIPAL		69,360	69,360	65,675	68,507	0	853	0	853	0	69,360	0	0	0	513	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000	..	03/25/2020.	PAID ON PRINCIPAL		836,841	836,841	758,518	825,531	0	11,310	0	11,310	0	836,841	0	0	0	6,875	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500	..	03/25/2020.	PAID ON PRINCIPAL		145,782	145,782	136,078	143,685	0	2,097	0	2,097	0	145,782	0	0	0	1,059	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500	..	03/25/2020.	PAID ON PRINCIPAL		161,224	161,224	152,155	159,345	0	1,879	0	1,879	0	161,224	0	0	0	1,197	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		409,402	409,402	406,683	406,665	0	2,737	0	2,737	0	409,402	0	0	0	2,143	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		237,155	237,155	240,194	238,808	0	(1,653)	0	(1,653)	0	237,155	0	0	0	1,232	10/25/2040.	1
3136AT 4R 2	FNR 2016-71 QM CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		114,920	114,920	113,357	113,463	0	1,457	0	1,457	0	114,920	0	0	0	574	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		264,612	264,612	262,210	262,207	0	2,406	0	2,406	0	264,612	0	0	0	1,312	03/25/2046.	1
3136B4 6P 8	FNR 2019-33 CMO 2.500	..	03/25/2020.	PAID ON PRINCIPAL		242,968	242,968	242,285	242,310	0	658	0	658	0	242,968	0	0	0	1,024	12/25/2048.	1
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	03/25/2020.	PAID ON PRINCIPAL		598,143	598,143	606,368	606,359	0	(8,215)	0	(8,215)	0	598,143	0	0	0	2,304	08/25/2051.	1
3136B7 ZR 5	FNR 2019-69 JA CMO 2.500	..	03/25/2020.	PAID ON PRINCIPAL		448,349	448,349	446,107	446,122	0	2,227	0	2,227	0	448,349	0	0	0	1,825	12/25/2049.	1
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	03/25/2020.	PAID ON PRINCIPAL		90,462	90,462	89,808	89,815	0	648	0	648	0	90,462	0	0	0	445	12/25/2049.	1
31393R GG 9	FSPC T-56 A5 CMO 5.231	..	03/25/2020.	PAID ON PRINCIPAL		122,874	122,874	119,457	120,401	0	2,473	0	2,473	0	122,874	0	0	0	1,109	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		427,166	427,166	434,241	433,032	0	(5,866)	0	(5,866)	0	427,166	0	0	0	3,002	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		930,887	930,887	942,669	945,751	0	(14,864)	0	(14,864)	0	930,887	0	0	0	5,561	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		279,073	279,073	283,607	282,971	0	(3,898)	0	(3,898)	0	279,073	0	0	0	1,294	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		192,898	192,898	198,083	198,861	0	(5,963)	0	(5,963)	0	192,898	0	0	0	1,219	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		790,466	790,466	763,170	768,296	0	22,169	0	22,169	0	790,466	0	0	0	4,252	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		940,188	940,188	937,176	937,267	0	2,921	0	2,921	0	940,188	0	0	0	5,453	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		87,176	87,176	85,834	86,786	0	390	0	390	0	87,176	0	0	0	412	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT CMO 3.250	..	03/25/2020.	PAID ON PRINCIPAL		393,759	393,759	392,760	395,876	0	(2,117)	0	(2,117)	0	393,759	0	0	0	2,096	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584	..	03/25/2020.	PAID ON PRINCIPAL		314,132	314,132	302,450	312,252	0	1,880	0	1,880	0	314,132	0	0	0	2,839	09/25/2020.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments...					115,194,367	115,014,787	117,920,190	115,066,593	0	53,193	0	53,193	0	115,119,786	0	74,581	74,581	893,632	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00724F AB 7	ADOBE SYSTEMS INC 4.750	..	02/01/2020.	MATURED		2,625,000	2,625,000	2,828,412	2,629,499	0	(4,499)	0	(4,499)	0	2,625,000	0	0	0	62,344	02/01/2020.	1FE
00110A AE 4	AEPTC 2006-A A5 5.306	..	01/01/2020.	REDEEMED		673,212	673,212	673,207	673,215	0	(3)	0	(3)	0	673,212	0	0	0	17,861	07/01/2021.	1FE
029912 BE 1	AMERICAN TOWER CORP 5.900	..	01/15/2020.	MAKE WHOLE CALL		1,067,090	1,000,000	998,580	999,596	0	(2)	0	(2)	0	999,594	0	406	406	79,218	11/01/2021.	2FE
031162 BM 1	AMGEN INC 3.875	..	03/22/2020.	MAKE WHOLE CALL		177,343	171,429	178,930	173,611	0	(297)	0	(297)	0	173,314	0	(1,886)	(1,886)	8,258	11/15/2021.	2FE
031162 CV 0	AMGEN INC 1.900	..	02/19/2020.	GOLDMAN SACHS & CO		1,998,000	2,000,000	1,995,920	1,995,920	0	1	0	1	0	1,995,921	0	2,079	2,079	0	02/21/2025.	1
040555 CR 3	ARIZONA PUBLIC SERVICE 2.200	..	01/15/2020.	MATURED		600,000	600,000	599,916	599,994	0	6	0	6	0	600,000	0	0	0	6,600	01/15/2020.	1FE
05329W AK 8	AUTONATION INC 5.500	..	02/01/2020.	MATURED		7,000,000	7,000,000	7,416,250	7,005,079	0	(5,079)	0	(5,079)	0	7,000,000	0	0	0	192,500	02/01/2020.	2FE
06406H BP 3	BANK OF NEW YORK MELLO 4.600	..	01/15/2020.	MATURED		1,455,000	1,455,000	1,706,118	1,456,537	0	(1,537)	0	(1,537)	0	1,455,000	0	0	0	33,465	01/15/2020.	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
05566S AA 1	BNSF 2005-3 TRUST 4.830	..	01/15/2020.	REDEEMED		194,588	194,588	194,588	194,702	0	(114)	0	(114)	0	194,588	0	0	0	4,699	01/15/2023.	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720	..	01/15/2020.	REDEEMED		242,215	242,215	242,215	242,211	0	4	0	4	0	242,215	0	0	0	6,927	01/15/2024.	1FE
097023 AZ 8	BOEING CO 4.875	..	02/15/2020.	MATURED		2,000,000	2,000,000	1,985,230	1,999,558	0	442	0	442	0	2,000,000	0	0	0	48,750	02/15/2020.	1FE
10922N AC 7	BRIGHTHOUSE FINANCIAL 3.700	..	01/23/2020.	MORGAN STANLEY		2,016,040	2,000,000	1,998,340	1,998,689	0	(26)	0	(26)	0	1,998,663	0	17,377	17,377	7,194	06/22/2027.	2FE
134429 AW 9	CAMPBELL SOUP CO 4.250	..	01/22/2020.	MAKE WHOLE CALL		1,030,216	1,000,000	994,900	999,163	0	33	0	33	0	999,196	0	804	804	41,667	04/15/2021.	2FE
142339 AE 0	CARLISLE COS INC 5.125	..	03/29/2020.	MAKE WHOLE CALL		2,037,292	2,000,000	1,991,000	1,998,879	0	161	0	161	0	1,999,040	0	960	960	66,903	12/15/2020.	2FE
15200M AB 3	CENTERPOINT ENERGY 200 5.234	..	02/01/2020.	REDEEMED		155,758	155,758	155,665	155,746	0	12	0	12	0	155,758	0	0	0	4,076	02/01/2023.	1FE
125523 AN 0	CIGNA CORP (144A) 4.000	..	03/19/2020.	TENDERED		2,100,680	2,000,000	2,067,240	2,060,260	0	(6,831)	0	(6,831)	0	2,053,430	0	47,250	47,250	47,556	02/15/2022.	2FE
125523 BN 9	CIGNA CORP (144A) 4.750	..	03/31/2020.	MAKE WHOLE CALL		4,155,087	4,000,000	4,199,600	4,178,852	0	(23,453)	0	(23,453)	0	4,155,399	0	(155,399)	(155,399)	226,865	11/15/2021.	2FE
17275R AH 5	CISCO SYSTEMS 4.450	..	01/15/2020.	MATURED		5,608,000	5,608,000	6,489,088	5,613,022	0	(5,022)	0	(5,022)	0	5,608,000	0	0	0	124,778	01/15/2020.	1FE
17401Q AG 6	CITIZENS BANK NA 2.250	..	03/02/2020.	MATURED		1,000,000	1,000,000	999,050	999,916	0	84	0	84	0	1,000,000	0	0	0	11,250	03/02/2020.	2FE
22025Y AM 2	CORECIVIC INC 4.125	..	01/01/2020.	REDEEMED		2,000,000	2,000,000	1,965,000	1,998,266	0	0	0	0	0	1,998,266	0	1,734	1,734	20,625	04/01/2020.	3FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036	..	03/10/2020.	REDEEMED		56,626	56,626	60,946	60,095	0	(3,470)	0	(3,470)	0	56,626	0	0	0	571	12/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943	..	03/10/2020.	REDEEMED		18,799	18,799	21,665	20,512	0	(1,714)	0	(1,714)	0	18,799	0	0	0	218	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507	..	03/10/2020.	REDEEMED		47,651	47,651	47,651	47,651	0	(0)	0	(0)	0	47,651	0	0	0	597	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773	..	03/10/2020.	REDEEMED		65,214	65,214	67,617	66,974	0	(1,760)	0	(1,760)	0	65,214	0	0	0	628	01/10/2033.	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926	..	03/10/2020.	REDEEMED		56,121	56,121	57,687	57,352	0	(1,232)	0	(1,232)	0	56,121	0	0	0	555	01/10/2034.	2FE
23918K AR 9	DAVITA HEALTHCARE 5.000	..	03/17/2020.	BAS-MERRILL LYNCH		960,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(40,000)	(40,000)	19,167	05/01/2025.	3FE
250847 G# 1	DETROIT EDISON COMPANY 4.890	..	03/01/2020.	MAKE WHOLE CALL		5,082,797	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	195,539	09/15/2020.	1
260543 CH 4	DOW CHEMICAL CO 3.000	..	03/26/2020.	MAKE WHOLE CALL		4,250,040	4,000,000	3,968,190	3,992,206	0	530	0	530	0	3,992,737	0	7,263	7,263	293,707	11/15/2022.	2FE
23331A BK 4	DR HORTON 4.000	..	02/15/2020.	MATURED		1,006,000	1,006,000	1,046,241	1,007,676	0	(1,676)	0	(1,676)	0	1,006,000	0	0	0	20,120	02/15/2020.	2FE
278865 AR 1	ECOLAB INC 2.250	..	01/12/2020.	MATURED		1,000,000	1,000,000	999,530	999,990	0	10	0	10	0	1,000,000	0	0	0	11,250	01/12/2020.	1FE
26884L AB 5	EQT CORP 4.875	..	03/04/2020.	TENDERED		1,570,800	1,540,000	1,609,039	1,561,789	0	(2,002)	0	(2,002)	0	1,559,787	0	11,013	11,013	22,731	11/15/2021.	3FE
31428X AS 5	FEDEX CORP 2.625	..	02/25/2020.	BNP PARIBAS		2,988,151	2,925,000	2,914,616	2,921,986	0	178	0	178	0	2,922,163	0	65,987	65,987	43,936	08/01/2022.	2FE
345397 XF 5	FORD MOTOR CREDIT CO L 2.459	..	03/27/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,295	03/27/2020.	2FE
35671D AU 9	FREEPORT-MCMORAN 3.550	..	03/05/2020.	TENDERED		879,401	859,000	833,230	843,648	0	1,236	0	1,236	0	844,884	0	34,518	34,518	15,586	03/01/2022.	3FE
361448 AV 5	GATX CORP 2.600	..	03/30/2020.	MATURED		1,000,000	1,000,000	1,008,380	1,000,259	0	(259)	0	(259)	0	1,000,000	0	0	0	13,000	03/30/2020.	2FE
382388 AW 6	GOODRICH CORP 4.875	..	03/01/2020.	MATURED		3,000,000	3,000,000	3,009,770	2,999,819	0	181	0	181	0	3,000,000	0	0	0	73,125	03/01/2020.	2FE
406216 BD 2	HALLIBURTON COMPANY 3.500	..	03/05/2020.	TENDERED		5,116,414	4,739,000	4,727,911	4,734,469	0	197	0	197	0	4,734,666	0	381,748	381,748	98,598	08/01/2023.	2FE
406216 BG 5	HALLIBURTON COMPANY 3.800	..	03/05/2020.	TENDERED		3,817,156	3,368,000	3,390,307	3,383,889	0	(487)	0	(487)	0	3,383,402	0	433,754	433,754	39,106	11/15/2025.	2FE
41283L AF 2	HARLEY-DAVIDSON FINANC 2.150	..	02/26/2020.	MATURED		1,000,000	1,000,000	997,690	999,900	0	100	0	100	0	1,000,000	0	0	0	10,750	02/26/2020.	2FE
446438 RM 7	HUNTINGTON NATIONAL BA 2.400	..	03/01/2020.	REDEEMED		1,000,000	1,000,000	998,740	999,899	0	59	0	59	0	999,958	0	42	42	10,000	04/01/2020.	1FE
459200 HA 2	IBM CORP 2.900	..	03/06/2020.	MAKE WHOLE CALL		2,053,006	2,000,000	2,025,960	2,005,490	0	(533)	0	(533)	0	2,004,958	0	(4,958)	(4,958)	73,145	11/01/2021.	1FE
47215B AD 9	JCPL 2006-A A4 5.610	..	03/05/2020.	REDEEMED		75,826	75,826	75,759	75,813	0	14	0	14	0	75,826	0	0	0	1,063	06/05/2023.	1FE
24422E RY 7	JOHN DEERE CAPITAL COR 1.700	..	01/15/2020.	MATURED		1,000,000	1,000,000	996,610	999,975	0	25	0	25	0	1,000,000	0	0	0	8,500	01/15/2020.	1FE
46625H HQ 6	JP MORGAN CHASE 4.950	..	03/25/2020.	MATURED		1,000,000	1,000,000	1,042,860	1,001,242	0	(1,242)	0	(1,242)	0	1,000,000	0	0	0	24,750	03/25/2020.	1FE
500255 AU 8	KOHLS CORP 4.250	..	01/15/2020.	MORGAN STANLEY		1,061,180	1,000,000	999,760	999,835	0	19	0	19	0	999,854	0	61,326	61,326	21,250	07/17/2025.	2FE
50076Q AU 0	KRAFT HEINZ FOODS CO 5.375	..	02/10/2020.	MATURED		2,879,000	2,879,000	3,460,944	2,888,184	0	(9,184)	0	(9,184)	0	2,879,000	0	0	0	77,373	02/10/2020.	2FE
501044 CH 2	KROGER CO 6.150	..	01/15/2020.	MATURED		1,495,000	1,495,000	1,548,697	1,495,169	0	(169)	0	(169)	0	1,495,000	0	0	0	45,971	01/15/2020.	2FE
513075 BH 3	LAMAR MEDIA CORP 5.375	..	02/20/2020.	REDEEMED		7,833,912	7,696,000	7,895,689	7,782,249	0	51,663	0	51,663	0	7,833,912	0	0	0	247,047	01/15/2024.	3FE
501889 AB 5	LKQ CORP 4.750	..	01/10/2020.	REDEEMED		7,821,891	7,700,000	7,663,875	7,674,248	0	32	0	32	0	7,674,280	0	147,611	147,611	55,878	05/15/2023.	3FE
54627R AD 2	LOUISIANA LOC GOVT ELL 3.960	..	02/01/2020.	REDEEMED		3,711	3,711	3,709	3,711	0	0	0	0	0	3,711	0	0	0	73	08/01/2024.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
55279H AJ 9	MANUFACTURERS & TRADER 2.100	..	01/07/2020.	REDEEMED		1,000,000	1,000,000	990,990	999,772	0	38	0	38	0	999,811	0	189	189	8,808	02/06/2020.	1FE
573284 AV 8	MARTIN MARIETTA MATERI 2.500	..	03/05/2020.	DEUTSCHE BANC		1,639,589	1,650,000	1,631,256	1,631,256	0	(4)	0	(4)	0	1,631,252	0	8,337	8,337	0	03/15/2030.	1
58013M FL 3	MCDONALDS CORP 1.450	..	03/04/2020.	J P MORGAN CHASE SECURITI		1,999,900	2,000,000	1,996,320	1,996,320	0	6	0	6	0	1,996,326	0	3,574	3,574	81	09/01/2025.	1
615394 AK 9	MOOG INC (144A) 5.250	..	01/13/2020.	REDEEMED		9,558,882	9,435,000	9,712,669	9,485,545	0	73,337	0	73,337	0	9,558,882	0	0	0	57,789	12/01/2022.	3FE
55354G AA 8	MSCI INC (144A) 5.250	..	03/20/2020.	REDEEMED		327,374	319,000	322,190	321,174	0	(159)	0	(159)	0	321,015	0	6,359	6,359	5,815	11/15/2024.	3FE
63946B AE 0	NBC UNIVERSAL 4.375	..	03/06/2020.	MAKE WHOLE CALL		2,069,060	2,000,000	1,999,500	1,999,809	0	72	0	72	0	1,999,881	0	119	119	106,734	04/01/2021.	1FE
U6S10C AG 0	NESTLE HOLDINGS INC 2.125	C	01/14/2020.	MATURED		1,000,000	1,000,000	1,007,660	1,000,096	0	(96)	0	(96)	0	1,000,000	0	0	0	21,250	01/14/2020.	1FE
651639 AN 6	NEWMONT GOLDCORP CORP 3.500	..	03/19/2020.	TENDERED		2,109,560	2,000,000	1,984,780	1,996,098	0	431	0	431	0	1,996,530	0	113,030	113,030	35,778	03/15/2022.	2FE
66765R BX 3	NORTHWEST NATURAL GAS 5.370	..	02/01/2020.	MATURED		600,000	600,000	726,750	601,563	0	(1,563)	0	(1,563)	0	600,000	0	0	0	16,110	02/01/2020.	1FE
66989H AQ 1	NOVARTIS CAPITAL 2.000	C	02/12/2020.	CITIGROUP GLOBAL MARKETS		2,997,480	3,000,000	2,997,270	2,997,270	0	1	0	1	0	2,997,271	0	209	209	0	02/14/2027.	1
688239 AE 2	OSHKOSH CORP 5.375	..	03/12/2020.	REDEEMED		4,487,466	4,370,000	4,551,325	4,486,635	0	831	0	831	0	4,487,466	0	0	0	124,621	03/01/2025.	2FE
718172 AH 2	PHILIP MORRIS INTERNAT 4.500	..	03/26/2020.	MATURED		3,000,000	3,000,000	2,961,510	2,998,477	0	1,523	0	1,523	0	3,000,000	0	0	0	67,500	03/26/2020.	1FE
723787 AJ 6	PIONEER NATURAL RESOUR 7.500	..	01/15/2020.	MATURED		5,141,000	5,141,000	5,125,188	5,140,492	0	508	0	508	0	5,141,000	0	0	0	192,788	01/15/2020.	2FE
693476 BJ 1	PNC FUNDING CORP 5.125	..	02/08/2020.	MATURED		1,000,000	1,000,000	1,080,190	1,001,051	0	(1,051)	0	(1,051)	0	1,000,000	0	0	0	25,625	02/08/2020.	1FE
74166M AA 4	PRIME SECURITY SERVICE 9.250	..	02/15/2020.	REDEEMED		186,233	178,000	190,015	183,667	0	2,565	0	2,565	0	186,233	0	0	0	4,116	05/15/2023.	4FE
74256L AY 5	PRINCIPAL LIFE GLOBAL 2.150	..	01/10/2020.	MATURED		1,000,000	1,000,000	998,610	999,982	0	18	0	18	0	1,000,000	0	0	0	10,750	01/10/2020.	1FE
74834L AP 5	QUEST DIAGNOSTICS 4.750	..	01/15/2020.	MAKE WHOLE CALL		3,794,718	3,790,000	3,765,497	3,789,447	0	261	0	261	0	3,789,708	0	292	292	87,230	01/30/2020.	2FE
755111 BR 1	RAYTHEON CO 4.400	..	02/15/2020.	MATURED		3,000,000	3,000,000	3,007,090	2,999,843	0	157	0	157	0	3,000,000	0	0	0	66,000	02/15/2020.	1FE
773903 AF 6	ROCKWELL AUTOMATION 2.050	..	03/01/2020.	MATURED		1,413,000	1,413,000	1,429,109	1,413,351	0	(351)	0	(351)	0	1,413,000	0	0	0	14,483	03/01/2020.	1FE
80282K AD 8	SANTANDER HOLDINGS USA 2.650	C	03/18/2020.	REDEEMED		1,000,000	1,000,000	996,010	999,705	0	201	0	201	0	999,906	0	94	94	11,115	04/17/2020.	2FE
863667 AB 7	STRYKER CORP 4.375	..	01/15/2020.	MATURED		1,000,000	1,000,000	993,280	999,932	0	68	0	68	0	1,000,000	0	0	0	21,875	01/15/2020.	1FE
87612E AV 8	TARGET CORP 3.875	..	01/28/2020.	MAKE WHOLE CALL		3,308,809	3,276,000	3,440,317	3,287,746	0	(1,656)	0	(1,656)	0	3,286,090	0	(10,090)	(10,090)	100,865	07/15/2020.	1FE
88732J AW 8	TIME WARNER CABLE 5.000	..	02/01/2020.	MATURED		2,860,000	2,860,000	2,958,333	2,863,249	0	(3,249)	0	(3,249)	0	2,860,000	0	0	0	71,500	02/01/2020.	2FE
89236T EC 5	TOYOTA MOTOR CREDIT 2.150	C	02/11/2020.	BARCLAYS CAPITAL INC		1,012,420	1,000,000	997,970	998,871	0	54	0	54	0	998,924	0	13,496	13,496	9,257	09/08/2022.	1FE
05531F AV 5	TRUIST FINANCIAL CORP 2.050	..	03/05/2020.	MUFG SECURITIES AMERICAS		1,009,940	1,000,000	998,960	999,696	0	39	0	39	0	999,735	0	10,205	10,205	6,776	05/10/2021.	1FE
90261X HK 1	UBS AG STAMFORD 2.350	C	03/26/2020.	MATURED		2,000,000	2,000,000	1,996,050	1,999,726	0	274	0	274	0	2,000,000	0	0	0	23,500	03/26/2020.	1FE
907818 FJ 2	UNION PACIFIC CORP 2.150	..	01/28/2020.	MORGAN STANLEY		2,999,010	3,000,000	2,997,870	2,997,870	0	(12)	0	(12)	0	2,997,858	0	1,152	1,152	0	02/05/2027.	1
90783V AA 3	UNION PACIFIC PASS THR 5.082	..	01/02/2020.	REDEEMED		149,337	149,337	149,337	149,337	0	(0)	0	(0)	0	149,337	0	0	0	3,795	01/02/2029.	1
90783X AA 9	UNION PACIFIC PASS THR 6.176	..	01/02/2020.	REDEEMED		57,442	57,442	57,442	57,442	0	(0)	0	(0)	0	57,442	0	0	0	1,774	01/02/2031.	1FE
913017 BR 9	UNITED TECHNOLOGIES CO 4.500	..	03/29/2020.	MAKE WHOLE CALL		1,002,005	1,000,000	995,010	999,703	0	229	0	229	0	999,931	0	69	69	22,505	04/15/2020.	2FE
913017 BV 0	UNITED TECHNOLOGIES CO 3.100	..	02/28/2020.	TENDERED		3,119,610	3,000,000	3,035,490	3,009,481	0	(642)	0	(642)	0	3,008,838	0	110,772	110,772	22,475	06/01/2022.	2FE
913017 CH 0	UNITED TECHNOLOGIES CO 2.650	..	02/28/2020.	TENDERED		1,073,110	1,000,000	997,990	998,553	0	30	0	30	0	998,582	0	74,528	74,528	8,613	11/01/2026.	2FE
92047W AC 5	VALVOLINE INC 5.500	..	03/11/2020.	REDEEMED		7,917,665	7,604,000	7,803,358	7,727,696	0	(9,323)	0	(9,323)	0	7,718,373	0	199,292	199,292	274,166	07/15/2024.	3FE
918204 AV 0	VF CORP 3.500	..	03/04/2020.	MAKE WHOLE CALL		8,157,471	7,890,000	8,060,272	7,939,347	0	(5,786)	0	(5,786)	0	7,933,561	0	(43,561)	(43,561)	407,847	09/01/2021.	1FE
25468P DK 9	WALT DISNEY COMPANY 3.000	..	03/05/2020.	U S BANCORP		2,194,440	2,000,000	2,119,260	2,078,731	0	(2,261)	0	(2,261)	0	2,076,470	0	117,970	117,970	34,333	02/13/2026.	1FE
254687 FL 5	WALT DISNEY COMPANY 2.000	..	03/04/2020.	HSBC		5,104,950	5,000,000	4,930,270	4,932,215	0	1,188	0	1,188	0	4,933,403	0	171,547	171,547	50,000	09/01/2029.	1FE
96950F AD 6	WILLIAMS COMPANIES INC 5.250	..	03/15/2020.	MATURED		1,000,000	1,000,000	999,450	999,823	0	177	0	177	0	1,000,000	0	0	0	26,250	03/15/2020.	2FE
67077M AB 4	NUTRIEN LTD 4.875	A	03/30/2020.	MATURED		4,704,000	4,704,000	4,805,582	4,725,559	0	(21,559)	0	(21,559)	0	4,704,000	0	0	0	114,660	03/30/2020.	2FE
02364W AV 7	AMERICA MOVIL SA 5.000	D	03/30/2020.	MATURED		582,000	582,000	578,252	581,789	0	211	0	211	0	582,000	0	0	0	14,550	03/30/2020.	1FE
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625	D	02/15/2020.	MATURED		3,000,000	3,000,000	3,075,610	3,001,127	0	(1,127)	0	(1,127)	0	3,000,000	0	0	0	69,375	02/15/2020.	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875	D	01/22/2020.	TENDERED		1,075,870	1,000,000	1,068,320	1,044,051	0	(663)	0	(663)	0	1,043,388	0	32,482	32,482	6,028	11/26/2023.	1FE
44987C AC 2	ING BANK NV (144A) 2.450	D	03/16/2020.	MATURED		1,000,000	1,000,000	998,130	999,880	0	120	0	120	0	1,000,000	0	0	0	12,250	03/16/2020.	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
478375 AD 0	JOHNSON CONTROLS INTER 5.000	D	03/30/2020.	MATURED		1,000,000	1,000,000	1,072,440	1,005,726	0	(5,726)	0	(5,726)	0	1,000,000	0	0	0	25,000	03/30/2020.	2FE
53944V AE 9	LLOYDS BANK PLC 2.400	D	03/17/2020.	MATURED		1,000,000	1,000,000	998,360	999,891	0	109	0	109	0	1,000,000	0	0	0	12,000	03/17/2020.	1FE
71654Q BV 3	PETROLEOS MEXICANOS 4.250	D	01/22/2020.	CITIGROUP GLOBAL MARKETS...		1,555,950	1,500,000	1,502,250	1,501,257	0	(6)	0	(6)	0	1,501,251	0	54,699	54,699	33,469	01/15/2025.	2FE
80283L AN 3	SANTANDER UK PLC 2.375	D	03/16/2020.	MATURED		1,000,000	1,000,000	997,850	999,870	0	130	0	130	0	1,000,000	0	0	0	11,875	03/16/2020.	1FE
87020P AE 7	SWEDBANK AB (144A) 2.200	D	03/04/2020.	MATURED		1,000,000	1,000,000	999,340	999,948	0	52	0	52	0	1,000,000	0	0	0	11,000	03/04/2020.	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		03/25/2020.	PAID ON PRINCIPAL		208,866	208,866	203,644	170,552	0	38,314	0	38,314	0	208,866	0	0	0	1,800	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 CMO (14 3.500		03/25/2020.	PAID ON PRINCIPAL		95,247	95,247	95,865	95,665	0	(418)	0	(418)	0	95,247	0	0	0	520	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		03/25/2020.	PAID ON PRINCIPAL		229,473	229,473	235,676	231,690	0	(2,217)	0	(2,217)	0	229,473	0	0	0	1,280	03/25/2045.	1FM
00841Y AH 1	ABMT 2015-3 A8 CMO (14 3.000		03/25/2020.	PAID ON PRINCIPAL		635,650	635,650	645,781	641,590	0	(5,940)	0	(5,940)	0	635,650	0	0	0	3,425	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 CMO 3.000		03/25/2020.	PAID ON PRINCIPAL		97,438	97,438	98,047	97,915	0	(477)	0	(477)	0	97,438	0	0	0	532	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 CMO 3.500		03/25/2020.	PAID ON PRINCIPAL		214,363	214,363	213,827	213,808	0	554	0	554	0	214,363	0	0	0	1,366	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500		03/25/2020.	PAID ON PRINCIPAL		251,978	251,978	258,908	258,704	0	(6,726)	0	(6,726)	0	251,978	0	0	0	1,552	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 1.946		03/25/2020.	PAID ON PRINCIPAL		32,877	32,877	31,603	32,883	0	(5)	0	(5)	0	32,877	0	0	0	169	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D 1.646		03/25/2020.	PAID ON PRINCIPAL		223,265	223,265	190,194	211,003	0	12,262	0	12,262	0	223,265	0	0	0	1,019	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.276		03/25/2020.	PAID ON PRINCIPAL		83,372	83,372	75,787	62,814	0	20,558	0	20,558	0	83,372	0	0	0	323	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 4.004		03/25/2020.	PAID ON PRINCIPAL		19,096	19,096	10,121	4,743	0	14,353	0	14,353	0	19,096	0	0	0	140	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.398		03/25/2020.	PAID ON PRINCIPAL		3,889	3,889	3,745	3,753	0	137	0	137	0	3,889	0	0	0	16	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.213		03/25/2020.	PAID ON PRINCIPAL		8,309	8,309	8,063	8,075	0	234	0	234	0	8,309	0	0	0	104	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 4.018		03/25/2020.	PAID ON PRINCIPAL		6,807	6,807	6,340	6,174	0	633	0	633	0	6,807	0	0	0	46	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.897		03/25/2020.	PAID ON PRINCIPAL		5,889	5,889	5,613	4,409	0	1,480	0	1,480	0	5,889	0	0	0	38	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.897		03/25/2020.	WRITTEN OFF		0	11	11	9	0	0	0	0	0	9	0	(9)	(9)	0	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2020.	PAID ON PRINCIPAL		39,010	39,010	36,085	20,517	0	18,493	0	18,493	0	39,010	0	0	0	411	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2020.	WRITTEN OFF		0	11,318	10,469	5,953	0	0	0	0	0	5,953	0	(5,953)	(5,953)	113	03/25/2037.	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.687		03/25/2020.	PAID ON PRINCIPAL		16,380	16,380	13,401	12,001	0	4,379	0	4,379	0	16,380	0	0	0	113	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.935		03/25/2020.	PAID ON PRINCIPAL		79,790	79,790	49,470	37,943	0	41,847	0	41,847	0	79,790	0	0	0	394	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.935		03/25/2020.	WRITTEN OFF		0	27	17	13	0	(0)	0	(0)	0	13	0	(13)	(13)	0	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.935		02/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(383)	(238)	(182)	0	2	0	2	0	(180)	0	180	180	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.053		03/25/2020.	PAID ON PRINCIPAL		23,019	23,019	16,574	11,102	0	11,916	0	11,916	0	23,019	0	0	0	154	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.053		03/25/2020.	WRITTEN OFF		0	323	232	156	0	(0)	0	(0)	0	155	0	(155)	(155)	3	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.053		02/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(838)	(604)	(404)	0	1	0	1	0	(403)	0	403	403	0	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.564		03/25/2020.	PAID ON PRINCIPAL		94,311	94,311	80,819	65,973	0	28,338	0	28,338	0	94,311	0	0	0	489	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.566		01/25/2020.	WRITTEN OFF		0	1,066	914	746	0	(7)	0	(7)	0	739	0	(739)	(739)	3	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.564		03/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(2,719)	(2,330)	(1,902)	0	34	0	34	0	(1,868)	0	1,868	1,868	0	01/25/2036.	1FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500		03/25/2020.	PAID ON PRINCIPAL		691,036	691,036	682,722	683,774	0	7,263	0	7,263	0	691,036	0	0	0	3,896	03/25/2048.	1FM
17321L AA 7	CMLTI 2013-J1 A1 CMO (3.500		03/25/2020.	PAID ON PRINCIPAL		1,232,284	1,232,284	1,252,309	1,250,810	0	(18,526)	0	(18,526)	0	1,232,284	0	0	0	7,637	10/25/2043.	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2020.	PAID ON PRINCIPAL		15,186	15,186	15,111	15,133	(1)	53	0	52	0	15,186	0	0	0	103	08/25/2020.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		03/25/2020.	PAID ON PRINCIPAL		46,467	46,467	42,395	36,431	0	10,035	0	10,035	0	46,467	0	0	0	471	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2020.	PAID ON PRINCIPAL		5,243	5,243	4,692	872	0	4,371	0	4,371	0	5,243	0	0	0	38	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2020.	WRITTEN OFF		0	2,652	2,373	441	0	4	0	4	0	445	0	(445)	(445)	14	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		02/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(453)	(405)	(75)	0	(1)	0	(1)	0	(76)	0	76	76	0	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2020.	PAID ON PRINCIPAL		12,956	12,956	8,681	5,841	0	7,116	0	7,116	0	12,956	0	0	0	175	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2020.	PAID ON PRINCIPAL		13,313	13,313	9,215	1,979	0	11,335	0	11,335	0	13,313	0	0	0	0	11/25/2036.	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
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.078	..	03/25/2020.	PAID ON PRINCIPAL		2,970	2,970	2,206	917	0	2,053	0	2,053	0	2,970	0	0	0	20	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	03/25/2020.	PAID ON PRINCIPAL		28,298	28,298	29,341	28,211	0	86	0	86	0	28,298	0	0	0	282	12/25/2033.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000	..	03/25/2020.	PAID ON PRINCIPAL		22,385	22,385	13,254	13,254	0	9,131	0	9,131	0	22,385	0	0	0	166	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000	..	02/25/2020.	WRITTEN OFF		0	10	6	6	0	(1)	0	(1)	0	5	0	(5)	(5)	0	08/25/2020.	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		130,772	130,772	128,381	129,043	0	1,729	0	1,729	0	130,772	0	0	0	722	08/25/2043.	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		98,177	98,177	99,650	99,529	0	(1,352)	0	(1,352)	0	98,177	0	0	0	676	03/25/2045.	1FM
12594X AA 2	CSMC 2017-HL1 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		383,498	383,498	391,108	388,847	0	(5,349)	0	(5,349)	0	383,498	0	0	0	2,157	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		340,888	340,888	348,717	344,718	0	(3,830)	0	(3,830)	0	340,888	0	0	0	1,917	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		498,242	498,242	505,404	499,420	0	(1,178)	0	(1,178)	0	498,242	0	0	0	3,136	08/25/2045.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	03/25/2020.	WRITTEN OFF		0	131	91	91	0	(0)	0	(0)	0	91	0	(91)	(91)	0	06/25/2018.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	03/25/2020.	PAID ON PRINCIPAL		100,791	100,791	88,350	71,881	0	28,910	0	28,910	0	100,791	0	0	0	1,182	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	02/25/2020.	WRITTEN OFF		0	15	13	10	0	(0)	0	(0)	0	10	0	(10)	(10)	0	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	01/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(2)	(2)	(2)	0	0	0	0	0	(2)	0	2	2	0	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	03/25/2020.	PAID ON PRINCIPAL		8,067	8,067	8,021	3,714	0	4,354	0	4,354	0	8,067	0	0	0	97	12/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	01/25/2020.	WRITTEN OFF		0	10	10	5	0	0	0	0	0	5	0	(5)	(5)	0	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	02/25/2020.	PAID ON PRINCIPAL		42,940	42,940	38,431	20,976	0	21,964	0	21,964	0	42,940	0	0	0	583	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	03/25/2020.	WRITTEN OFF		0	21	18	10	0	(1)	0	(1)	0	9	0	(9)	(9)	0	12/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	03/25/2020.	PAID ON PRINCIPAL		38,718	38,718	33,377	21,770	(0)	16,947	0	16,947	0	38,718	0	0	0	520	05/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	03/25/2020.	WRITTEN OFF		0	55,356	47,719	31,126	0	122	0	122	0	31,248	0	(31,248)	(31,248)	470	05/25/2036.	1FM
126671 PV 2	CWL 2002-S1 A5 6.460	..	03/25/2020.	PAID ON PRINCIPAL		62	62	65	62	0	0	0	0	0	62	0	0	0	1	05/25/2032.	1FM
126671 RX 6	CWL 2002-S3 M1 4.800	..	03/25/2020.	PAID ON PRINCIPAL		1,179	1,179	1,083	327	0	852	0	852	0	1,179	0	0	0	0	05/25/2032.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	03/25/2020.	PAID ON PRINCIPAL		16,667	16,667	15,167	15,866	0	801	0	801	0	16,667	0	0	0	85	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		220,185	220,185	218,393	218,689	0	1,496	0	1,496	0	220,185	0	0	0	1,062	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D 1.156	..	03/25/2020.	PAID ON PRINCIPAL		123,280	123,280	56,047	25,611	0	97,670	0	97,670	0	123,280	0	0	0	418	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		444,308	444,308	450,140	445,814	0	(1,506)	0	(1,506)	0	444,308	0	0	0	2,249	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	03/25/2020.	PAID ON PRINCIPAL		9,949	9,949	7,176	1,673	0	8,276	0	8,276	0	9,949	0	0	0	80	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	02/25/2020.	WRITTEN OFF		0	170	122	29	0	(0)	0	(0)	0	28	0	(28)	(28)	2	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	01/01/2020.	RECOVERY OF PAR WRITE-OFF.		0	(5)	(3)	(1)	0	(0)	0	(0)	0	(1)	0	1	1	0	04/25/2036.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	03/25/2020.	PAID ON PRINCIPAL		52,102	52,102	45,069	46,484	0	5,619	0	5,619	0	52,102	0	0	0	338	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.921	..	03/25/2020.	PAID ON PRINCIPAL		109,131	109,131	83,008	94,476	0	14,655	0	14,655	0	109,131	0	0	0	428	08/25/2034.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 4.668	..	03/25/2020.	PAID ON PRINCIPAL		294,023	294,023	295,005	294,285	0	(262)	0	(262)	0	294,023	0	0	0	1,921	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.923	..	03/25/2020.	PAID ON PRINCIPAL		94,610	94,610	87,411	74,435	0	20,175	0	20,175	0	94,610	0	0	0	609	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 4.110	..	03/25/2020.	PAID ON PRINCIPAL		34,745	34,745	24,697	16,352	(0)	18,393	0	18,393	0	34,745	0	0	0	223	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 4.110	..	03/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(20)	(15)	(10)	0	0	0	0	0	(10)	0	10	10	0	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.802	..	03/25/2020.	PAID ON PRINCIPAL		32,377	32,377	27,333	12,540	0	19,837	0	19,837	0	32,377	0	0	0	182	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.802	..	03/25/2020.	WRITTEN OFF		0	19,365	16,348	7,500	0	69	0	69	0	7,569	0	(7,569)	(7,569)	126	01/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.764	..	03/25/2020.	PAID ON PRINCIPAL		16,990	16,990	16,584	10,052	0	6,938	0	6,938	0	16,990	0	0	0	89	04/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.764	..	03/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(2)	(2)	(1)	0	0	0	0	0	(1)	0	1	1	0	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		222,605	222,605	218,083	218,105	0	4,499	0	4,499	0	222,605	0	0	0	1,145	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		1,853,629	1,853,629	1,840,489	1,840,877	0	12,753	0	12,753	0	1,853,629	0	0	0	9,773	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		114,914	114,914	114,680	114,682	0	232	0	232	0	114,914	0	0	0	731	06/25/2045.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46646B AC 2	JPMMT 2016-1 A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		211,242	211,242	216,589	216,744	0	(5,503)	0	(5,503)	0	211,242	0	0	0	1,239	05/25/2046.	1FM
46646B AE 8	JPMMT 2016-1 A5 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		205,825	205,825	211,678	210,295	0	(4,470)	0	(4,470)	0	205,825	0	0	0	1,207	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		505,262	505,262	508,577	508,008	0	(2,747)	0	(2,747)	0	505,262	0	0	0	2,850	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		208,083	208,083	211,676	210,947	0	(2,865)	0	(2,865)	0	208,083	0	0	0	1,198	05/25/2047.	1FM
46648H AE 3	JPMMT 2017-2 A5 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		830,197	830,197	827,170	826,228	0	3,969	0	3,969	0	830,197	0	0	0	4,778	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		882,515	882,515	900,924	897,245	0	(14,730)	0	(14,730)	0	882,515	0	0	0	5,202	08/25/2047.	1FM
46649H AC 6	JPMMT 2017-6 A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		1,759,841	1,759,841	1,783,902	1,780,615	0	(20,773)	0	(20,773)	0	1,759,841	0	0	0	10,287	12/25/2048.	1FM
46649T AE 6	JPMMT 2018-3 A5 CMO (1 3.500	..	03/25/2020.	PAID ON PRINCIPAL		707,157	707,157	704,947	705,094	0	2,063	0	2,063	0	707,157	0	0	0	4,499	09/25/2048.	1FM
585498 AA 6	MELLO 2018-MTG1 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		292,809	292,809	289,149	289,457	0	3,352	0	3,352	0	292,809	0	0	0	1,633	03/25/2048.	1FM
585498 AC 2	MELLO 2018-MTG1 A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		1,171,237	1,171,237	1,166,296	1,166,917	0	4,320	0	4,320	0	1,171,237	0	0	0	6,531	03/25/2048.	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	03/26/2020.	PAID ON PRINCIPAL		178,598	178,598	179,826	121,226	0	57,372	0	57,372	0	178,598	0	0	0	1,493	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		188,165	188,165	191,399	188,711	0	(546)	0	(546)	0	188,165	0	0	0	882	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		158,009	158,009	158,330	158,247	0	(238)	0	(238)	0	158,009	0	0	0	837	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		210,678	210,678	213,839	211,922	0	(1,244)	0	(1,244)	0	210,678	0	0	0	1,116	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632	..	03/25/2020.	PAID ON PRINCIPAL		209,438	209,438	176,844	68,318	0	141,120	0	141,120	0	209,438	0	0	0	1,561	01/25/2037.	1FM
74387L AE 1	PFMT 2019-1 A3 CMO (14 3.000	..	03/25/2020.	PAID ON PRINCIPAL		82,503	82,503	83,316	83,091	0	(588)	0	(588)	0	82,503	0	0	0	422	12/25/2049.	1FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	03/25/2020.	PAID ON PRINCIPAL		2,915	2,915	2,907	2,906	0	10	0	10	0	2,915	0	0	0	24	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	03/25/2020.	PAID ON PRINCIPAL		9,683	9,683	9,693	9,650	0	33	0	33	0	9,683	0	0	0	85	10/25/2020.	1FM
69374J AC 5	PSMC 2018-3 A3 CMO (14 4.000	..	03/25/2020.	PAID ON PRINCIPAL		837,630	837,630	841,556	838,776	0	(1,146)	0	(1,146)	0	837,630	0	0	0	5,245	08/25/2048.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	03/25/2020.	PAID ON PRINCIPAL		29,020	29,020	27,557	25,857	0	3,162	0	3,162	0	29,020	0	0	0	266	06/25/2033.	1FM
749389 AA 0	RCKT 2020-1 A1 CMO (14 3.000	..	03/25/2020.	PAID ON PRINCIPAL		126,965	126,965	128,374	128,374	0	(1,409)	0	(1,409)	0	126,965	0	0	0	317	02/25/2050.	1FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	03/25/2020.	PAID ON PRINCIPAL		29,604	29,604	26,392	23,222	0	6,383	0	6,383	0	29,604	0	0	0	303	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	03/25/2020.	WRITTEN OFF		0	2,805	2,500	2,200	0	(14)	0	(14)	0	2,186	0	(2,186)	(2,186)	28	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	03/25/2020.	PAID ON PRINCIPAL		116,944	116,944	110,914	84,623	0	32,321	0	32,321	0	116,944	0	0	0	1,211	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	03/25/2020.	WRITTEN OFF		0	6,106	5,791	4,418	0	(57)	0	(57)	0	4,361	0	(4,361)	(4,361)	60	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	02/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(1,109)	(1,052)	(802)	0	16	0	16	0	(786)	0	786	786	0	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		342,243	342,243	348,660	347,158	0	(4,916)	0	(4,916)	0	342,243	0	0	0	1,767	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		570,424	570,424	570,245	570,128	0	296	0	296	0	570,424	0	0	0	3,373	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		415,379	415,379	421,026	419,359	0	(3,979)	0	(3,979)	0	415,379	0	0	0	2,456	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	03/25/2020.	PAID ON PRINCIPAL		553,926	553,926	565,351	563,195	0	(9,269)	0	(9,269)	0	553,926	0	0	0	3,259	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		131,234	131,234	134,925	133,079	0	(1,845)	0	(1,845)	0	131,234	0	0	0	481	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		103,285	103,285	107,852	105,493	0	(2,208)	0	(2,208)	0	103,285	0	0	0	575	09/25/2042.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	03/25/2020.	PAID ON PRINCIPAL		170,960	170,960	169,303	171,256	(2,009)	1,713	0	(296)	0	170,960	0	0	0	962	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		312,835	312,835	317,944	316,594	0	(3,759)	0	(3,759)	0	312,835	0	0	0	1,678	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		259,281	259,281	253,492	253,924	(0)	5,357	0	5,357	0	259,281	0	0	0	1,227	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000	..	03/25/2020.	PAID ON PRINCIPAL		376,114	376,114	380,992	378,992	0	(2,878)	0	(2,878)	0	376,114	0	0	0	2,734	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		219,881	219,881	221,358	220,703	0	(822)	0	(822)	0	219,881	0	0	0	1,230	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		113,201	113,201	113,696	113,525	0	(324)	0	(324)	0	113,201	0	0	0	767	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		150,934	150,934	151,547	151,072	0	(138)	0	(138)	0	150,934	0	0	0	876	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		51,424	51,424	52,123	51,949	0	(526)	0	(526)	0	51,424	0	0	0	284	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		223,511	223,511	230,635	227,660	0	(4,149)	0	(4,149)	0	223,511	0	0	0	1,449	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		94,601	94,601	96,493	95,591	0	(989)	0	(989)	0	94,601	0	0	0	561	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
81746K AA 2	SEMT 2017-2 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		189,439	189,439	191,008	190,768	0	(1,328)	0	(1,328)	0	189,439	0	0	0	946	02/25/2047.	1FM
81746X AA 4	SEMT 2017-3 A1 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		351,677	351,677	349,424	349,463	0	2,214	0	2,214	0	351,677	0	0	0	2,401	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 CMO 3.500	..	03/25/2020.	PAID ON PRINCIPAL		286,552	286,552	290,716	289,736	0	(3,185)	0	(3,185)	0	286,552	0	0	0	1,956	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		548,741	548,741	561,173	559,362	0	(10,621)	0	(10,621)	0	548,741	0	0	0	3,336	07/25/2047.	1FM
81745X AD 9	SEMT 2017-4 A4 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		1,172,476	1,172,476	1,179,310	1,176,412	(0)	(3,936)	0	(3,936)	0	1,172,476	0	0	0	7,129	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		337,959	337,959	344,929	343,743	0	(5,784)	0	(5,784)	0	337,959	0	0	0	1,940	09/25/2047.	1FM
81746V AA 8	SEMT 2018-3 A1 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		1,161,793	1,161,793	1,147,815	1,148,875	0	12,919	0	12,919	0	1,161,793	0	0	0	7,530	03/25/2048.	1FM
81746V AD 2	SEMT 2018-3 A4 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		619,623	619,623	618,655	618,531	0	1,092	0	1,092	0	619,623	0	0	0	4,016	03/25/2048.	1FM
81747G AD 4	SEMT 2018-5 A4 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		1,484,819	1,484,819	1,468,346	1,473,816	0	11,003	0	11,003	0	1,484,819	0	0	0	9,293	05/25/2048.	1FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	03/25/2020.	PAID ON PRINCIPAL		258,108	258,108	262,141	261,982	0	(3,873)	0	(3,873)	0	258,108	0	0	0	1,486	12/25/2049.	1FE
78471K AE 1	SFPMT 2016-1A 1A4 CMO 3.000	..	03/25/2020.	PAID ON PRINCIPAL		165,387	165,387	157,764	158,537	0	6,850	0	6,850	0	165,387	0	0	0	651	11/25/2046.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 4.100	..	03/25/2020.	PAID ON PRINCIPAL		456	456	414	423	0	33	0	33	0	456	0	0	0	4	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.533	..	03/25/2020.	PAID ON PRINCIPAL		3,473	3,473	3,134	3,198	0	275	0	275	0	3,473	0	0	0	26	03/25/2033.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.694	..	03/25/2020.	PAID ON PRINCIPAL		12,335	12,335	7,601	4,662	0	7,673	0	7,673	0	12,335	0	0	0	67	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.688	..	01/25/2020.	WRITTEN OFF		0	355	219	134	0	(1)	0	(1)	0	134	0	(134)	(134)	1	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.694	..	03/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(220)	(136)	(83)	0	1	0	1	0	(83)	0	83	83	0	10/25/2036.	1FM
94989U AC 5	WFMBS 2018-1 A3 CMO (1 3.500	..	03/25/2020.	PAID ON PRINCIPAL		306,780	306,780	306,300	306,296	0	484	0	484	0	306,780	0	0	0	1,672	07/25/2047.	1FM
95002J AC 0	WFMBS 2019-2 A3 CMO (1 4.000	..	03/25/2020.	PAID ON PRINCIPAL		2,090,597	2,090,597	2,128,489	2,149,053	0	(58,456)	0	(58,456)	0	2,090,597	0	0	0	14,359	04/25/2049.	1FM
95002K AA 1	WFMBS 2020-1 A1 CMO (1 3.000	..	03/25/2020.	PAID ON PRINCIPAL		50,057	50,057	50,652	50,652	0	(594)	0	(594)	0	50,057	0	0	0	125	12/25/2049.	1FE
97652R AD 9	WIN 2014-3 A4 CMO 3.500	..	03/20/2020.	PAID ON PRINCIPAL		49,258	49,258	49,481	49,403	0	(146)	0	(146)	0	49,258	0	0	0	284	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500	..	03/20/2020.	PAID ON PRINCIPAL		296,983	296,983	301,577	300,127	0	(3,144)	0	(3,144)	0	296,983	0	0	0	1,737	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 4.349	..	03/20/2020.	PAID ON PRINCIPAL		5,140	5,140	4,035	316	0	4,823	0	4,823	0	5,140	0	0	0	37	10/20/2035.	1FM
29429C AA 3	CGCMT 2016-P3 A1 1.700	..	01/15/2020.	PAID ON PRINCIPAL		975,626	975,626	975,625	975,016	0	610	0	610	0	975,626	0	0	0	1,878	04/15/2049.	1FM
233050 AC 7	DBUBS 2011-LC1A A3 (14 5.002	..	03/10/2020.	PAID ON PRINCIPAL		90,780	90,780	94,282	91,085	0	(304)	0	(304)	0	90,780	0	0	0	779	11/10/2046.	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527	..	03/10/2020.	PAID ON PRINCIPAL		55,266	55,266	55,816	55,286	0	(20)	0	(20)	0	55,266	0	0	0	334	07/10/2044.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069	..	03/15/2020.	PAID ON PRINCIPAL		2,292,081	2,292,081	2,223,319	2,282,809	0	9,273	0	9,273	0	2,292,081	0	0	0	19,051	11/15/2043.	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949	..	03/15/2020.	PAID ON PRINCIPAL		699,053	699,053	701,511	698,688	0	365	0	365	0	699,053	0	0	0	2,339	01/15/2049.	1FM
94988H AC 5	WFCM 2012-LC5 A3 2.918	..	01/15/2020.	PAID ON PRINCIPAL		1,892,378	1,892,378	1,933,342	1,907,993	(5,178)	(10,437)	0	(15,615)	0	1,892,378	0	0	0	7,350	10/15/2045.	1FM
94989D AV 1	WFCM 2015-C27 A4 3.190	..	02/15/2020.	PAID ON PRINCIPAL		399,062	399,062	403,550	402,200	(0)	(3,138)	0	(3,138)	0	399,062	0	0	0	1,982	02/15/2048.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321	..	03/15/2020.	PAID ON PRINCIPAL		154,591	154,591	154,590	154,535	0	56	0	56	0	154,591	0	0	0	349	08/15/2049.	1FM
92936Q AG 3	WFRBS 2012-C6 A4 3.440	..	03/15/2020.	PAID ON PRINCIPAL		72,316	72,316	73,036	72,382	0	(66)	0	(66)	0	72,316	0	0	0	370	04/15/2045.	1FM
233864 AC 1	DTRT 2018-1 A3 (144A) 2.850	..	03/15/2020.	PAID ON PRINCIPAL		4,198,919	4,198,919	4,198,944	4,199,015	0	(95)	0	(95)	0	4,198,919	0	0	0	19,744	07/15/2021.	1FE
233871 AB 8	DTRT 2019-1 A2 (144A) 2.770	..	03/15/2020.	PAID ON PRINCIPAL		259,235	259,235	259,498	259,358	0	(123)	0	(123)	0	259,235	0	0	0	1,194	04/15/2021.	1FE
31683Y AJ 3	FIG 2014-1A AR (144A) 2.731	..	01/15/2020.	PAID ON PRINCIPAL		1,751,191	1,751,191	1,751,191	1,749,674	0	1,517	0	1,517	0	1,751,191	0	0	0	12,982	01/15/2027.	1FE
393505 F5 6	GT 1998-4 A6 6.530	..	03/01/2020.	PAID ON PRINCIPAL		39,821	39,821	41,040	39,821	0	0	0	0	0	39,821	0	0	0	424	04/01/2030.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					249,520,042	245,906,452	250,212,669	246,024,321	(7,187)	618,559	0	611,371	0	246,635,693	0	1,826,845	1,826,845	4,962,853	XXX	XXX
8399997.	Total - Bonds - Part 4					444,104,812	439,901,158	451,805,201	440,255,680	(7,187)	653,242	0	646,054	0	440,901,735	0	2,145,573	2,145,573	7,274,580	XXX	XXX
8399999.	Total - Bonds					444,104,812	439,901,158	451,805,201	440,255,680	(7,187)	653,242	0	646,054	0	440,901,735	0	2,145,573	2,145,573	7,274,580	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
87182# 11 1	SYS-TECH SOLUTIONS INC CONV SER B	..	01/28/2020.	DIRECT WITH COMPANY	1,890.000	1,515,673	100.00	0	0	0	0	0	0	0	0	0	1,515,673	1,515,673	0	XXX	6*
873830 ZZ 9	SYS-TECH SOLUTIONS INC CONV SER A	..	01/28/2020.	DIRECT WITH COMPANY	5,500.000	2,048,389	100.00	0	0	0	0	0	0	0	0	0	2,048,389	2,048,389	0	XXX	6*
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					3,564,062	XXX	0	0	0	0	0	0	0	0	0	3,564,062	3,564,062	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
8999997.	Total - Preferred Stocks - Part 4					3,564,062	XXX	0	0	0	0	0	0	0	0	0	3,564,062	3,564,062	0	XXX	XXX
8999999.	Total - Preferred Stocks					3,564,062	XXX	0	0	0	0	0	0	0	0	0	3,564,062	3,564,062	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
87182# 10 3	SYS-TECH SOLUTIONS INC COM STK		01/28/2020.	DIRECT WITH COMPANY	247,500.000	1,290,969	XXX	0	0	0	0	0	0	0	0	0	1,290,969	1,290,969	0	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,290,969	XXX	0	0	0	0	0	0	0	0	0	1,290,969	1,290,969	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,290,969	XXX	0	0	0	0	0	0	0	0	0	1,290,969	1,290,969	0	XXX	XXX
9799999.	Total - Common Stocks					1,290,969	XXX	0	0	0	0	0	0	0	0	0	1,290,969	1,290,969	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					4,855,031	XXX	0	0	0	0	0	0	0	0	0	4,855,031	4,855,031	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					448,959,843	XXX	451,805,201	440,255,680	(7,187)	653,242	0	646,054	0	440,901,735	0	7,000,604	7,000,604	7,274,580	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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO- BOFA A TREASURY		1	39,986,477	39,986,477	04/01/2020
	REPO- CITI A TREASURY		1	40,484,035	40,484,035	04/01/2020
	REPO- JP A TREASURY		1	40,484,035	40,484,035	04/01/2020
	REPO- MIZUHO A TREASURY		1	774,703	774,703	04/01/2020
0199999.	U.S. Government - Issuer Obligations			121,729,250	121,729,250	XXX
0599999.	Total - U.S. Government			121,729,250	121,729,250	XXX
Totals						
6399999.	Total - Issuer Obligations			121,729,250	121,729,250	XXX
7099999.	Subtotal - Bonds			121,729,250	121,729,250	XXX
9999999.	Totals			121,729,250	121,729,250	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....50,525,658 Book/Adjusted Carrying Value $.....50,525,658
2. Average balance for the year: Fair Value $.....76,907,344 Book/Adjusted Carrying Value $.....76,907,344
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....121,729,250 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 Lien 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	0	(1,436)	(500)	XXX
Bank of America, N.A. - NC Charlotte,NC		0.000	0	0	5,752,954	9,309,294	28,583,731	XXX
Bank of America, N.A. - TX Dallas,TX		0.000	0	0	(11,163,547)	(10,385,002)	(8,865,429)	XXX
Bank of America, N.A. Charlotte,NC		0.000	0	0	7,109,043	9,209,753	8,259,904	XXX
Bank of America, N.A. Hartford,CT		0.000	0	0	(8,245,209)	(9,236,897)	(12,876,270)	XXX
Bank of New York New York,NY		0.000	0	0	900,023	5,213,629	2,157,900	XXX
Citibank, N.A. - NY New York,NY		0.000	0	0	568,209	512,905	691,181	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	(682,184,808)	(676,279,924)	(626,969,337)	XXX
Citibank, N.A. New York,NY		0.000	0	0	10,859	8,011	14,644	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	3,309,325	15,063,167	10,171,952	XXX
JP Morgan Chase Bank, N.A. Hartford,CT		0.000	0	0	(532)	(51)	(11)	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	(21,371,265)	(46,109,294)	16,349,225	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	18	17	16	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	52,072	85,519	138,740	XXX
US Bank Corp Minneapolis,MN		0.000	0	0	2,413,265	2,293,987	2,037,392	XXX
US Bank Corp St. Paul,MN		0.000	0	0	11,575,327	12,566,753	13,346,004	XXX
Wells Fargo Bank, N.A. Jacksonville,FL		0.000	0	0	10,830,835	10,082,338	8,763,564	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(680,318,433)	(677,542,231)	(558,072,293)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(680,318,433)	(677,542,231)	(558,072,293)	XXX
0599999. Total Cash	XXX	XXX	0	0	(680,318,433)	(677,542,231)	(558,072,293)	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



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	2,515	0	0	55,488
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	176	0	0	15,215
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	3,595	0	0	273,691
11. Georgia GA	0	0	0	0	568	0	0	31,303
12. Hawaii HI	0	0	0	0	59	0	0	4,335
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	(24)	0	0	16,143
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	(4)	0	0	796
21. Maryland MD	0	0	0	0	276	0	0	9,382
22. Massachusetts MA	0	0	0	0	555	0	0	34,361
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	261	0	0	51,932
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	93	0	0	36,562
30. New Hampshire NH	0	0	0	0	35	0	0	6,076
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	6	0	0	37,655
33. New York NY	0	0	0	0	10,767	0	0	1,042,490
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	370	0	0	48,151
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	226	0	0	33,880
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	162	0	0	28,208
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	100	0	0	54,447
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	85	0	0	17,242
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	19,821	0	0	1,797,356
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

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	943	0	0	121,916
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	(25)	0	0	17,173
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(555)	0	0	17,916
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	21	0	0	8,334
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	384	0	0	165,339
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 1 *

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	273	0	0	6,029
2. Alaska AK	0	0	0	0	(22)	0	0	9,717
3. Arizona AZ	0	0	0	0	64	0	0	8,336
4. Arkansas AR	0	0	0	0	1,598	0	0	30,944
5. California CA	0	0	0	0	624	0	0	187,507
6. Colorado CO	0	0	0	0	561	0	0	118,423
7. Connecticut CT	0	0	0	0	998	0	0	86,220
8. Delaware DE	0	0	0	0	20	0	0	10,310
9. District of Columbia DC	0	0	0	0	38	0	0	9,794
10. Florida FL	0	0	0	0	458	0	0	34,867
11. Georgia GA	0	0	0	0	3,671	0	0	202,298
12. Hawaii HI	0	0	0	0	13	0	0	978
13. Idaho ID	0	0	0	0	225	0	0	23,384
14. Illinois IL	0	0	0	0	114	0	0	223,977
15. Indiana IN	0	0	0	0	(12)	0	0	7,866
16. Iowa IA	0	0	0	0	240	0	0	34,473
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	1,013	0	0	58,597
19. Louisiana LA	0	0	0	0	(559)	0	0	272,237
20. Maine ME	0	0	0	0	(29)	0	0	5,624
21. Maryland MD	0	0	0	0	904	0	0	30,711
22. Massachusetts MA	0	0	0	0	1,859	0	0	115,033
23. Michigan MI	0	0	0	0	3,948	0	0	302,580
24. Minnesota MN	0	0	0	0	188	0	0	37,298
25. Mississippi MS	0	0	0	0	297	0	0	22,329
26. Missouri MO	0	0	0	0	1,136	0	0	90,066
27. Montana MT	0	0	0	0	(28)	0	0	13,680
28. Nebraska NE	0	0	0	0	206	0	0	14,106
29. Nevada NV	0	0	0	0	23	0	0	8,872
30. New Hampshire NH	0	0	0	0	144	0	0	25,408
31. New Jersey NJ	0	0	0	0	873	0	0	153,483
32. New Mexico NM	0	0	0	0	5	0	0	32,335
33. New York NY	0	0	0	0	12,437	0	0	1,204,255
34. North Carolina NC	0	0	0	0	504	0	0	65,732
35. North Dakota ND	0	0	0	0	(20)	0	0	2,083
36. Ohio OH	0	0	0	0	2,411	0	0	313,888
37. Oklahoma OK	0	0	0	0	(40)	0	0	12,292
38. Oregon OR	0	0	0	0	235	0	0	35,122
39. Pennsylvania PA	0	0	0	0	3,836	0	0	270,061
40. Rhode Island RI	0	0	0	0	2,961	0	0	17,581
41. South Carolina SC	0	0	0	0	172	0	0	33,415
42. South Dakota SD	0	0	0	0	(24)	0	0	5,166
43. Tennessee TN	0	0	0	0	2,368	0	0	121,427
44. Texas TX	0	0	0	0	(25,498)	0	0	499,727
45. Utah UT	0	0	0	0	222	0	0	38,635
46. Vermont VT	0	0	0	0	656	0	0	22,791
47. Virginia VA	0	0	0	0	14	0	0	7,849
48. Washington WA	0	0	0	0	2,284	0	0	295,503
49. West Virginia WV	0	0	0	0	1,551	0	0	206,323
50. Wisconsin WI	0	0	0	0	324	0	0	65,653
51. Wyoming WY	0	0	0	0	65	0	0	12,870
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	23,302	0	0	5,407,856
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Supp. A to Sch. T
NONE

Overflow Page
NONE

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 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: ..... $.....41,171

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