PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
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 & Chief Ethics & Compliance Officer

	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 MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this
22nd day of October, 2019

Notary Public

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

My Commission Expires January 31, 2021

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	13,117,797,445	0	13,117,797,445	12,891,814,320
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	2,120,183,278	10,078,818	2,110,104,460	1,977,267,731
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)	27,776,214	0	27,776,214	28,800,665
4.2 Properties held for the production of income (less $.....0 encumbrances)	838,138,454	0	838,138,454	776,896,680
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....29,832,358), cash equivalents ($.....0) and short-term investments ($.....334,691,439)	364,523,797	0	364,523,797	505,613,683
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	671,332,322	27,352,582	643,979,741	690,577,244
9. Receivables for securities	160,723	0	160,723	310,938
10. Securities lending reinvested collateral assets	191,947,650	0	191,947,650	145,140,015
11. Aggregate write-ins for invested assets	(87,365)	0	(87,365)	(152,150)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,332,967,518	37,431,399	17,295,536,119	17,017,464,126
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	115,523,576	0	115,523,576	120,222,829
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	843,042,765	55,388,982	787,653,784	689,465,645
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....33,874,228 earned but unbilled premiums)	1,372,950,479	8,072,439	1,364,878,040	1,248,413,413
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	22,403,229	1,410,458	20,992,771	20,659,842
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	56,327,392	0	56,327,392	43,354,593
16.2 Funds held by or deposited with reinsured companies	4,211,423	0	4,211,423	4,647,809
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	33,298,108	0	33,298,108	21,876,656
18.2 Net deferred tax asset	307,303,704	88,722,343	218,581,361	213,555,165
19. Guaranty funds receivable or on deposit	(155,870)	0	(155,870)	14,621
20. Electronic data processing equipment and software	14,837	0	14,837	20,907
21. Furniture and equipment, including health care delivery assets ($.....0)	18,824,075	18,824,075	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	99,982,926	3,714,918	96,268,008	96,607,231
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	20,206,694,162	213,564,614	19,993,129,548	19,476,302,837
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	20,206,694,162	213,564,614	19,993,129,548	19,476,302,837

DETAILS OF WRITE-INS

1101. Deferred gain	(87,365)	0	(87,365)	(152,150)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(87,365)	0	(87,365)	(152,150)
2501. Real estate operating fund	25,476,138	2,272,573	23,203,565	20,067,722
2502. COLI supplemental benefits trust	21,868,398	0	21,868,398	19,621,487
2503. Equities and deposits in pools and associations	21,676,790	0	21,676,790	27,088,966
2598. Summary of remaining write-ins for Line 25 from overflow page	30,961,600	1,442,345	29,519,255	29,829,056
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	99,982,926	3,714,918	96,268,008	96,607,231

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,722,595,676)	8,184,232,867	7,984,646,252
2.	Reinsurance payable on paid losses and loss adjustment expenses	296,690,209	353,372,539
3.	Loss adjustment expenses	1,892,933,800	1,857,084,301
4.	Commissions payable, contingent commissions and other similar charges	169,350,509	189,131,733
5.	Other expenses (excluding taxes, licenses and fees)	135,443,177	154,968,281
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	67,489,295	82,033,738
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	0
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 $.....171,115,365 and including warranty reserves of $.....96,958 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	2,974,672,042	2,745,184,940
10.	Advance premium	0	1,699
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	15,639,892	15,214,784
12.	Ceded reinsurance premiums payable (net of ceding commissions)	114,758,214	52,784,189
13.	Funds held by company under reinsurance treaties	993,390	2,069,009
14.	Amounts withheld or retained by company for account of others	25,007,827	22,225,245
15.	Remittances and items not allocated	19,210,764	15,179,673
16.	Provision for reinsurance (including $.....161,182 certified)	11,949,382	11,949,382
17.	Net adjustments in assets and liabilities due to foreign exchange rates	65,933,933	61,397,019
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	11,187,080	19,747,621
20.	Derivatives	0	0
21.	Payable for securities	34,445,924	1,125,370
22.	Payable for securities lending	191,947,650	145,140,015
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	58,506,701	58,478,687
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,270,392,658	13,771,734,477
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,270,392,658	13,771,734,477
29.	Aggregate write-ins for special surplus funds	12,651,540	12,789,647
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,451,702,818	2,433,396,180
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	5,722,736,891	5,704,568,360
38.	Totals (Page 2, Line 28, Col. 3)	19,993,129,548	19,476,302,837

DETAILS OF WRITE-INS

2501.	Other liabilities	43,512,785	43,556,621
2502.	Investment real estate liability	26,007,587	27,078,565
2503.	Retroactive reinsurance reserve assumed	292,465	292,702
2598.	Summary of remaining write-ins for Line 25 from overflow page	(11,306,136)	(12,449,200)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	58,506,701	58,478,687
2901.	Special surplus from retroactive reinsurance	12,651,540	12,789,647
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)	12,651,540	12,789,647
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 $.....336,096,585)	331,046,306	321,977,476	430,678,154
1.2 Assumed (written $.....4,778,660,759)	4,551,318,400	4,355,579,710	5,859,373,642
1.3 Ceded (written $.....284,130,991)	277,969,806	273,484,910	365,256,621
1.4 Net (written $.....4,830,626,353)	4,604,394,899	4,404,072,276	5,924,795,175
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,723,200,196):			
2.1 Direct	370,751,540	227,412,983	341,586,260
2.2 Assumed	2,406,314,747	2,500,650,835	3,435,507,844
2.3 Ceded	53,676,828	168,285,976	286,953,866
2.4 Net	2,723,389,459	2,559,777,842	3,490,140,238
3. Loss adjustment expenses incurred	492,703,104	482,855,144	621,636,165
4. Other underwriting expenses incurred	1,368,094,376	1,322,294,760	1,742,549,981
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	4,584,186,939	4,364,927,746	5,854,326,384
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	20,207,960	39,144,531	70,468,791
INVESTMENT INCOME			
9. Net investment income earned	504,821,490	403,926,476	711,936,717
10. Net realized capital gains (losses) less capital gains tax of $.....145,390	2,721,464	(4,235,626)	(4,242,931)
11. Net investment gain (loss) (Lines 9 + 10)	507,542,953	399,690,850	707,693,786
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,395,681 amount charged off $.....11,759,905)	(10,364,224)	(8,742,311)	(12,665,495)
13. Finance and service charges not included in premiums	16,882,026	14,797,919	20,058,454
14. Aggregate write-ins for miscellaneous income	3,229,427	(35,422)	(1,454,336)
15. Total other income (Lines 12 through 14)	9,747,229	6,020,185	5,938,623
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	537,498,143	444,855,566	784,101,200
17. Dividends to policyholders	8,080,673	8,169,122	11,505,116
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)	529,417,470	436,686,444	772,596,084
19. Federal and foreign income taxes incurred	85,342,252	121,545,663	128,089,019
20. Net income (Line 18 minus Line 19) (to Line 22)	444,075,218	315,140,781	644,507,065
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	5,704,568,360	5,367,281,700	5,367,281,700
22. Net income (from Line 20)	444,075,218	315,140,781	644,507,065
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 $.....8,887,252	38,736,066	129,342,042	(38,524,787)
25. Change in net unrealized foreign exchange capital gain (loss)	2,641,709	5,398,851	(8,035,070)
26. Change in net deferred income tax	17,449,996	38,840,118	15,414,818
27. Change in nonadmitted assets	(5,734,458)	(2,601,335)	(21,201,067)
28. Change in provision for reinsurance	0	0	125,701
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	(479,000,000)	(255,000,000)	(255,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	18,168,531	231,120,457	337,286,659
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,722,736,891	5,598,402,158	5,704,568,360
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	2,246,911	(438,603)	(1,176,241)
1402. Profit and loss, miscellaneous	1,197,710	1,138,774	1,476,137
1403. Other assets tri-party/tax credit bond income	32,400	32,580	43,282
1498. Summary of remaining write-ins for Line 14 from overflow page	(247,594)	(768,173)	(1,797,514)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	3,229,427	(35,422)	(1,454,336)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	4,668,462,569	4,489,651,937	5,990,697,347
2.	Net investment income	472,272,968	464,812,161	789,050,060
3.	Miscellaneous income	9,747,229	5,855,893	5,691,792
4.	Total (Lines 1 through 3)	5,150,482,766	4,960,319,992	6,785,439,200
5.	Benefit and loss related payments	2,593,021,586	2,407,335,039	3,213,235,506
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,877,770,041	1,813,493,317	2,329,270,094
8.	Dividends paid to policyholders	7,655,564	7,421,756	10,414,060
9.	Federal and foreign income taxes paid (recovered) net of $.....1,716,628 tax on capital gains (losses)	96,909,093	143,202,315	191,237,203
10.	Total (Lines 5 through 9)	4,575,356,284	4,371,452,425	5,744,156,862
11.	Net cash from operations (Line 4 minus Line 10)	575,126,482	588,867,566	1,041,282,338
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,300,207,821	1,271,480,703	1,564,531,393
	12.2 Stocks	57,575,404	82,763,023	107,975,185
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	7,828,346	8,258,834
	12.5 Other invested assets	75,589,268	76,538,970	103,858,611
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	38,847	(5,802)	(3,745)
	12.7 Miscellaneous proceeds	33,470,769	57,405,213	9,935,933
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,466,882,109	1,496,010,453	1,794,556,210
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,513,641,831	1,858,541,053	2,407,731,816
	13.2 Stocks	57,047,883	73,599,416	98,533,070
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	89,140,897	51,112,103	62,406,183
	13.5 Other invested assets	42,824,848	61,544,884	80,533,695
	13.6 Miscellaneous applications	46,807,635	22,831,218	21,991,675
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,749,463,095	2,067,628,675	2,671,196,439
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(282,580,986)	(571,618,222)	(876,640,229)
	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	479,000,000	255,000,000	255,000,000
	16.6 Other cash provided (applied)	45,364,618	24,155,041	9,651,758
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(433,635,382)	(230,844,959)	(245,348,242)
	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)	(141,089,886)	(213,595,615)	(80,706,133)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	505,613,683	586,319,816	586,319,816
	19.2 End of period (Line 18 plus Line 19.1)	364,523,797	372,724,201	505,613,683

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

20.0001	Dividend from Subsidiary	107,065,698	0	0
20.0002	Exchange of bonds	48,213,164	31,678,513	37,500,613
20.0003	Stock distribution from limited partnership	2,448,616	10,824,660	11,530,935
20.0004	Income payment received in securities	1,218,697	1,482,370	1,938,058
20.0005	Exchange of stock	563,058	0	0
20.0006	Other assets tri-party/tax credit bonds	70,709	70,288	93,825

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2019	December 31, 2018
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 444,075,218	$ 644,507,065
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	$ 444,075,218	$ 644,507,065
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 5,722,736,891	$ 5,704,568,360
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,722,736,891	$ 5,704,568,360

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 2019.

(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	$	185,842
2. 12 Months or Longer	$	477,518

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

1. Less than 12 Months	$	51,108,907
2. 12 Months or Longer	$	98,423,731

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5GI Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

H. Not applicable.

Note 9 – Income Taxes

No significant change.

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

On January 1, 2019, United States Fidelity and Guaranty Company made a stock dividend of all its common stock in its direct, wholly-owned insurance company subsidiaries, Fidelity and Guaranty Insurance Company (FGIC) and Fidelity and Guaranty Insurance Underwriters, Inc. (FGIU), to the Company. As a result, FGIC and FGIU became direct, wholly-owned subsidiaries of the Company.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2019, the Company paid ordinary dividends totaling $479 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2019	$ 279	$ -	$ 279
June 20, 2019	84	-	84
September 20, 2019	116	-	116

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.

NOTES TO FINANCIAL STATEMENTS

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. Securities measured and reported at fair value as of September 30, 2019:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ -	$ 73,323,129	$ -	$ -	$ 73,323,129
Common stock					
Industrial and miscellaneous	109,430,423	-	2,101,501	-	111,531,924
Total securities at fair value	$ 109,430,423	$ 73,323,129	$ 2,101,501	$ -	$ 184,855,053

At September 30, 2019, the Company also holds Level 2 U.S. special revenue and special assessment obligation bonds and Level 3 industrial and miscellaneous bonds, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

Description	Beginning Balance at 7/1/2019	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2019
Bonds	$ -	$ -	$ -	$ 24,677	$ 12,383	$ -	$ -	$ (30,682)	$ (6,378)	$ -

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At September 30, 2019) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 334,691,439	$ 334,691,439	$ 56,769,977	$ 277,921,462	$ -	$ -	$ -
Long-term bonds	13,734,889,732	13,117,797,445	398,061,384	13,335,218,635	1,609,713	-	-
Preferred stock	1,857,800	1,195,000	1,857,800	-	-	-	-
Common stock	111,531,924	111,531,924	109,430,423	-	2,101,501	-	-

(At December 31, 2018) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 472,855,672	$ 472,856,169	$ 67,081,235	$ 405,774,437	$ -	$ -	$ -
Long-term bonds	12,874,381,708	12,891,814,320	567,541,663	12,298,147,834	8,692,211	-	-
Preferred stock	1,534,000	1,195,000	1,534,000	-	-	-	-
Common stock	87,889,198	87,889,198	85,691,878	-	2,197,320	-	-

NOTES TO FINANCIAL STATEMENTS

D. Not applicable.

E. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through November 11, 2019.

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 2019, the prior year-end total loss and loss adjustment expense reserves developed unfavorably by $13,615,000, resulting from higher than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily other liability - occurrence, commercial auto liability, products liability - occurrence and commercial multiple peril lines of business. This unfavorable development included funding of asbestos and environmental reserves, primarily in the other liability - occurrence and products liability - occurrence lines. This unfavorable development was partially offset by better than expected loss experience in workers' compensation, other liability - claims-made, homeowners, special property and personal auto liability lines of business.

Higher than expected loss experience in other liability - occurrence was for all accident years as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability was primarily for recent accident years. For products liability - occurrence higher than expected loss experience was primarily for "Prior" accident years. Higher than expected loss experience in commercial multiple peril was primarily for recent accident years. Additional unfavorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

The improvement in workers' compensation was driven primarily by better than expected loss experience across all accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in other liability - claims-made was driven primarily by better than expected loss experience in older accident years. For homeowners the improvement was driven primarily by better than expected loss experience for accident year 2018. For special property the better than expected loss experience was for recent accident years. The improvement in personal auto liability was driven primarily by better than expected loss experience for recent accident years, but was partially offset by higher than expected adjusting and other costs. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 18,378,305

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,899,458,579	2,008,651,354
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	47,153,170	25,064,613
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,946,611,748	$ 2,033,715,967
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 [ ]

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: $ 191,947,650

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 191,947,650

16.3 Total payable for securities lending reported on the liability page: $ 191,947,650

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	35,330,212	35,330,212	0	0	217,160	217,160
Total	XXX	XXX	0	0	35,330,212	35,330,212	0	0	217,160	217,160

5.1 Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
10677	31-0542366	CINCINNATI INSURANCE COMPANY	OH	AUTHORIZED	0	
All Other Insurers						
00000	AA-1340075	BASLER SACHVERSICHERUNGS AG	DEU	UNAUTHORIZED	0	
00000	AA-1124129	ENDURANCE WORLDWIDE INS LTD	GBR	UNAUTHORIZED	0	
00000	AA-1420030	GJENSIDIGE FORSIKRING ASA	NOR	UNAUTHORIZED	0	
00000	AA-1120156	LLOYDS SYNDICATE 1686	GBR	AUTHORIZED	0	
00000	AA-3191239	LUMEN RE LIMITED	BMU	UNAUTHORIZED	0	
00000	AA-3191295	THIRD POINT REINSURANCE (USA) LTD	BMU	UNAUTHORIZED	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	132,350	275,118	710,722	495,009	24,848,538	26,878,270
2. Alaska AK	L	101,036	112,649	211,003	132,378	4,700,615	5,080,805
3. Arizona AZ	L	95,536	107,007	1,410,278	448,476	20,185,631	21,241,925
4. Arkansas AR	L	977,079	1,043,610	322,189	138,728	11,842,319	10,205,489
5. California CA	L	15,908,330	16,421,541	21,628,581	22,757,588	117,402,665	131,237,651
6. Colorado CO	L	13,488,436	12,189,866	7,974,392	5,046,116	44,047,715	43,048,293
7. Connecticut CT	L	147,973	110,494	141,756	531,749	15,385,406	17,064,956
8. Delaware DE	L	15,030	14,778	394,869	396,233	3,956,879	4,149,710
9. District of Columbia DC	L	3,716	16,149	335,063	514,585	4,514,579	5,285,315
10. Florida FL	L	1,575,006	1,895,502	5,205,236	14,532,593	51,388,421	50,974,954
11. Georgia GA	L	185,901	155,713	727,921	470,164	27,969,281	31,313,363
12. Hawaii HI	L	8,527	8,339	19,482	38,625	1,991,413	3,161,223
13. Idaho ID	L	53,995	37,447	(437)	99,635	1,386,733	1,357,103
14. Illinois IL	L	799,903	889,447	6,411,424	4,848,500	61,595,343	58,752,483
15. Indiana IN	L	151,921	172,018	318,356	2,940,162	11,620,486	11,058,277
16. Iowa IA	L	54,124	56,202	117,915	855,659	16,136,903	17,667,202
17. Kansas KS	L	9,128,792	7,834,382	1,186,412	1,959,166	24,880,242	21,058,713
18. Kentucky KY	L	1,996,624	1,858,961	3,344,080	1,238,643	15,962,962	9,842,176
19. Louisiana LA	L	13,268,364	13,258,935	10,584,603	14,217,865	58,634,219	60,467,660
20. Maine ME	L	41,137	39,169	2,691	4,515	1,749,887	1,795,550
21. Maryland MD	L	381,645	211,762	530,675	700,107	29,428,737	30,810,364
22. Massachusetts MA	L	288,592	221,121	615,417	901,064	29,971,827	31,768,065
23. Michigan MI	L	2,237,361	1,817,525	10,248,258	2,187,833	39,590,046	38,217,997
24. Minnesota MN	L	155,522	99,435	6,951,261	2,568,221	57,427,883	61,816,003
25. Mississippi MS	L	3,904,707	2,695,418	5,058,986	1,921,685	17,770,404	15,059,143
26. Missouri MO	L	235,704	233,842	2,458,216	268,015	25,137,031	25,586,634
27. Montana MT	L	2,367,754	2,384,811	101,641	138,817	5,642,146	4,869,433
28. Nebraska NE	L	446,802	318,922	380,412	5,082,616	11,238,894	11,701,496
29. Nevada NV	L	111,686	25,091	916,998	966,942	11,449,374	18,739,608
30. New Hampshire NH	L	27,187	14,186	171,168	180,636	8,394,088	12,893,555
31. New Jersey NJ	L	396,565	151,908	8,690,227	2,583,850	34,523,221	41,558,405
32. New Mexico NM	L	15,507,333	13,282,731	6,101,934	4,426,713	41,994,404	35,890,466
33. New York NY	L	2,035,965	1,634,458	27,306,297	16,212,000	143,589,729	172,396,515
34. North Carolina NC	L	128,051	198,482	(263,002)	246,695	15,493,696	16,358,316
35. North Dakota ND	L	14,672,252	13,353,839	1,401,302	7,585,568	28,039,056	20,399,253
36. Ohio OH	L	5,320,998	5,436,535	11,916,524	3,044,734	30,709,072	25,753,136
37. Oklahoma OK	L	11,677,357	12,080,096	6,677,420	15,017,609	40,975,917	33,591,015
38. Oregon OR	L	141,243	130,993	2,962,754	76,602	5,477,288	6,497,129
39. Pennsylvania PA	L	14,649,073	14,362,127	14,265,293	21,374,697	69,683,835	69,870,702
40. Rhode Island RI	L	1,391	1,391	26,956	74,876	3,288,038	3,809,966
41. South Carolina SC	L	73,330	54,547	506,071	1,463,510	8,220,528	8,659,421
42. South Dakota SD	L	424,721	289,700	144,671	187,806	8,337,612	8,083,565
43. Tennessee TN	L	101,713	112,704	325,334	2,259,643	25,933,411	27,364,300
44. Texas TX	L	112,540,392	110,452,685	112,526,164	56,798,115	344,521,315	295,344,024
45. Utah UT	L	2,389,809	2,220,268	832,623	517,929	8,080,195	8,365,587
46. Vermont VT	L	840	1,357	18,061	22,396	2,398,557	2,435,653
47. Virginia VA	L	317,231	480,600	998,669	842,023	20,917,811	22,702,345
48. Washington WA	L	144,765	227,731	4,030,450	11,967,899	17,218,566	19,617,142
49. West Virginia WV	L	11,250,404	12,442,527	1,697,118	13,043,098	29,260,923	15,440,217
50. Wisconsin WI	L	4,585	177,678	3,618,281	7,708,965	44,561,765	46,409,067
51. Wyoming WY	L	11,461,259	10,405,973	12,443,472	3,594,098	24,335,052	20,590,816
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	217	0	0	0	2,578	4,253
54. Puerto Rico PR	L	0	2,566	630,000	0	152,843	1,179,318
55. US Virgin Islands VI	L	0	0	0	0	47,109	92,404
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	64,367,387	67,131,612	76,064,188	44,101,048	164,967,452	222,073,945
58. Aggregate Other Alien OT	XXX	198,964	2,013,858	5,257,901	1,253,288	4,432,828	8,286,931
59. Totals	XXX	336,096,585	331,165,806	386,658,276	300,985,485	1,873,413,469	1,915,877,305
DETAILS OF WRITE-INS							
58001. CYM Cayman Islands	XXX	99,596	308,389	0	0	0	0
58002. SGP Singapore	XXX	59,136	456,592	7,770	10,900	53,296	96,525
58003. ZZZ Other Alien	XXX	16,200	11,348	4,031,629	1,048,988	2,608,451	6,322,438
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	24,031	1,237,529	1,218,501	193,400	1,771,081	1,867,968
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	198,964	2,013,858	5,257,901	1,253,288	4,432,828	8,286,931

(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 Ltd	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Group Ltd	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Holdings Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Acquisitions Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Zensurance Inc. (80.5%)	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … Zensurance Brokers Inc.	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … MMI Capital Trust I	Delaware	52-2073764	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … USF&G Capital I	Delaware	52-1953822	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … USF&G Capital III	Delaware	52-2044075	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Travelers Special Services Limited	United Kingdom		… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	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

Q11.1

… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021	… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil		… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil				
… … … … … … … … … 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			
… … … … Travelers Casualty and Surety Company of Europe Limited	United Kingdom	AA-1120023			
… … … … Crystal Brook, LLC	Delaware	06-0566050			
… … … … … Durham Holding, LLC	Delaware	06-0566050			
… … … … Sutton Holdco, LLC	Delaware	06-0566050			
… … … … … Cadet Limited, LLC	Delaware	06-0566050			
… … … … Arrowhead Company, LLC	Delaware	06-0566050			
… … … … … Eastern Asset, LLC	Delaware	06-0566050			
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220			
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967			
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992			
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964			
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
… … … … TPC U.K. Investments LLC	Delaware	06-0566050			
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
… … … … … … American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
… … … … … Constitution State Services LLC	Delaware	06-1501229			
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275			
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077			
… … … … TINDY Foreign, Inc	Delaware	20-4403403			
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094			
… … … … Travelers TLD, LLC	Delaware	06-0566050			
… … … … Tiercel, LLC	Delaware	06-0566050			
… … … … … Redstart, LLC	Delaware	06-0566050			

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	DS	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	DS	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	DS	English Turn Realty Management, Inc.	O/B/M	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN	DS	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	....100.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....85.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
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 Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Group Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited.	GBR	NIA	The Travelers Companies, Inc.	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	.....80.500	The Travelers Companies, Inc.	.....N.....	.....

Q12.1

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.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	NIA.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
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.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX.....	IA.....	Travelers Casualty and Surety Company	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE.....	NIA.....	Travelers Casualty and Surety Company	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited	GBR.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE.....	NIA.....	Crystal Brook, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE.....	NIA.....	Sutton Holdco, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE.....	NIA.....	Arrowhead Company, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT.....	IA.....	American Equity Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA.....	IA.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT.....	IA.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	.....47.500	The Travelers Companies, Inc.....	.....N.....	0107.

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.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

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

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	22,233,131	32,299,179	145.275	52.234
2. Allied lines	5,493,676	1,678,906	30.561	13.756
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	126	30,311	24,144.512	47,157.427
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	5,691,473	(3,362,228)	(59.075)	(120.361)
9. Inland marine	16,861,648	12,767,124	75.717	57.851
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	222,453	0.000	0.000
11.2. Medical professional liability - claims-made	0	(28,250)	0.000	0.000
12. Earthquake	283,304	75,526	26.659	(55.861)
13. Group accident and health	0	(3,106)	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	(3,966)	0.000	0.000
16. Workers' compensation	1,043,363	3,231,362	309.706	46,792.358
17.1 Other liability-occurrence	138,896,635	207,413,319	149.329	105.130
17.2 Other liability-claims made	6,985,189	(6,767,317)	(96.881)	(328.295)
17.3 Excess workers' compensation	0	2,038,026	0.000	0.000
18.1 Products liability-occurrence	34,267,471	25,304,053	73.843	170.646
18.2 Products liability-claims made	223,468	20,516	9.181	(44.206)
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	73,154,602	81,403,803	111.276	71.844
21. Auto physical damage	22,166,855	15,211,078	68.621	63.139
22. Aircraft (all perils)	0	(126,077)	0.000	0.000
23. Fidelity	1,727,331	(764,524)	(44.260)	(19.350)
24. Surety	803,510	489,296	60.895	(83.872)
26. Burglary and theft	200,260	(78,709)	(39.303)	(125.930)
27. Boiler and machinery	1,014,266	144,529	14.250	(24.165)
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	(443,764)	0.000	0.000
35. Totals	331,046,306	370,751,540	111.994	70.630
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	0	(443,764)	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	(443,764)	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	7,138,698	22,465,383	25,672,630
2. Allied lines	1,990,629	5,647,394	6,003,473
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	47,007	47,007	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,833,963	5,948,312	5,688,080
9. Inland marine	5,952,561	16,717,765	15,976,692
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	99,409	270,754	273,883
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	51,878	1,040,363	(40,515)
17.1 Other liability-occurrence	49,373,706	140,054,096	136,574,257
17.2 Other liability-claims made	1,976,333	6,105,867	7,415,403
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	10,598,508	32,614,041	32,919,857
18.2 Products liability-claims made	41,378	234,275	223,867
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	28,924,768	78,285,441	75,750,170
21. Auto physical damage	8,573,368	23,521,698	21,020,146
22. Aircraft (all perils)	0	0	0
23. Fidelity	457,766	1,327,021	1,394,921
24. Surety	208,055	564,008	979,833
26. Burglary and theft	67,064	202,802	213,084
27. Boiler and machinery	443,863	1,050,357	1,100,025
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	117,778,953	336,096,585	331,165,806
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

Q14

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 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 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. 2016 + Prior	2,715,116	3,144,162	5,859,278	642,992	56,602	699,593	2,315,898	49,009	2,769,035	5,133,943	243,774	(269,516)	(25,742)
2. 2017	608,178	928,913	1,537,091	311,847	21,382	333,229	469,915	27,045	710,288	1,207,249	173,585	(170,198)	3,387
3. Subtotals 2017 + Prior	3,323,294	4,073,076	7,396,370	954,839	77,984	1,032,822	2,785,814	76,054	3,479,324	6,341,191	417,358	(439,714)	(22,356)
4. 2018	815,386	1,629,975	2,445,361	635,697	123,117	758,814	590,293	65,075	1,067,150	1,722,518	410,605	(374,634)	35,971
5. Subtotals 2018 + Prior	4,138,680	5,703,051	9,841,731	1,590,536	201,100	1,791,636	3,376,107	141,129	4,546,473	8,063,709	827,963	(814,348)	13,615
6. 2019	XXX	XXX	XXX	XXX	1,189,020	1,189,020	XXX	612,793	1,400,664	2,013,457	XXX	XXX	XXX
7. Totals	4,138,680	5,703,051	9,841,731	1,590,536	1,390,121	2,980,656	3,376,107	753,923	5,947,137	10,077,167	827,963	(814,348)	13,615

8. Prior Year-End's Surplus As Regards Policyholders	5,704,568

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. 20.0 %	2. (14.3)%	3. 0.1 %

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

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. Amounts receivable under high deductible policies	14,321,433	1,442,345	12,879,088	14,777,054
2505. State surcharges receivable	11,958,887	0	11,958,887	11,282,210
2506. Suspense, undistributed payments	2,476,817	0	2,476,817	1,808,295
2507. Other assets	1,191,431	0	1,191,431	1,494,959
2508. Assumed reinsurance receivable and payable	608,450	0	608,450	(42,264)
2509. Ceded deposit asset	228,940	0	228,940	262,013
2510. Other assets tri-party/tax credit bonds	175,642	0	175,642	246,788
2597. Summary of remaining write-ins for Line 25	30,961,600	1,442,345	29,519,255	29,829,056

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability	121,604	121,604
2505. Federal excise tax-reins contracts	975	975
2506. Escheat liability	65	65
2507. Retroactive reinsurance reserve ceded	(11,428,781)	(12,571,845)
2597. Summary of remaining write-ins for Line 25	(11,306,136)	(12,449,200)

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	(118,068)	(132,556)	(117,713)
1405. Retroactive reinsurance gain/loss	(129,527)	(635,617)	(1,679,801)
1497. Summary of remaining write-ins for Line 14	(247,594)	(768,173)	(1,797,514)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. MEX Mexico	XXX	12,122	8,450	0	0	0	0
58005. NLD Netherlands	XXX	4,072	4,461	0	0	0	0
58006. CHN China	XXX	2,956	1,390	0	0	0	0
58007. GBR United Kingdom	XXX	1,596	2,054	110,948	206,664	464,185	571,072
58008. DEU Germany	XXX	1,187	1,127	0	0	0	0
58009. AUS Australia	XXX	1,037	2,206	0	0	0	0
58010. CZE Czech Republic	XXX	679	679	0	0	0	0
58011. ZAF South Africa	XXX	350	350	0	0	0	0
58012. ARM Armenia	XXX	31	164	0	0	0	0
58013. TWN Taiwan, Republic of China	XXX	1	(350)	0	0	0	0
58014. IRL Ireland	XXX	1	16	0	0	0	0
58015. BMU Bermuda	XXX	0	1,194,768	1,100,000	0	0	0
58016. AFG Afghanistan	XXX	0	19,141	0	0	0	0
58017. CHE Switzerland	XXX	0	1,312	0	0	0	0
58018. HKG Hong Kong, Special Adminis	XXX	0	902	0	0	0	0
58019. UKR Ukraine	XXX	0	680	0	0	0	0
58020. FRA France	XXX	0	80	0	0	415,000	415,000
58021. CHL Chile	XXX	0	55	0	0	396,000	396,000
58022. ISR Israel	XXX	0	44	0	0	0	0
58023. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58024. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58025. JAM Jamaica	XXX	0	0	0	0	48,641	38,641
58026. ARG Argentina	XXX	0	0	5,391	0	0	0
58027. IDN Indonesia	XXX	0	0	2,162	0	0	0
58028. NER Niger	XXX	0	0	0	(13,263)	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	24,031	1,237,529	1,218,501	193,400	1,771,081	1,867,968

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	805,697,346	783,347,005
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	66,698,048	21,272,343
	2.2 Additional investment made after acquisition	22,442,849	41,133,840
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	2,919,454
5.	Deduct amounts received on disposals	0	8,258,834
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	28,923,574	34,716,462
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	865,914,669	805,697,346
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	865,914,669	805,697,346

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	727,061,472	771,055,066
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,334,036	401,348
	2.2 Additional investment made after acquisition	36,490,812	80,132,347
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(10,650,669)	(9,944,643)
6.	Total gain (loss) on disposals	2,244,605	5,562,379
7.	Deduct amounts received on disposals	78,037,884	115,389,546
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(299,293)	(200,666)
10.	Deduct current year's other-than-temporary impairment recognized	11,810,757	4,554,814
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	671,332,322	727,061,472
12.	Deduct total nonadmitted amounts	27,352,582	36,484,228
13.	Statement value at end of current period (Line 11 minus Line 12)	643,979,741	690,577,244

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	14,880,357,097	14,134,074,625
2.	Cost of bonds and stocks acquired	1,730,198,948	2,557,234,493
3.	Accrual of discount	6,483,108	7,199,951
4.	Unrealized valuation increase (decrease)	58,183,475	(40,276,278)
5.	Total gain (loss) on disposals	14,471,412	4,886,830
6.	Deduct consideration for bonds and stocks disposed of	1,407,384,191	1,713,521,054
7.	Deduct amortization of premium	41,980,778	59,903,411
8.	Total foreign exchange change in book/adjusted carrying value	(173,970)	(128,210)
9.	Deduct current year's other-than-temporary impairment recognized	1,804,120	12,723,712
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	824,743	3,513,862
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,239,175,724	14,880,357,097
12.	Deduct total nonadmitted amounts	10,078,818	10,080,046
13.	Statement value at end of current period (Line 11 minus Line 12)	15,229,096,907	14,870,277,052

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	10,262,445,279	1,250,466,146	1,091,315,571	(23,295,267)	10,162,017,945	10,262,445,279	10,398,300,587	10,439,134,074
2. NAIC 2 (a)	2,148,781,728	108,464,055	58,313,775	15,852,749	2,099,527,682	2,148,781,728	2,214,784,758	2,147,708,079
3. NAIC 3 (a)	496,076,710	19,569,155	50,720,962	6,903,149	498,511,577	496,076,710	471,828,053	472,519,267
4. NAIC 4 (a)	316,031,427	22,174,688	3,675,900	(10,412,457)	293,283,995	316,031,427	324,117,759	270,906,627
5. NAIC 5 (a)	38,925,105	1,000,000	199,518	(3,240,970)	55,351,860	38,925,105	36,484,617	34,385,465
6. NAIC 6 (a)	6,762,501	0	45,092	255,703	6,327,632	6,762,501	6,973,112	16,977
7. Total Bonds	13,269,022,750	1,401,674,044	1,204,270,817	(13,937,092)	13,115,020,691	13,269,022,750	13,452,488,885	13,364,670,489
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
15. Total Bonds and Preferred Stock	13,270,217,750	1,401,674,044	1,204,270,817	(13,937,092)	13,116,215,691	13,270,217,750	13,453,683,885	13,365,865,489

(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 $.....334,691,439; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	334,691,439	XXX	334,691,439	504,525	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	472,856,169	553,543,402
2. Cost of short-term investments acquired	2,320,959,866	2,852,461,945
3. Accrual of discount	0	3,010
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,806	0
6. Deduct consideration received on disposals	2,459,113,229	2,933,084,465
7. Deduct amortization of premium	14,173	67,723
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)	334,691,439	472,856,169
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	334,691,439	472,856,169

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	4,987,500	0
3. Accrual of discount	16,960	42,472
4. Unrealized valuation increase (decrease)	25,727	3,532
5. Total gain (loss) on disposals	24,824	0
6. Deduct consideration received on disposals	5,055,011	46,004
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
					0	0	0	0
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993	Various	0	0	0	991,391
					0	0	0	0
36 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	82,160
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	21,349
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at::					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	214,079
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	39,672
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	189,695
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Norcross	GA	12/20/1996	Various	0	0	0	417,870
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
Various addresses	Houston	TX	02/20/1997	Various	0	0	0	206,234
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	12,083
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	395,053
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Ave and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	2,892,798
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	205,460
					0	0	0	0
920, 930, & 950 De Guigne Dr.	Sunnyvale	CA	05/30/2013	Various	0	0	0	635,042
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	69,869
					0	0	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	257,707
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	27,016
					0	0	0	0
101 Lincoln Centre	Foster City	CA	04/07/2015	Various	0	0	0	56,522
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	5,514
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	133,058
					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	222,553
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	556,017
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	254,843
					0	0	0	0
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	16,636
0199999. Totals					0	0	0	7,902,621
0399999. Totals					0	0	0	7,902,621

QE01.1

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Various	Plymouth	MN	Various	Written Off. Fully Depreciated	145,503	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals					145,503	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals					145,503	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	72,555	0	915,167	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP		03/20/2019	2	0	4,919,186	0	9,152,413	16.760
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	4,991,741	0	10,067,580	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co		12/22/2017	3	0	777,909	0	13,065,606	10.740
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	2,208	0	748,048	0.244
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	1,193,646	0	13,846,231	0.250
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	130,047	0	1,337,001	0.140
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	52,995	0	823,729	1.090
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	(256,588)	0	1,283,706	2.210
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	195,021	0	0	14.210
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	4,289	0	463,644	0.140
	Onex Partners III LP	Toronto	CAN	Onex Partners		09/30/2009	3	0	15,227	0	887,294	0.300
	Synova Capital Fund IV LP	London	GBR	Synova Capital		06/27/2019	3	191,358	0	0	12,101,317	2.688
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2019	3	42,165	0	0	4,957,835	2.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								233,523	2,114,754	0	49,514,410	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Managment, L.P.		09/15/2017	0	0	1,138,489	0	10,098,398	2.700
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Blackstone Group		12/22/2015	0	0	2,058,363	0	13,192,402	0.740
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015	0	0	1,158,999	0	6,907,655	0.270
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015	0	0	367,226	0	14,881,610	0.540
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		06/28/2019	0	714,286	714,286	0	13,571,429	2.707
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009	0	0	321,417	0	4,457,387	1.560
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								714,286	5,758,780	0	63,108,881	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	40,740	0	439,489	0.280
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015	0	0	908,069	0	4,614,493	0.350
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017	0	0	228,122	0	7,958,635	0.140
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	222,880	0	6,435,729	0.940
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	0	975,100	0	2,959,662	0.610
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018	0	0	79,003	0	7,224,037	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management		04/12/2019	0	503,037	0	0	9,496,963	5.172
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	(31,767)	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	3,124	0	308,231	5.930
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc		06/02/2008	3	0	6,248	0	4,110,268	3.030
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co		03/03/2014	0	0	60,030	0	751,231	1.720
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	36,855	0	624,196	3.350
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	132,588	0	414,981	5.270
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	316,342	0	4,481,757	2.250

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	34,478	0	3,501,898	3.690
	Yorktown Energy Partners IX, L.P	New York	NY	Yorktown Partners		10/05/2010	0	0	(208,623)	0	392	1.650
	Yorktown Energy Partners VII, L.P	New York	NY	Yorktown Partners		12/31/2009	0	0	(17,321)	0	20,674	0.400
	Yorktown Energy Partners VIII, L.P	New York	NY	Yorktown Partners		12/31/2009	0	0	(131,285)	0	2,793	0.940
	Yorktown Energy Partners XI, L.P	New York	NY	Yorktown Partners		06/10/2016	0	0	164,630	0	992,246	1.600
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								503,037	2,819,214	0	54,454,513	XXX
4499999. Subtotal - Unaffiliated								1,450,846	15,684,488	0	177,145,384	XXX
4699999. Totals								1,450,846	15,684,488	0	177,145,384	XXX

SCHEDULE BA - PART 3

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

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1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P	Boston	MA	Distribution	04/04/2008	07/29/2019	73,308	0	0	0	0	0	0	73,308	73,308	0	0	0	0
	Ironwood Mezzanine Fund II LP	Avon	CT	Distribution	12/28/2006	09/30/2019	83,895	0	0	0	0	0	0	83,895	83,895	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	08/21/2019	150,243	0	0	0	0	0	0	150,243	150,243	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							307,446	0	0	0	0	0	0	307,446	307,446	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Banc Fund VIII L.P	Chicago	IL	Distribution	04/30/2008	09/13/2019	1,120,000	0	0	0	0	0	0	1,120,000	1,120,000	0	0	0	0
	Carlyle Europe Partners II, L.P	London	GBR	Distribution	12/13/2004	07/11/2019	10,950	0	0	0	0	0	0	10,950	10,950	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp	London	GBR	Distribution	12/21/2018	08/05/2019	188	0	0	0	0	0	0	188	188	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P	Washington	DC	Distribution	11/06/2012	08/20/2019	1,104,398	0	0	0	0	0	0	1,104,398	1,104,398	0	0	0	0
	Century Capital Partners IV, L.P	Boston	MA	Distribution	04/30/2007	09/12/2019	202,425	0	0	0	0	0	0	202,425	202,425	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P	San Francisco	CA	Distribution	08/13/2007	07/26/2019	3,790	0	0	0	0	0	0	3,790	3,790	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	09/30/2019	46,449	0	0	0	0	0	0	46,449	46,449	0	0	0	0
	Shasta Ventures, L.P	Menlo Park	CA	Distribution	01/25/2005	09/13/2019	57,143	0	0	0	0	0	0	57,143	57,143	0	0	0	0
	Split Rock Partners, LP	Minneapolis	MN	Distribution	04/28/2005	08/26/2019	2,067,025	0	0	0	0	0	0	2,067,025	2,067,025	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,612,368	0	0	0	0	0	0	4,612,368	4,612,368	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Fog City Fund LLC	Eden Prairie	MN	Distribution	10/25/2000	07/25/2019	637,315	0	0	0	0	0	0	637,315	637,315	0	0	0	0
	Vesbridge Partners, LP	Minnetonka	MN	Distribution	03/08/2006	08/12/2019	18,700,491	0	0	0	0	0	0	18,700,491	18,700,491	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							19,337,806	0	0	0	0	0	0	19,337,806	19,337,806	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE..	Distribution	09/15/2017	08/27/2019	49,865	0	0	0	0	0	0	49,865	49,865	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY..	Distribution	12/22/2015	09/30/2019	3,709,797	0	0	0	0	0	0	3,709,797	3,709,797	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE..	Distribution	04/17/2015	09/24/2019	1,439	0	0	0	0	0	0	1,439	1,439	0	0	0	0
	Carlyle Realty Partners VII, L.P	Wilmington	DE..	Distribution	05/01/2015	09/30/2019	2,002,555	0	0	0	0	0	0	2,002,555	2,002,555	0	0	0	0
	Orion European Real Estate Fund III, C.V	Paris	FRA	Distribution	05/14/2009	09/30/2019	42,601	0	0	0	0	0	0	42,601	42,601	0	0	0	0
	Tishman Speyer Real Estate Venture VI, LP	New York	NY..	Distribution	12/23/2004	09/13/2019	5,263,200	0	0	0	0	0	0	5,263,200	5,263,200	0	0	0	0
	RockBridge Hospitality Fund IV, L.P	Columbus	OH.	Liquidation	03/31/2008	07/31/2019	0	0	0	0	0	0	0	0	300,869	0	300,869	300,869	(8,313)
	Savanna Real Estate Fund I, L.P	New York	NY..	Liquidation	11/29/2007	08/30/2019	754	0	0	0	0	0	0	754	0	0	(754)	(754)	0
	Thayer Hotel Investors Trust IV	Annapolis	MD.	Liquidation	10/01/2004	08/30/2019	185,359	(185,359)	0	0	0	(185,359)	0	0	0	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							11,255,569	(185,359)	0	0	0	(185,359)	0	11,070,211	11,370,325	0	300,115	300,115	(8,313)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Content Partners Fund 3 LP	Los Angeles	CA..	Distribution	04/10/2014	08/16/2019	223,966	0	0	0	0	0	0	223,966	223,966	0	0	0	0
	EnCap Energy Capital Fund IX, L.P	Houston	TX..	Distribution	12/19/2012	08/13/2019	293,488	0	0	0	0	0	0	293,488	293,488	0	0	0	0
	Encap Energy Capital Fund VIII, L.P	Houston	TX..	Distribution	01/31/2011	07/10/2019	96,309	0	0	0	0	0	0	96,309	96,309	0	0	0	0
	Encap Flatrock Midstream Fund IV, L.P	San Antonio	TX..	Distribution	01/16/2018	07/26/2019	10,557	0	0	0	0	0	0	10,557	10,557	0	0	0	0
	Energy Spectrum Partners V LP	Dallas	TX..	Distribution	09/30/2007	08/26/2019	74,136	0	0	0	0	0	0	74,136	74,136	0	0	0	0
	GoldenTree Distressed Debt Fund, L.P	New York	NY..	Distribution	07/06/2010	07/30/2019	106,000	0	0	0	0	0	0	106,000	106,000	0	0	0	0
	Healthcare Royalty Partners II, L.P	Stamford	CT..	Distribution	02/10/2010	08/29/2019	(8,243)	0	0	0	0	0	0	(8,243)	(8,243)	0	0	0	0
	Healthcare Royalty Partners, L.P	Stamford	CT..	Distribution	05/08/2008	09/06/2019	76,053	0	0	0	0	0	0	76,053	76,053	0	0	0	0
	KKR Energy Income and Growth Fund I L.P	Houston	TX..	Distribution	03/03/2014	09/13/2019	850,173	0	0	0	0	0	0	850,173	850,173	0	0	0	0
	SFC Energy Partners II, L.P	Denver	CO.	Distribution	03/31/2011	09/13/2019	38,949	0	0	0	0	0	0	38,949	38,949	0	0	0	0
	The Energy & Minerals Group Fund II, L.P	Houston	TX..	Distribution	12/03/2012	09/23/2019	19,332	0	0	0	0	0	0	19,332	19,332	0	0	0	0
	Wayzata Opportunities Fund II, LP	Wayzata	MN.	Distribution	11/02/2007	08/28/2019	33,252	0	0	0	0	0	0	33,252	33,252	0	0	0	0
	White Deer Energy L.P. II	Houston	TX..	Distribution	02/15/2013	08/20/2019	268,184	0	0	0	0	0	0	268,184	268,184	0	0	0	0
	White Deer Energy LP	Houston	TX..	Distribution	02/25/2010	08/23/2019	280,964	0	0	0	0	0	0	280,964	280,964	0	0	0	0
	Yorktown Energy Partners IX, L.P	New York	NY..	Distribution	10/05/2010	08/05/2019	(208,623)	0	0	0	0	0	0	(208,623)	(208,623)	0	0	0	0
	Yorktown Energy Partners VII, L.P	New York	NY..	Distribution	12/31/2009	08/07/2019	(17,321)	0	0	0	0	0	0	(17,321)	(17,321)	0	0	0	0
	Yorktown Energy Partners VIII, L.P	New York	NY..	Distribution	12/31/2009	08/12/2019	(112,737)	0	0	0	0	0	0	(112,737)	(112,737)	0	0	0	0
	Yorktown Energy Partners XI, L.P	New York	NY..	Distribution	06/10/2016	07/17/2019	612,937	0	0	0	0	0	0	612,937	612,937	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							2,637,376	0	0	0	0	0	0	2,637,376	2,637,376	0	0	0	0
4499999. Subtotal - Unaffiliated							18,812,760	(185,359)	0	0	0	(185,359)	0	18,627,401	18,927,516	0	300,115	300,115	(8,313)
4599999. Subtotal - Affiliated							19,337,806	0	0	0	0	0	0	19,337,806	19,337,806	0	0	0	0
4699999. Totals							38,150,566	(185,359)	0	0	0	(185,359)	0	37,965,207	38,265,322	0	300,115	300,115	(8,313)

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/Market Indicator (a)
Bonds - U.S. Government									
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		09/20/2019	PAR WRITE-UP		47,878	47,878	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		09/20/2019	PAR WRITE-UP		14,747	14,747	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		09/20/2019	PAR WRITE-UP		8,752	8,752	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		09/20/2019	PAR WRITE-UP		18,451	18,451	0	1
38375U JP 6	GNR 2014-H12 KA 2.750 2064 05		09/20/2019	PAR WRITE-UP		34,822	34,822	0	1
38376R GY 6	GNR 2015-H22 GA 2.000 2065 09		09/20/2019	PAR WRITE-UP		96,264	96,264	0	1
38376R ML 7	GNR 2015-H32 KA 2.700 2065 12		09/20/2019	PAR WRITE-UP		132,692	132,692	0	1
36230S DW 1	G2 757317 4.317 2061 02		09/20/2019	PAR WRITE-UP		101	101	0	1
0599999.	Total - Bonds - U.S. Government					353,707	353,707	0	XXX
Bonds - All Other Government									
563469 UA 1	MANITOBA (PROVINCE OF) 2.550 2023 06		07/09/2019	TD SECURITIES		2,044,880	2,000,000	5,449	1FE
65355D N5 0	NIAGARA REGIONAL MUNICIP 2.150 2025 07		07/03/2019	CIBC WORLD MARKETS		1,994,640	2,000,000	0	1FE
83740T AE 7	SOUTH COAST BRITISH COLU 3.050 2025 06		07/12/2019	TD SECURITIES		2,091,200	2,000,000	7,019	1FE
G92445 BN 7	UK GILT TREASURY P-625K 1.500 2021 01	B	07/18/2019	BARCLAYS GLOBAL		791,450	780,000	0	1FE
1099999.	Total - Bonds - All Other Government					6,922,170	6,780,000	12,469	XXX
Bonds - U.S. States, Territories and Possessions									
341150 7G 9	FLORIDA DEPT TRANSN GO S 3.000 2041 07		07/23/2019	WELLS FARGO SECURITIES		7,628,523	7,545,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,628,523	7,545,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
082887 PW 4	BENTON CO SD #17 KENNEWI 2.750 2036 12		09/12/2019	CITIGROUP GLOBAL MARKETS		8,657,093	8,650,000	0	1FE
103637 JB 1	BOZEMAN GENERAL OBLIGATI 2.375 2036 07		08/29/2019	STIFEL NICOLAUS & CO INC		1,061,900	1,070,000	0	1FE
127109 PW 0	CABRILLO CCD GO REF S201 2.875 2039 08		09/18/2019	PIPER JAFFRAY		6,744,587	6,760,000	0	1FE
147051 WY 8	CARY GENERAL OBLIGATION 2.500 2033 09		07/16/2019	MORGAN STANLEY		840,023	845,000	0	1FE
212204 KJ 9	CONTRA COSTA CCD GO S201 3.000 2035 08		08/29/2019	MORGAN STANLEY		834,807	775,000	0	1FE
212204 KL 4	CONTRA COSTA CCD GO S201 3.000 2037 08		08/29/2019	MORGAN STANLEY		1,463,413	1,375,000	0	1FE
212204 KN 0	CONTRA COSTA CCD GO S201 3.000 2039 08		08/29/2019	MORGAN STANLEY		1,055,210	1,000,000	0	1FE
278444 HY 3	EAU CLAIRE GENERAL OBLIG 2.000 2030 04		08/14/2019	PIPER JAFFRAY		515,000	515,000	0	1FE
409558 6H 1	HAMPTON GO S2019A 2.625 2038 03		09/25/2019	WELLS FARGO SECURITIES		3,235,064	3,280,000	0	1FE
409558 6J 7	HAMPTON GO S2019A 2.750 2039 03		09/25/2019	WELLS FARGO SECURITIES		3,359,856	3,370,000	0	1FE
432290 MN 1	HILLSBOROUGH CO GO REF S 2.625 2035 07		07/31/2019	MORGAN STANLEY		2,295,623	2,315,000	0	1FE
499513 DE 6	KNOX CNTY GENERAL OBLIGA 2.875 2040 06		09/17/2019	J P MORGAN CHASE SECURITIES INC		2,456,273	2,485,000	0	1FE
526030 3P 4	LENEXA GENERAL OBLIGATIO 2.250 2030 09		07/17/2019	FTN		494,675	500,000	0	1FE
526030 3S 8	LENEXA GENERAL OBLIGATIO 2.625 2033 09		07/17/2019	FTN		537,165	540,000	0	1FE
526030 3V 1	LENEXA GENERAL OBLIGATIO 2.750 2036 09		07/17/2019	FTN		295,968	300,000	0	1FE
526030 3X 7	LENEXA GENERAL OBLIGATIO 2.875 2038 09		07/17/2019	FTN		311,573	315,000	0	1FE
52882P DS 4	LEWISVILLE ISD GO S2019 4.000 2035 08		07/10/2019	PIPER JAFFRAY		5,235,882	4,630,000	2,572	1FE
58178C AP 2	MCKINNEY GENERAL OBLIGAT 3.000 2033 08		08/14/2019	RAYMOND JAMES & ASSOC		1,066,200	1,000,000	0	1FE
584002 XF 1	MECKLENBURG CO GEN OBLIG 2.500 2036 03		09/10/2019	MORGAN STANLEY		9,919,800	10,000,000	0	1FE
66702R WX 6	NORTHSIDE ISD GO REF S20 3.000 2037 08		07/31/2019	ROBERT W BAIRD & CO		4,243,834	4,155,000	0	1FE
797661 YZ 2	SAN FRANCISCO BAY AREA G 3.000 2038 08		07/31/2019	MORGAN STANLEY		15,430,350	15,000,000	0	1FE
801686 RY 4	SANTA CLARITA CCD S2019 3.000 2033 08		08/08/2019	PIPER JAFFRAY		372,565	350,000	0	1FE
801686 SF 4	SANTA CLARITA CCD S2019 3.000 2040 08		08/08/2019	PIPER JAFFRAY		822,104	800,000	0	1FE
834664 5Z 3	SOMERSET CO GENERAL OBLI 2.500 2031 07		07/17/2019	CITIGROUP GLOBAL MARKETS		1,526,848	1,530,000	0	1FE
834664 6A 7	SOMERSET CO GENERAL OBLI 2.625 2032 07		07/17/2019	CITIGROUP GLOBAL MARKETS		1,569,121	1,570,000	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/Market Indicator (a)
834664 6B 5	SOMERSET CO GENERAL OBLI 2.625 2033 07		07/17/2019	CITIGROUP GLOBAL MARKETS		1,589,207	1,605,000	0	1FE
834664 6C 3	SOMERSET CO GENERAL OBLI 2.750 2034 07		07/17/2019	CITIGROUP GLOBAL MARKETS		1,643,961	1,650,000	0	1FE
927734 N9 0	VIRGINIA BEACH GENERAL O 3.000 2037 07		07/10/2019	MORGAN STANLEY		4,870,820	4,780,000	0	1FE
962506 TD 3	WHATCOM CO SD#501 BELLIN 3.000 2037 12		08/27/2019	MORGAN STANLEY		5,271,550	5,000,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					87,720,471	86,165,000	2,572	XXX
Bonds - U.S. Special Revenue and Special Assessment									
14739H DV 0	CASCADE WATER ALLIANCE W 2.250 2033 09		08/14/2019	MORGAN STANLEY		3,634,471	3,665,000	0	1FE
14739H DY 4	CASCADE WATER ALLIANCE W 2.500 2036 09		08/14/2019	MORGAN STANLEY		2,551,474	2,555,000	0	1FE
60528A AS 3	MISSISSIPPI BUS FIN COM 1.390 2030 12		09/27/2019	BAS-MERRILL LYNCH		30,000,000	30,000,000	27,871	1FE
64970K MH 7	NEW YORK CITY WTR & SWR 1.510 2033 06		09/26/2019	BAS-MERRILL LYNCH		23,400,000	23,400,000	9,161	1FE
64972F SG 2	NEW YORK CITY WTR & SWR 1.350 2025 06		09/26/2019	BAS-MERRILL LYNCH		24,210,000	24,210,000	9,823	1FE
751100 FX 1	RALEIGH COMB ENTER SYS R 1.530 2035 03		09/26/2019	BAS-MERRILL LYNCH		19,680,000	19,680,000	16,165	1FE
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000 2047 03		07/09/2019	BAS-MERRILL LYNCH		5,951,844	5,879,271	6,859	1
3132D5 3W 0	FHLMC PASS THR #SB8013 2.500 2034 09		09/05/2019	VARIOUS		22,108,633	21,819,616	7,163	1
3132DM BB 0	FHLMC PASS THR #SD0034 3.000 2047 09		07/18/2019	MORGAN STANLEY		5,067,578	5,000,000	8,750	1
3132A5 F9 1	FHLMC PASS THR #ZS4692 2.500 2046 12		08/06/2019	J P MORGAN CHASE SECURITIES INC		5,086,621	5,065,646	2,462	1
3140JA CC 0	FNMA PASS THRU #BM5466 2.500 2043 10		07/25/2019	WELLS FARGO SECURITIES		4,731,673	4,755,451	9,247	1
3140QB GN 2	FNMA PASS THRU #CA3804 2.500 2049 07		08/08/2019	WELLS FARGO SECURITIES		5,971,622	5,967,892	4,973	1
3140X4 DE 3	FNMA PASS THRU #FM1000 3.000 2047 04		07/18/2019	J P MORGAN CHASE SECURITIES INC		10,018,152	9,886,842	17,302	1
31418D GF 3	FNMA PASS THRU #MA3797 2.500 2034 10		09/25/2019	BARCLAYS CAPITAL INC		15,099,023	15,000,000	27,083	1
35563P BX 6	SCRT 2017-3 HT 3.000 2056 07		09/25/2019	PAR WRITE-UP		26,050	26,050	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					177,537,140	176,910,767	146,860	XXX
Bonds - Industrial and Miscellaneous									
040555 CZ 5	ARIZONA PUBLIC SERVICE C 2.600 2029 08		08/12/2019	J P MORGAN CHASE SECURITIES INC		6,990,830	7,000,000	0	1FE
06051G HV 4	BANK OF AMERICA CORP 3.194 2030 07		07/18/2019	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1FE
088830 AA 2	BIDFAIR MERGERIGHT INC (7.375 2027 10		09/24/2019	BNP PARIBAS		3,000,000	3,000,000	0	4FE
100743 AL 7	BOSTON GAS COMPANY (144A 3.001 2029 08	C	07/30/2019	VARIOUS		4,289,388	4,250,000	333	1FE
10112R BC 7	BOSTON PROPERTIES LP 2.900 2030 03		08/19/2019	J P MORGAN CHASE SECURITIES INC		1,999,080	2,000,000	0	2FE
14065H AA 3	CAPITOL INVESTMENT MERGE 10.000 2024 08		07/26/2019	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	5FE
1248EP CD 3	CCO HLDGS LLC/CAP CORP (4.750 2030 03		09/17/2019	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	3FE
20034D JA 8	COMERICA BANK 2.500 2024 07		07/18/2019	J P MORGAN CHASE SECURITIES INC		2,997,210	3,000,000	0	1FE
25277L AA 4	DIAMOND SPORTS GROUP LLC 5.375 2026 08		07/19/2019	VARIOUS		3,552,500	3,500,000	0	3FE
25277L AC 0	DIAMOND SPORTS GROUP LLC 6.625 2027 08		07/18/2019	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	4FE
26441Y BA 4	DUKE REALTY LP 3.375 2027 12		08/13/2019	J P MORGAN CHASE SECURITIES INC		3,124,860	3,000,000	17,156	2FE
000000 00 0	ELIZABETHTOWN GAS COMPAN 2.840 2029 09		09/18/2019	NATWEST SECURITIES		3,000,000	3,000,000	0	1FE
29261A AA 8	ENCOMPASS HEALTH CORP 4.500 2028 02		09/11/2019	VARIOUS		1,705,000	1,700,000	0	4FE
29379V BB 8	ENTERPRISE PRODUCTS OPER 3.900 2024 02		07/25/2019	CITIGROUP GLOBAL MARKETS		5,293,050	5,000,000	88,833	2FE
29736R AJ 9	ESTEE LAUDER CO 3.150 2027 03		09/17/2019	DEUTSCHE BANC		5,217,450	5,000,000	1,750	1FE
31428X BV 7	FEDEX CORP 3.100 2029 08		07/22/2019	J P MORGAN CHASE SECURITIES INC		2,989,980	3,000,000	0	2FE
31620M BJ 4	FIDELITY NATIONAL INFORM 3.750 2029 05		07/23/2019	MORGAN STANLEY		2,116,140	2,000,000	13,333	2FE
34964C AE 6	FORTUNE BRANDS HOME & SE 3.250 2029 09		09/09/2019	BAS-MERRILL LYNCH		4,991,500	5,000,000	0	2FE
37940X AA 0	GLOBAL PAYMENTS INC 2.650 2025 02		08/07/2019	BAS-MERRILL LYNCH		3,999,000	4,000,000	0	2FE
361841 AN 9	GLP CAP/FIN II 3.350 2024 09		08/15/2019	WELLS FARGO SECURITIES		2,996,970	3,000,000	0	3FE
382550 BG 5	GOODYEAR TIRE & RUBBER 4.875 2027 03		07/26/2019	GOLDMAN SACHS & CO		1,890,000	2,000,000	36,563	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
38869A AA 5	GRAPHIC PACKAGING INTERN 4.750 2027 07		07/22/2019	VARIOUS		1,496,560	1,439,000	5,506	3FE
42704L AA 2	HERC HOLDINGS INC (144A) 5.500 2027 07		07/19/2019	GOLDMAN SACHS & CO		2,000,000	2,000,000	4,278	4FE
427866 AX 6	HERSHEY COMPANY 2.300 2026 08		09/12/2019	KEYBANC CAPITAL MARK		3,018,510	3,000,000	5,942	1FE
431475 AD 4	HILL-ROM HOLDINGS INC (1 4.375 2027 09		09/05/2019	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	3FE
438516 BU 9	HONEYWELL INTERNATIONAL 2.700 2029 08		07/30/2019	WELLS FARGO SECURITIES		2,989,290	3,000,000	0	1FE
44107T AY 2	HOST HOTELS & RESORTS LP 3.375 2029 12		09/12/2019	WELLS FARGO SECURITIES		9,921,800	10,000,000	0	2FE
452308 AX 7	ILLINOIS TOOL WORKS 2.650 2026 11		07/15/2019	MORGAN STANLEY		3,030,570	3,000,000	13,692	1FE
49456B AF 8	KINDER MORGAN INC 4.300 2025 06		07/15/2019	J P MORGAN CHASE SECURITIES INC		3,206,670	3,000,000	16,483	2FE
513272 AB 0	LAMB WESTON HOLDINGS (14 4.875 2026 11		07/31/2019	U S BANCORP		2,085,625	2,000,000	24,510	3FE
502431 AA 7	L3HARRIS TECH INC (144A) 4.950 2021 02		07/02/2019	EXCHANGED		1,187,824	1,150,000	21,663	2FE
502431 AC 3	L3HARRIS TECH INC (144A) 3.950 2024 05		07/02/2019	EXCHANGED		357,780	342,000	1,276	2FE
502431 AD 1	L3HARRIS TECH INC (144A) 3.850 2026 12		07/02/2019	EXCHANGED		3,159,150	3,000,000	5,454	2FE
502431 AE 9	L3HARRIS TECH INC (144A) 4.400 2028 06		07/02/2019	EXCHANGED		5,482,600	5,000,000	10,389	2FE
573284 AN 6	MARTIN MARIETTA MATERIAL 4.250 2024 07		07/17/2019	AMHERST PIERPONT SEC		3,183,150	3,000,000	6,021	2FE
57772K AB 7	MAXIM INTEGRATED PRODUCT 3.375 2023 03		07/31/2019	BARCLAYS CAPITAL INC		1,398,441	1,370,000	17,596	2FE
55303X AF 2	MGM GROWTH/MGM FINANCE 4.500 2028 01		08/15/2019	GOLDMAN SACHS & CO		2,005,000	2,000,000	8,500	3FE
59523U AQ 0	MID-AMERICA APARTMENTS 3.950 2029 03		08/05/2019	WELLS FARGO SECURITIES		2,156,540	2,000,000	32,917	2FE
59565X AC 4	MIDCONTINENT COMM & FIN 5.375 2027 08		07/24/2019	SUNTRUST		500,000	500,000	0	4FE
617446 8J 1	MORGAN STANLEY 2.720 2025 07		07/18/2019	MORGAN STANLEY		3,000,000	3,000,000	0	1FE
553777 AA 1	MTS SYSTEMS CORP (144A) 5.750 2027 08		07/19/2019	VARIOUS		6,354,063	6,250,000	2,795	4FE
000000 00 0	NORTHERN ILLINOIS GAS CO 2.600 2029 08		08/14/2019	MIZUHO INTERNATIONAL PLC		16,000,000	16,000,000	0	1Z
666807 BM 3	NORTHROP GRUMMAN CORP 2.930 2025 01		07/16/2019	WELLS FARGO SECURITIES		3,045,540	3,000,000	733	2FE
67080L AA 3	NUVEEN LLC (144A) 4.000 2028 11		07/15/2019	BARCLAYS CAPITAL INC		4,755,197	4,349,000	36,725	1FE
649840 CQ 6	NY STATE GAS & ELECTRIC 3.250 2026 12		07/16/2019	SCOTIA CAPITAL		2,362,652	2,300,000	9,759	1FE
674599 DB 8	OCCIDENTAL PETROLEUM 6.950 2024 07		09/18/2019	EXCHANGED		5,807,825	4,980,000	74,029	2FE
680665 AL 0	OLIN CORP 5.625 2029 08		07/11/2019	VARIOUS		2,000,000	2,000,000	0	3FE
682680 AY 9	ONEOK INC 3.400 2029 09		08/12/2019	J P MORGAN CHASE SECURITIES INC		2,989,320	3,000,000	0	1
690742 AJ 0	OWENS CORNING INC 3.950 2029 08		07/29/2019	WELLS FARGO SECURITIES		2,993,610	3,000,000	0	2FE
69371R Q2 5	PACCAR FINANCIAL CORP 2.150 2024 08		08/08/2019	MUFG SECURITIES AMERICAS INC		4,988,950	5,000,000	0	1FE
695114 CU 0	PACIFICORP 3.500 2029 06		07/16/2019	GOLDMAN SACHS & CO		3,189,210	3,000,000	9,625	1FE
693475 AX 3	PNC FINANCIAL SERVICES 2.600 2026 07		07/18/2019	PNC CAPITAL MARKETS		4,990,450	5,000,000	0	1FE
693506 BQ 9	PPG INDUSTRIES 2.400 2024 08		08/06/2019	J P MORGAN CHASE SECURITIES INC		4,991,350	5,000,000	0	1FE
75884R AZ 6	REGENCY CENTERS LP 2.950 2029 09		08/13/2019	U S BANCORP		4,995,150	5,000,000	0	2FE
760759 AU 4	REPUBLIC SERVICES 2.500 2024 08		07/29/2019	J P MORGAN CHASE SECURITIES INC		4,992,000	5,000,000	0	2FE
773903 AH 2	ROCKWELL AUTOMATION 3.500 2029 03		07/16/2019	GOLDMAN SACHS & CO		2,119,420	2,000,000	26,639	1FE
776743 AH 9	ROPER TECHNOLOGIES INC 2.350 2024 09		08/19/2019	J P MORGAN CHASE SECURITIES INC		1,996,300	2,000,000	0	2FE
78355H KN 8	RYDER SYSTEM INC 2.500 2024 09		08/01/2019	U S BANCORP		2,997,570	3,000,000	0	2FE
824348 BJ 4	SHERWIN-WILLIAMS CO 2.950 2029 08		08/12/2019	CITIGROUP GLOBAL MARKETS		6,976,690	7,000,000	0	2FE
84762L AV 7	SPECTRUM BRANDS (144A) 5.000 2029 10		09/10/2019	VARIOUS		2,270,000	2,250,000	0	4FE
87236Y AJ 7	TD AMERITRADE 2.750 2029 10		08/13/2019	J P MORGAN CHASE SECURITIES INC		2,996,640	3,000,000	0	1
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		09/24/2019	BAS-MERRILL LYNCH		4,993,050	5,000,000	0	2FE
893574 AH 6	TRANSCONTINENTAL GAS PIP 7.850 2026 02		07/12/2019	MUFG SECURITIES AMERICAS INC		5,221,514	4,100,000	147,515	2FE
899896 AC 8	TUPPERWARE CORP 4.750 2021 06		08/21/2019	FBR CAPITAL MARKETS		807,200	800,000	8,656	2FE
904764 AX 5	UNILEVER CAPITAL 2.600 2024 05	C	09/03/2019	BAS-MERRILL LYNCH		2,059,900	2,000,000	17,478	1FE
911312 BT 2	UNITED PARCEL SERVICE 2.200 2024 09		08/13/2019	MORGAN STANLEY		1,998,280	2,000,000	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/Market Indicator (a)
91324P DS 8	UNITEDHEALTH GROUP INC 2.875 2029 08		07/23/2019	BAS-MERRILL LYNCH		4,998,650	5,000,000	0	1FE
927804 GB 4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		07/16/2019	MUFG SECURITIES AMERICAS INC		1,998,080	2,000,000	1,278	1FE
931142 EQ 2	WALMART INC 2.375 2029 09		09/19/2019	BARCLAYS CAPITAL INC		5,993,640	6,000,000	0	1FE
254687 FK 7	WALT DISNEY COMPANY 1.750 2024 08		09/03/2019	J P MORGAN CHASE SECURITIES INC		4,979,600	5,000,000	0	1FE
95040Q AG 9	WELLTOWER INC 3.625 2024 03		08/08/2019	CITIGROUP GLOBAL MARKETS		5,238,700	5,000,000	92,639	2FE
96926J AC 1	WILLIAM CARTER (144A) 5.625 2027 03		07/15/2019	BAS-MERRILL LYNCH		1,042,500	1,000,000	19,219	3FE
88579Y BH 3	3M COMPANY 2.000 2025 02		08/19/2019	MORGAN STANLEY		4,969,950	5,000,000	0	1FE
06415E XV 2	BANK OF NOVA SCOTIA 2.490 2024 09		09/19/2019	SCOTIA CAPITAL		1,999,900	2,000,000	0	1FE
07813Z CC 6	BELL CANADA 2.900 2029 09		09/05/2019	TD SECURITIES		1,797,678	1,800,000	0	2FE
29250N AH 8	ENBRIDGE INC 3.500 2024 06	A	07/10/2019	CITIGROUP GLOBAL MARKETS		1,034,203	1,003,000	3,120	2FE
89353Z CE 6	TRANSCANADA PIPELINES 3.000 2029 09		09/16/2019	CIBC WORLD MARKETS		997,090	1,000,000	0	1FE
918423 AU 8	VW CREDIT CANADA 2.650 2022 06	B	09/20/2019	TD SECURITIES		999,460	1,000,000	0	2FE
00913R AF 3	AIR LIQUIDE FINANCE (144 2.250 2029 09	D	09/05/2019	HSBC		9,900,800	10,000,000	0	1FE
03969A AL 4	ARDAGH PACKAGING (144A) 6.000 2025 02	D	07/31/2019	WELLS FARGO SECURITIES		2,072,500	2,000,000	55,667	4FE
03969A AP 5	ARDAGH PACKAGING (144A) 5.250 2027 08	D	07/30/2019	VARIOUS		1,703,125	1,700,000	0	4FE
74977R DF 8	COOPERATIEVE RABOBANK UA 2.625 2024 07	D	07/16/2019	VARIOUS		4,985,730	5,000,000	0	1FE
45262B AB 9	IMPERIAL BRANDS FINANCE 3.500 2026 07	D	07/23/2019	BAS-MERRILL LYNCH		990,930	1,000,000	0	1
69832A AC 0	PANASONIC CORP (144A) 3.113 2029 07	D	07/10/2019	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1
74256L BG 3	PRINCIPAL FINANCIAL GLOB 2.500 2029 09	D	09/09/2019	GOLDMAN SACHS & CO		4,966,250	5,000,000	0	1FE
89153V AS 8	TOTAL CAPITAL INTERNATIO 2.434 2025 01	D	07/12/2019	BAS-MERRILL LYNCH		3,002,670	3,000,000	1,217	1FE
89153V AT 6	TOTAL CAPITAL INTERNATIO 2.829 2030 01	D	07/16/2019	VARIOUS		2,994,960	3,000,000	1,257	1FE
92676X AC 1	VIKING CRUISES LTD (144A 6.250 2025 05	D	08/01/2019	WELLS FARGO SECURITIES		2,070,000	2,000,000	27,778	4FE
06540W BC 6	BANK 2019-BN19 A2 2.926 2061 08		07/23/2019	WELLS FARGO SECURITIES		12,119,232	12,000,000	6,827	1FE
07335C AE 4	BBCMS 2019-C4 A4 2.661 2052 08		08/09/2019	BARCLAYS CAPITAL INC		7,069,797	7,000,000	13,970	1FE
61771M AV 2	MSC 2019-H7 A3 3.005 2052 07		07/15/2019	MORGAN STANLEY		6,059,838	6,000,000	12,020	1FE
50117N AC 8	KCOT 2017-1A A3 (144A) 1.880 2021 08		09/24/2019	VARIOUS		12,870,721	12,904,496	9,872	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						336,080,352	330,687,496	911,012	XXX
8399997. Total - Bonds - Part 3						616,242,365	608,441,970	1,072,913	XXX
8399999. Total - Bonds						616,242,365	608,441,970	1,072,913	XXX
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		07/25/2019	GREEN STREET ADVISORS NORTH AMERICA CASH	3,443.000	492,051	XXX	0	L
024835 10 0	AMERICAN CAMPUS COMMUNITIES		08/13/2019	VARIOUS	6,344.000	305,352	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		07/30/2019	VARIOUS	256.000	53,441	XXX	0	L
105368 20 3	BRANDYWINE REALTY TRUST		09/10/2019	VARIOUS	37,420.000	551,877	XXX	0	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC		09/11/2019	VARIOUS	23,851.000	453,093	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		08/13/2019	VARIOUS	7,802.000	828,909	XXX	0	L
198287 20 3	COLUMBIA PROPERTY TRUST INC		08/13/2019	VARIOUS	4,936.000	104,907	XXX	0	L
222795 50 2	COUSINS PROPERTIES INC		09/16/2019	VARIOUS	38,794.000	1,372,585	XXX	0	L
22822V 10 1	CROWN CASTLE INTL		09/23/2019	VARIOUS	7,883.000	1,128,956	XXX	0	L
23283R 10 0	CYRUSONE INC		09/20/2019	VARIOUS	7,069.000	514,322	XXX	0	L
25960P 10 9	DOUGLAS EMMETT INC		07/23/2019	MIZUHO SECURITIES NORTH AMERICA CASH 892	5,077.000	202,546	XXX	0	L
264411 50 5	DUKE REALTY CORPORATION		07/30/2019	JP MORGAN SOFT CREDIT NORTH AMERICA ALGO	2,600.000	87,501	XXX	0	L
29444U 70 0	EQUINIX INC		07/30/2019	VARIOUS	163.000	81,231	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		08/01/2019	VARIOUS	6,433.000	508,321	XXX	0	L

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/Market Indicator (a)
30225T 10 2	EXTRA SPACE STORAGE INC		08/13/2019	VARIOUS	7,696.000	876,728	XXX	0	L
35904G 10 7	FRONT YARD RESIDENTIAL CORP CLASS B		08/30/2019	VARIOUS	6,800.000	77,113	XXX	0	L
40414L 10 9	HCP INC		09/16/2019	VARIOUS	3,101.000	103,716	XXX	0	L
40609P 10 5	HALLADOR ENERGY CO		08/12/2019	DIST FROM PARTNERSHIP	3,913.000	18,548	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		07/15/2019	MORGAN STANLEY NORTH AMERICA CASH 050	2,665.000	74,376	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		09/10/2019	VARIOUS	37,962.000	652,549	XXX	0	L
46187W 10 7	INVITATION HOMES INC		09/19/2019	VARIOUS	17,025.000	474,478	XXX	0	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		09/16/2019	VARIOUS	3,619.000	109,583	XXX	0	L
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		09/19/2019	VARIOUS	17,162.000	2,205,582	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		09/09/2019	VARIOUS	5,614.000	156,953	XXX	0	L
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		09/09/2019	EVERCORE ISI NORTH AMERICA ALGO 226	1,623.000	32,462	XXX	0	L
74340W 10 3	PROLOGIS INC		07/30/2019	VARIOUS	15,047.000	1,223,809	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A		09/20/2019	VARIOUS	2,886.000	138,992	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		09/11/2019	RAYMOND JAMES NORTH AMERICA ALGO 725	633.000	43,266	XXX	0	L
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A		07/30/2019	VARIOUS	11,982.000	141,213	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		09/11/2019	VARIOUS	7,430.000	1,170,058	XXX	0	L
82981J 10 9	SITE CENTERS CORP		08/13/2019	VARIOUS	53,406.000	735,992	XXX	0	L
84860W 30 0	SPIRIT REALTY CAPITAL INC		07/22/2019	BARCLAYS CAPITAL INC. NORTH AMERICA ALGO	357.000	15,490	XXX	0	L
85254J 10 2	STAG INDUSTRIAL INC		08/30/2019	VARIOUS	10,190.000	305,275	XXX	0	L
862121 10 0	STORE CAPITAL CORPORATION		09/09/2019	VARIOUS	2,005.000	71,372	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		09/19/2019	VARIOUS	64,726.000	893,651	XXX	0	L
92276F 10 0	VENTAS INC		08/14/2019	EVERCORE ISI SOFT CREDIT NORTH AMERICA A	8,359.000	598,773	XXX	0	L
92339V 10 0	VEREIT INC		09/24/2019	VARIOUS	264,713.000	2,536,941	XXX	0	L
925652 10 9	VICI PROPERTIES INC		09/17/2019	VARIOUS	13,034.000	285,975	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		07/22/2019	BARCLAYS CAPITAL INC. NORTH AMERICA ALGO	301.000	19,071	XXX	0	L
95040Q 10 4	WELLTOWER INC		07/15/2019	BMO CAPITAL MARKETS CORP NORTH AMERICA A	450.000	38,067	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					19,685,124	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					19,685,124	XXX	0	XXX
9799999.	Total - Common Stocks					19,685,124	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					19,685,124	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					635,927,489	XXX	1,072,913	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues: 0.

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/ Market Indicator (a)
Bonds - U.S. Government																					
576863 BB 9	MATSON NAVIGATION CO 5.337	..	09/04/2019.	REDEEMED		41,000	41,000	41,000	40,994	0	6	0	6	0	41,000	0	0	0	2,188	09/04/2028.	1
576863 BC 7	MATSON NAVIGATION CO 5.273	..	07/29/2019.	REDEEMED		38,000	38,000	38,000	37,997	0	3	0	3	0	38,000	0	0	0	2,004	07/29/2029.	1
912828 D8 0	U S TREASURY NOTES 1.625	..	08/31/2019.	MATURED		47,153,000	47,153,000	46,976,176	47,083,023	0	69,977	0	69,977	0	47,153,000	0	0	0	766,236	08/31/2019.	1
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	09/20/2019.	PAID ON PRINCIPAL		178,152	178,152	174,895	174,895	0	3,257	0	3,257	0	178,152	0	0	0	1,133	09/20/2046.	1
36179S NT 0	GNMA II PASS #MA4002 2.500	..	09/20/2019.	PAID ON PRINCIPAL		1,733,446	1,733,446	1,706,482	1,706,221	0	27,225	0	27,225	0	1,733,446	0	0	0	28,863	10/20/2046.	1
36179S SN 8	GNMA II PASS #MA4125 2.500	..	09/20/2019.	PAID ON PRINCIPAL		1,596,367	1,596,367	1,565,927	1,565,884	0	30,483	0	30,483	0	1,596,367	0	0	0	22,390	12/20/2046.	1
36179T G3 3	GNMA II PASS #MA4718 3.000	..	09/20/2019.	PAID ON PRINCIPAL		378,447	378,447	384,567	384,199	0	(5,752)	0	(5,752)	0	378,447	0	0	0	7,661	09/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	09/20/2019.	PAID ON PRINCIPAL		324,272	324,272	337,699	339,208	0	(14,936)	0	(14,936)	0	324,272	0	0	0	7,590	01/20/2042.	1
36202C HM 8	GNMA II PASS #2036 8.000	..	09/20/2019.	PAID ON PRINCIPAL		221	221	225	223	0	(2)	0	(2)	0	221	0	0	0	12	07/20/2025.	1
36202C K7 7	GNMA II PASS #2118 7.500	..	09/20/2019.	PAID ON PRINCIPAL		5,029	5,029	5,113	5,066	0	(38)	0	(38)	0	5,029	0	0	0	239	11/20/2025.	1
36202C PS 6	GNMA II PASS #2233 7.500	..	09/20/2019.	PAID ON PRINCIPAL		4,039	4,039	3,976	3,993	0	46	0	46	0	4,039	0	0	0	194	06/20/2026.	1
36202C QY 2	GNMA II PASS #2271 8.500	..	09/20/2019.	PAID ON PRINCIPAL		731	731	748	748	0	(17)	0	(17)	0	731	0	0	0	41	08/20/2026.	1
36202C RF 2	GNMA II PASS #2286 8.500	..	09/20/2019.	PAID ON PRINCIPAL		1,781	1,781	1,811	1,812	0	(31)	0	(31)	0	1,781	0	0	0	101	09/20/2026.	1
36202D HK 0	GNMA II PASS #2934 7.500	..	09/20/2019.	PAID ON PRINCIPAL		568	568	558	555	0	13	0	13	0	568	0	0	0	28	06/20/2030.	1
36202D SP 7	GNMA II PASS #3226 5.500	..	09/20/2019.	PAID ON PRINCIPAL		9,278	9,278	8,890	8,845	0	434	0	434	0	9,278	0	0	0	373	04/20/2032.	1
36202D TD 3	GNMA II PASS #3248 5.500	..	09/20/2019.	PAID ON PRINCIPAL		2,803	2,803	2,674	2,681	0	122	0	122	0	2,803	0	0	0	103	06/20/2032.	1
36202D UU 3	GNMA II PASS #3295 5.500	..	09/20/2019.	PAID ON PRINCIPAL		1,810	1,810	1,806	1,807	0	3	0	3	0	1,810	0	0	0	64	10/20/2032.	1
36202D U7 4	GNMA II PASS #3306 5.500	..	09/20/2019.	PAID ON PRINCIPAL		28,482	28,482	28,428	28,433	0	49	0	49	0	28,482	0	0	0	1,066	11/20/2032.	1
36202D VM 0	GNMA II PASS #3320 5.500	..	09/20/2019.	PAID ON PRINCIPAL		32,305	32,305	32,512	32,571	0	(266)	0	(266)	0	32,305	0	0	0	1,231	12/20/2032.	1
36202D YY 1	GNMA II PASS #3427 4.500	..	09/20/2019.	PAID ON PRINCIPAL		165,532	165,532	154,739	157,240	0	8,292	0	8,292	0	165,532	0	0	0	4,930	08/20/2033.	1
36202D 2B 6	GNMA II PASS #3470 4.500	..	09/20/2019.	PAID ON PRINCIPAL		26,573	26,573	24,605	24,917	0	1,656	0	1,656	0	26,573	0	0	0	878	11/20/2033.	1
36202D 4N 8	GNMA II PASS #3529 5.000	..	09/20/2019.	PAID ON PRINCIPAL		102,010	102,010	97,499	97,875	0	4,136	0	4,136	0	102,010	0	0	0	3,382	03/20/2034.	1
36202D 5P 2	GNMA II PASS #3554 4.500	..	09/20/2019.	PAID ON PRINCIPAL		27,782	27,782	25,724	26,248	0	1,534	0	1,534	0	27,782	0	0	0	876	05/20/2034.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	09/20/2019.	PAID ON PRINCIPAL		200,668	200,668	195,526	196,124	0	4,543	0	4,543	0	200,668	0	0	0	6,877	11/20/2035.	1
36202E XT 1	GNMA II PASS #4290 5.500	..	09/20/2019.	PAID ON PRINCIPAL		42,587	42,587	42,410	42,380	0	208	0	208	0	42,587	0	0	0	1,565	11/20/2038.	1
36176S SV 3	GNMA PASS TH #0074832 3.500	..	09/15/2019.	PAID ON PRINCIPAL		9,224	9,224	9,640	9,771	0	(548)	0	(548)	0	9,224	0	0	0	216	04/15/2042.	1
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	09/15/2019.	PAID ON PRINCIPAL		101,975	101,975	106,579	109,050	0	(7,076)	0	(7,076)	0	101,975	0	0	0	2,103	04/15/2042.	1
36176X FR 5	GNMA PASS TH #00778976 3.500	..	09/15/2019.	PAID ON PRINCIPAL		202,135	202,135	212,210	220,806	0	(18,671)	0	(18,671)	0	202,135	0	0	0	4,482	03/15/2042.	1
36208F JZ 4	GNMA PASS TH #449480 7.500	..	09/15/2019.	PAID ON PRINCIPAL		3,580	3,580	3,671	3,656	0	(76)	0	(76)	0	3,580	0	0	0	179	10/15/2027.	1
36209G RV 1	GNMA PASS TH #471300 6.000	..	09/15/2019.	PAID ON PRINCIPAL		4,411	4,411	4,309	4,314	0	97	0	97	0	4,411	0	0	0	177	01/15/2032.	1
36209Y TV 0	GNMA PASS TH #485764 6.000	..	09/15/2019.	PAID ON PRINCIPAL		8,085	8,085	8,060	8,059	0	26	0	26	0	8,085	0	0	0	320	09/15/2031.	1
36210N RP 6	GNMA PASS TH #497394 6.000	..	09/15/2019.	PAID ON PRINCIPAL		2,035	2,035	1,992	1,986	0	48	0	48	0	2,035	0	0	0	81	01/15/2029.	1
36212N AM 9	GNMA PASS TH #538312 6.000	..	09/15/2019.	PAID ON PRINCIPAL		8,059	8,059	7,959	7,940	0	119	0	119	0	8,059	0	0	0	323	02/15/2032.	1
36213A CE 2	GNMA PASS TH #548269 6.000	..	09/15/2019.	PAID ON PRINCIPAL		1,747	1,747	1,729	1,728	0	19	0	19	0	1,747	0	0	0	70	02/15/2032.	1
36213C U4 0	GNMA PASS TH #550603 5.000	..	09/15/2019.	PAID ON PRINCIPAL		44,164	44,164	43,654	43,650	0	515	0	515	0	44,164	0	0	0	1,485	08/15/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	09/15/2019.	PAID ON PRINCIPAL		127,933	127,933	125,908	126,132	0	1,801	0	1,801	0	127,933	0	0	0	4,508	11/15/2035.	1
36213D Z4 3	GNMA PASS TH #551663 6.000	..	09/15/2019.	PAID ON PRINCIPAL		2,918	2,918	2,908	2,908	0	9	0	9	0	2,918	0	0	0	117	09/15/2031.	1
36213E B9 6	GNMA PASS TH #551864 6.000	..	09/15/2019.	PAID ON PRINCIPAL		1,080	1,080	1,060	1,057	0	23	0	23	0	1,080	0	0	0	43	11/15/2031.	1
36213E PU 4	GNMA PASS TH #552235 6.000	..	09/15/2019.	PAID ON PRINCIPAL		1,428	1,428	1,395	1,390	0	38	0	38	0	1,428	0	0	0	57	12/15/2031.	1
36213E PY 6	GNMA PASS TH #552239 6.000	..	09/15/2019.	PAID ON PRINCIPAL		2,930	2,930	2,870	2,859	0	71	0	71	0	2,930	0	0	0	118	12/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36213E UH 7	GNMA PASS TH #552384 6.000		09/15/2019.	PAID ON PRINCIPAL		370	370	359	354	0	17	0	17	0	370	0	0	0	15	02/15/2032.	1
36213E UL 8	GNMA PASS TH #552387 6.500		09/15/2019.	PAID ON PRINCIPAL		4,569	4,569	4,829	4,876	0	(308)	0	(308)	0	4,569	0	0	0	197	02/15/2032.	1
36213E YG 5	GNMA PASS TH #552511 6.500		09/15/2019.	PAID ON PRINCIPAL		24,326	24,326	25,713	26,115	0	(1,789)	0	(1,789)	0	24,326	0	0	0	1,169	04/15/2032.	1
36213F QS 5	GNMA PASS TH #553165 6.000		09/15/2019.	PAID ON PRINCIPAL		12,853	12,853	13,499	13,434	0	(581)	0	(581)	0	12,853	0	0	0	523	04/15/2033.	1
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2019.	PAID ON PRINCIPAL		30,537	30,537	30,303	30,343	0	194	0	194	0	30,537	0	0	0	1,058	07/15/2033.	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2019.	PAID ON PRINCIPAL		436	436	428	426	0	10	0	10	0	436	0	0	0	17	12/15/2031.	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2019.	PAID ON PRINCIPAL		27,229	27,229	26,959	26,915	0	314	0	314	0	27,229	0	0	0	964	01/15/2032.	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2019.	PAID ON PRINCIPAL		7,122	7,122	7,260	7,241	0	(119)	0	(119)	0	7,122	0	0	0	285	10/15/2032.	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2019.	PAID ON PRINCIPAL		1,579	1,579	1,601	1,607	0	(28)	0	(28)	0	1,579	0	0	0	63	10/15/2032.	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2019.	PAID ON PRINCIPAL		9,955	9,955	10,148	10,270	0	(314)	0	(314)	0	9,955	0	0	0	398	03/15/2032.	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2019.	PAID ON PRINCIPAL		9,878	9,878	9,867	9,870	0	7	0	7	0	9,878	0	0	0	425	01/15/2032.	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2019.	PAID ON PRINCIPAL		10,613	10,613	10,321	10,280	0	333	0	333	0	10,613	0	0	0	425	01/15/2032.	1
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2019.	PAID ON PRINCIPAL		3,451	3,451	3,463	3,465	0	(14)	0	(14)	0	3,451	0	0	0	139	11/15/2031.	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2019.	PAID ON PRINCIPAL		803	803	791	791	0	11	0	11	0	803	0	0	0	32	12/15/2031.	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2019.	PAID ON PRINCIPAL		3,152	3,152	3,094	3,096	0	56	0	56	0	3,152	0	0	0	126	01/15/2032.	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2019.	PAID ON PRINCIPAL		1,013	1,013	989	985	0	28	0	28	0	1,013	0	0	0	41	12/15/2031.	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2019.	PAID ON PRINCIPAL		2,473	2,473	2,441	2,439	0	35	0	35	0	2,473	0	0	0	99	01/15/2032.	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2019.	PAID ON PRINCIPAL		3,695	3,695	3,644	3,639	0	56	0	56	0	3,695	0	0	0	147	12/15/2031.	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2019.	PAID ON PRINCIPAL		31,062	31,062	30,907	30,884	0	179	0	179	0	31,062	0	0	0	1,242	12/15/2031.	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2019.	PAID ON PRINCIPAL		1,473	1,473	1,429	1,408	0	66	0	66	0	1,473	0	0	0	59	01/15/2032.	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2019.	PAID ON PRINCIPAL		6,690	6,690	6,592	6,585	0	105	0	105	0	6,690	0	0	0	268	12/15/2031.	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2019.	PAID ON PRINCIPAL		1,717	1,717	1,694	1,687	0	30	0	30	0	1,717	0	0	0	69	01/15/2032.	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2019.	PAID ON PRINCIPAL		9,593	9,593	9,465	9,454	0	139	0	139	0	9,593	0	0	0	384	12/15/2031.	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2019.	PAID ON PRINCIPAL		25,055	25,055	24,959	24,952	0	103	0	103	0	25,055	0	0	0	914	02/15/2032.	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2019.	PAID ON PRINCIPAL		1,998	1,998	1,972	1,963	0	35	0	35	0	1,998	0	0	0	80	01/15/2032.	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2019.	PAID ON PRINCIPAL		2,572	2,572	2,622	2,653	0	(81)	0	(81)	0	2,572	0	0	0	103	10/15/2032.	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2019.	PAID ON PRINCIPAL		3,309	3,309	3,248	3,241	0	68	0	68	0	3,309	0	0	0	132	01/15/2032.	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2019.	PAID ON PRINCIPAL		2,479	2,479	2,514	2,540	0	(61)	0	(61)	0	2,479	0	0	0	99	10/15/2032.	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2019.	PAID ON PRINCIPAL		3,174	3,174	3,236	3,276	0	(102)	0	(102)	0	3,174	0	0	0	127	10/15/2032.	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2019.	PAID ON PRINCIPAL		9,317	9,317	9,180	9,159	0	158	0	158	0	9,317	0	0	0	407	12/15/2031.	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2019.	PAID ON PRINCIPAL		19,275	19,275	18,992	18,936	0	339	0	339	0	19,275	0	0	0	686	12/15/2031.	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2019.	PAID ON PRINCIPAL		17,424	17,424	17,181	17,161	0	263	0	263	0	17,424	0	0	0	744	01/15/2032.	1
36201C LZ 5	GNMA PASS TH #579144 6.000		09/15/2019.	PAID ON PRINCIPAL		433	433	421	416	0	17	0	17	0	433	0	0	0	17	01/15/2032.	1
36201C YP 3	GNMA PASS TH #579518 6.000		09/15/2019.	PAID ON PRINCIPAL		8,901	8,901	8,633	8,587	0	314	0	314	0	8,901	0	0	0	351	02/15/2032.	1
36201E M7 2	GNMA PASS TH #580982 6.000		09/15/2019.	PAID ON PRINCIPAL		8,773	8,773	8,643	8,638	0	135	0	135	0	8,773	0	0	0	378	02/15/2032.	1
36201F XP 7	GNMA PASS TH #582186 6.000		09/15/2019.	PAID ON PRINCIPAL		1,845	1,845	1,825	1,822	0	23	0	23	0	1,845	0	0	0	74	01/15/2032.	1
36201F 5T 0	GNMA PASS TH #582358 6.000		09/15/2019.	PAID ON PRINCIPAL		11,712	11,712	11,876	11,967	0	(255)	0	(255)	0	11,712	0	0	0	470	10/15/2032.	1
36201F 5U 7	GNMA PASS TH #582359 6.000		09/15/2019.	PAID ON PRINCIPAL		10,587	10,587	10,735	10,784	0	(197)	0	(197)	0	10,587	0	0	0	425	10/15/2032.	1
36201G TK 1	GNMA PASS TH #582954 6.000		09/15/2019.	PAID ON PRINCIPAL		31,150	31,150	30,992	30,975	0	176	0	176	0	31,150	0	0	0	1,116	02/15/2032.	1
36201H 2U 6	GNMA PASS TH #584087 6.000		09/15/2019.	PAID ON PRINCIPAL		1,760	1,760	1,794	1,815	0	(56)	0	(56)	0	1,760	0	0	0	70	10/15/2032.	1
36201H 2W 2	GNMA PASS TH #584089 6.000		09/15/2019.	PAID ON PRINCIPAL		1,111	1,111	1,132	1,138	0	(27)	0	(27)	0	1,111	0	0	0	44	10/15/2032.	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/ Market Indicator (a)
36201M FN 7	GNMA PASS TH #587073 6.000		09/15/2019.	PAID ON PRINCIPAL		3,730	3,730	3,704	3,701	0	29	0	29	0	3,730	0	0	0	150	05/15/2032.	1
36201N M4 9	GNMA PASS TH #588179 6.000		09/15/2019.	PAID ON PRINCIPAL		12,485	12,485	12,990	13,000	0	(515)	0	(515)	0	12,485	0	0	0	498	01/15/2033.	1
36201S XE 4	GNMA PASS TH #592077 5.000		09/15/2019.	PAID ON PRINCIPAL		1,926	1,926	1,924	1,924	0	2	0	2	0	1,926	0	0	0	64	08/15/2033.	1
36201V AE 2	GNMA PASS TH #594105 4.500		09/15/2019.	PAID ON PRINCIPAL		112,483	112,483	106,514	108,138	0	4,344	0	4,344	0	112,483	0	0	0	3,535	09/15/2033.	1
36201V AF 9	GNMA PASS TH #594106 4.500		09/15/2019.	PAID ON PRINCIPAL		13,636	13,636	12,924	13,049	0	587	0	587	0	13,636	0	0	0	368	09/15/2033.	1
36201V VN 9	GNMA PASS TH #594721 4.500		09/15/2019.	PAID ON PRINCIPAL		6,297	6,297	6,346	6,329	0	(31)	0	(31)	0	6,297	0	0	0	189	07/15/2033.	1
36200A BA 6	GNMA PASS TH #595033 6.000		09/15/2019.	PAID ON PRINCIPAL		2,785	2,785	2,839	2,882	0	(97)	0	(97)	0	2,785	0	0	0	111	10/15/2032.	1
36200E BQ 3	GNMA PASS TH #598647 5.500		09/15/2019.	PAID ON PRINCIPAL		8,955	8,955	9,157	9,201	0	(245)	0	(245)	0	8,955	0	0	0	328	04/15/2033.	1
36200E B6 7	GNMA PASS TH #598661 5.000		09/15/2019.	PAID ON PRINCIPAL		15,212	15,212	15,474	15,388	0	(177)	0	(177)	0	15,212	0	0	0	508	05/15/2033.	1
36200E CQ 2	GNMA PASS TH #598679 5.500		09/15/2019.	PAID ON PRINCIPAL		13,813	13,813	14,149	14,146	0	(332)	0	(332)	0	13,813	0	0	0	533	05/15/2033.	1
36200E DL 2	GNMA PASS TH #598707 5.000		09/15/2019.	PAID ON PRINCIPAL		5,694	5,694	5,699	5,695	0	(1)	0	(1)	0	5,694	0	0	0	189	07/15/2033.	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2019.	PAID ON PRINCIPAL		13,407	13,407	13,509	13,476	0	(69)	0	(69)	0	13,407	0	0	0	401	07/15/2033.	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2019.	PAID ON PRINCIPAL		59,009	59,009	54,455	55,411	0	3,599	0	3,599	0	59,009	0	0	0	1,608	07/15/2033.	1
36200M RT 2	GNMA PASS TH #604498 4.500		09/15/2019.	PAID ON PRINCIPAL		6,077	6,077	6,103	6,095	0	(18)	0	(18)	0	6,077	0	0	0	182	07/15/2033.	1
36200M T7 8	GNMA PASS TH #604574 4.500		09/15/2019.	PAID ON PRINCIPAL		20,768	20,768	20,652	20,668	0	100	0	100	0	20,768	0	0	0	655	08/15/2033.	1
36200M VM 2	GNMA PASS TH #604620 4.500		09/15/2019.	PAID ON PRINCIPAL		39,175	39,175	37,049	37,459	0	1,716	0	1,716	0	39,175	0	0	0	1,231	09/15/2033.	1
36200M WA 7	GNMA PASS TH #604641 4.500		09/15/2019.	PAID ON PRINCIPAL		11,585	11,585	10,908	11,025	0	559	0	559	0	11,585	0	0	0	350	09/15/2033.	1
36200M 3K 7	GNMA PASS TH #604802 4.500		09/15/2019.	PAID ON PRINCIPAL		6,983	6,983	6,613	6,693	0	290	0	290	0	6,983	0	0	0	209	11/15/2033.	1
36200N RJ 2	GNMA PASS TH #605389 5.000		09/15/2019.	PAID ON PRINCIPAL		29,705	29,705	29,348	29,362	0	343	0	343	0	29,705	0	0	0	1,023	04/15/2034.	1
36202V VT 5	GNMA PASS TH #610926 4.500		09/15/2019.	PAID ON PRINCIPAL		38,103	38,103	38,323	38,252	0	(149)	0	(149)	0	38,103	0	0	0	1,284	07/15/2033.	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2019.	PAID ON PRINCIPAL		10,122	10,122	10,198	10,169	0	(47)	0	(47)	0	10,122	0	0	0	304	07/15/2033.	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2019.	PAID ON PRINCIPAL		7,675	7,675	7,732	7,718	0	(44)	0	(44)	0	7,675	0	0	0	230	07/15/2033.	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2019.	PAID ON PRINCIPAL		10,918	10,918	10,981	10,960	0	(43)	0	(43)	0	10,918	0	0	0	328	07/15/2033.	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2019.	PAID ON PRINCIPAL		67,963	67,963	62,813	63,927	0	4,036	0	4,036	0	67,963	0	0	0	2,037	08/15/2033.	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2019.	PAID ON PRINCIPAL		11,084	11,084	10,495	10,630	0	454	0	454	0	11,084	0	0	0	313	09/15/2033.	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2019.	PAID ON PRINCIPAL		30,900	30,900	28,896	29,174	0	1,725	0	1,725	0	30,900	0	0	0	863	09/15/2033.	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2019.	PAID ON PRINCIPAL		2,623	2,623	2,480	2,506	0	117	0	117	0	2,623	0	0	0	79	09/15/2033.	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2019.	PAID ON PRINCIPAL		3,466	3,466	3,206	3,263	0	202	0	202	0	3,466	0	0	0	104	09/15/2033.	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2019.	PAID ON PRINCIPAL		2,703	2,703	2,567	2,601	0	103	0	103	0	2,703	0	0	0	81	08/15/2033.	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2019.	PAID ON PRINCIPAL		10,316	10,316	9,794	9,936	0	380	0	380	0	10,316	0	0	0	312	09/15/2033.	1
36290X QX 1	GNMA PASS TH #620670 4.500		09/15/2019.	PAID ON PRINCIPAL		3,586	3,586	3,396	3,436	0	150	0	150	0	3,586	0	0	0	108	09/15/2033.	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2019.	PAID ON PRINCIPAL		112,997	112,997	114,843	114,498	0	(1,501)	0	(1,501)	0	112,997	0	0	0	3,557	12/15/2034.	1
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2019.	PAID ON PRINCIPAL		3,392	3,392	3,447	3,433	0	(41)	0	(41)	0	3,392	0	0	0	113	12/15/2034.	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2019.	PAID ON PRINCIPAL		4,699	4,699	4,643	4,657	0	42	0	42	0	4,699	0	0	0	158	03/15/2035.	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2019.	PAID ON PRINCIPAL		12,934	12,934	13,145	13,115	0	(181)	0	(181)	0	12,934	0	0	0	431	12/15/2034.	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2019.	PAID ON PRINCIPAL		1,912	1,912	1,890	1,890	0	22	0	22	0	1,912	0	0	0	64	08/15/2035.	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2019.	PAID ON PRINCIPAL		7,529	7,529	7,442	7,452	0	77	0	77	0	7,529	0	0	0	236	11/15/2035.	1
36176E 5W 7	GNMA PASS TH #764361 3.500		09/15/2019.	PAID ON PRINCIPAL		221,053	221,053	230,758	239,746	0	(18,693)	0	(18,693)	0	221,053	0	0	0	4,911	01/15/2042.	1
36176E 6E 6	GNMA PASS TH #764369 3.500		09/15/2019.	PAID ON PRINCIPAL		179,888	179,888	187,786	195,837	0	(15,949)	0	(15,949)	0	179,888	0	0	0	4,196	01/15/2042.	1
36176Q NH 3	GNMA PASS TH #772892 3.500		09/15/2019.	PAID ON PRINCIPAL		4,898	4,898	5,113	5,333	0	(435)	0	(435)	0	4,898	0	0	0	114	01/15/2042.	1
36176Q NT 7	GNMA PASS TH #772902 3.500		09/15/2019.	PAID ON PRINCIPAL		988	988	1,031	1,100	0	(112)	0	(112)	0	988	0	0	0	23	01/15/2042.	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/ Market Indicator (a)
36176Q NX 8	GNMA PASS TH #772906 3.500		09/15/2019.	PAID ON PRINCIPAL		157,477	157,477	164,391	168,823	0	(11,347)	0	(11,347)	0	157,477	0	0	0	4,109	01/15/2042.	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2019.	PAID ON PRINCIPAL		1,884	1,884	1,931	1,936	0	(52)	0	(52)	0	1,884	0	0	0	100	04/15/2027.	1
36225A YM 6	GNMA PASS TH #780716 7.500		09/15/2019.	PAID ON PRINCIPAL		2,546	2,546	2,610	2,620	0	(74)	0	(74)	0	2,546	0	0	0	127	02/15/2028.	1
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2019.	PAID ON PRINCIPAL		39,687	39,687	43,301	42,072	0	(2,385)	0	(2,385)	0	39,687	0	0	0	2,074	12/15/2029.	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2019.	PAID ON PRINCIPAL		27,356	27,356	29,612	28,330	0	(974)	0	(974)	0	27,356	0	0	0	1,424	06/15/2025.	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2019.	PAID ON PRINCIPAL		23,842	23,842	25,147	24,681	0	(839)	0	(839)	0	23,842	0	0	0	1,023	11/15/2028.	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2019.	PAID ON PRINCIPAL		159,314	159,314	167,740	167,200	0	(7,886)	0	(7,886)	0	159,314	0	0	0	6,789	03/15/2032.	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2019.	PAID ON PRINCIPAL		22,225	22,225	23,808	23,292	0	(1,068)	0	(1,068)	0	22,225	0	0	0	1,116	03/15/2030.	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2019.	PAID ON PRINCIPAL		22,969	22,969	24,601	24,101	0	(1,132)	0	(1,132)	0	22,969	0	0	0	1,186	03/15/2030.	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2019.	PAID ON PRINCIPAL		27,057	27,057	28,987	28,452	0	(1,395)	0	(1,395)	0	27,057	0	0	0	1,321	04/15/2030.	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2019.	PAID ON PRINCIPAL		96,175	96,175	94,653	94,796	0	1,379	0	1,379	0	96,175	0	0	0	3,147	04/15/2035.	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		09/20/2019.	PAID ON PRINCIPAL		2,575,614	2,575,614	2,640,206	2,584,332	0	(8,718)	0	(8,718)	0	2,575,614	0	0	0	35,908	11/20/2062.	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		09/20/2019.	PAID ON PRINCIPAL		1,730,456	1,730,456	1,750,127	1,731,134	0	(677)	0	(677)	0	1,730,456	0	0	0	19,071	10/20/2062.	1
38375B G2 2	GNR 2013-H03 HA 1.750		09/20/2019.	PAID ON PRINCIPAL		388,671	388,671	388,550	388,357	0	314	0	314	0	388,671	0	0	0	4,586	12/20/2062.	1
38375B R5 3	GNR 2013-H07 LA 1.650		09/20/2019.	PAID ON PRINCIPAL		757,332	757,332	751,415	755,711	0	1,621	0	1,621	0	757,332	0	0	0	8,368	03/20/2063.	1
38375U JP 6	GNR 2014-H12 KA 2.750		09/20/2019.	PAID ON PRINCIPAL		122,985	122,985	123,551	123,284	0	(300)	0	(300)	0	122,985	0	0	0	2,136	05/20/2064.	1
38376R GY 6	GNR 2015-H22 GA 2.000		09/20/2019.	PAID ON PRINCIPAL		236,798	236,798	228,344	228,920	0	7,878	0	7,878	0	236,798	0	0	0	3,329	09/20/2065.	1
38376R ML 7	GNR 2015-H32 KA 2.700		09/20/2019.	PAID ON PRINCIPAL		69,189	69,189	68,743	68,933	0	256	0	256	0	69,189	0	0	0	1,254	12/20/2065.	1
36225C PC 4	G2 (ARM) #80418 3.875		09/20/2019.	PAID ON PRINCIPAL		1,409	1,409	1,412	1,397	0	12	0	12	0	1,409	0	0	0	32	06/20/2030.	1
36202K 6Z 3	G2 (ARM) #8988 4.125		09/20/2019.	PAID ON PRINCIPAL		7,585	7,585	7,602	7,561	0	25	0	25	0	7,585	0	0	0	186	10/20/2026.	1
36230S DW 1	G2 757317 4.317		09/20/2019.	PAID ON PRINCIPAL		3,720	3,720	3,827	3,738	0	(18)	0	(18)	0	3,720	0	0	0	119	02/20/2061.	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		09/16/2019.	PAID ON PRINCIPAL		253,432	253,432	250,343	251,438	0	1,994	0	1,994	0	253,432	0	0	0	5,161	09/16/2046.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500		09/16/2019.	PAID ON PRINCIPAL		130,623	130,623	130,664	130,630	0	(7)	0	(7)	0	130,623	0	0	0	1,981	05/16/2055.	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		09/16/2019.	PAID ON PRINCIPAL		90,159	90,159	90,522	90,430	0	(270)	0	(270)	0	90,159	0	0	0	1,410	09/16/2053.	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900		09/16/2019.	PAID ON PRINCIPAL		317,917	317,917	325,468	321,854	0	(3,936)	0	(3,936)	0	317,917	0	0	0	6,147	08/16/2047.	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		09/16/2019.	PAID ON PRINCIPAL		62,987	62,987	62,396	62,585	0	401	0	401	0	62,987	0	0	0	966	11/16/2048.	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		09/16/2019.	PAID ON PRINCIPAL		1,088,581	1,088,581	1,095,300	1,092,619	0	(4,038)	0	(4,038)	0	1,088,581	0	0	0	21,139	03/16/2050.	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700		09/16/2019.	PAID ON PRINCIPAL		128,199	128,199	128,159	128,137	0	62	0	62	0	128,199	0	0	0	2,452	10/16/2051.	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600		09/16/2019.	PAID ON PRINCIPAL		55,449	55,449	55,051	55,123	0	326	0	326	0	55,449	0	0	0	967	07/16/2057.	1
38380M BX 8	GNR 2018-98 A (PROJECT 3.000		09/16/2019.	PAID ON PRINCIPAL		13,845	13,845	13,845	13,845	0	1	0	1	0	13,845	0	0	0	104	10/16/2050.	1
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250		09/16/2019.	PAID ON PRINCIPAL		31,073	31,073	30,561	30,561	0	512	0	512	0	31,073	0	0	0	590	03/16/2059.	1
38380M A9 2	GNR 2019-7 A (PROJECT 3.250		09/16/2019.	PAID ON PRINCIPAL		18,323	18,323	18,146	18,146	0	178	0	178	0	18,323	0	0	0	347	01/16/2052.	1
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2019.	PAID ON PRINCIPAL		352,986	352,986	352,986	351,881	0	1,105	0	1,105	0	352,986	0	0	0	15,192	02/01/2031.	1
83162C UR 2	SBAP 2012-20C 1 2.510		09/01/2019.	PAID ON PRINCIPAL		540,239	540,239	540,421	538,979	0	1,260	0	1,260	0	540,239	0	0	0	13,944	03/01/2032.	1
83162C WK 5	SBAP 2014-20G 1 2.870		07/01/2019.	PAID ON PRINCIPAL		321,469	321,469	324,623	323,318	0	(1,849)	0	(1,849)	0	321,469	0	0	0	9,776	07/01/2034.	1
83162C XE 8	SBAP 2015-20H 1 2.820		08/01/2019.	PAID ON PRINCIPAL		548,127	548,127	548,490	547,593	0	534	0	534	0	548,127	0	0	0	15,899	08/01/2035.	1
83162C XG 3	SBAP 2015-20I 1 2.820		09/01/2019.	PAID ON PRINCIPAL		1,563,698	1,563,698	1,563,698	1,561,669	0	2,029	0	2,029	0	1,563,698	0	0	0	47,490	09/01/2035.	1
83162C XN 8	SBAP 2016-20A 1 2.780		07/01/2019.	PAID ON PRINCIPAL		321,885	321,885	321,885	321,429	0	455	0	455	0	321,885	0	0	0	9,293	01/01/2036.	1
83162C YH 0	SBAP 2017-20B 1 2.820		08/01/2019.	PAID ON PRINCIPAL		1,589,390	1,589,390	1,596,428	1,595,538	0	(6,149)	0	(6,149)	0	1,589,390	0	0	0	48,152	02/01/2037.	1
83162C YU 1	SBAP 2017-20H 1 2.750		08/01/2019.	PAID ON PRINCIPAL		558,360	558,360	558,360	558,149	0	211	0	211	0	558,360	0	0	0	15,724	08/01/2037.	1
83162C ZT 3	SBAP 2018-10E 1 3.140		09/01/2019.	PAID ON PRINCIPAL		288,920	288,920	288,920	288,911	0	8	0	8	0	288,920	0	0	0	9,267	09/01/2028.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
83162C ZP 1	SBAP 2018-20G 1 3.540	..	07/01/2019.	PAID ON PRINCIPAL		149,329	149,329	149,119	149,121	0	208	0	208	0	149,329	0	0	0	5,199	07/01/2038.	1
83162C ZR 7	SBAP 2018-20H 1 3.580	..	08/01/2019.	PAID ON PRINCIPAL		700,675	700,675	697,815	697,857	0	2,817	0	2,817	0	700,675	0	0	0	24,733	08/01/2038.	1
83162C ZU 0	SBAP 2018-20I 1 3.530	..	09/01/2019.	PAID ON PRINCIPAL		512,420	512,420	511,384	511,393	0	1,027	0	1,027	0	512,420	0	0	0	17,794	09/01/2038.	1
831641 FB 6	SBIC 2014-10B 1 3.015	..	09/10/2019.	PAID ON PRINCIPAL		3,154,160	3,154,160	3,154,160	3,153,301	0	859	0	859	0	3,154,160	0	0	0	95,098	09/10/2024.	1
831641 FE 0	SBIC 2015-10B 1 2.829	..	09/10/2019.	PAID ON PRINCIPAL		2,257,420	2,257,420	2,257,420	2,256,917	0	503	0	503	0	2,257,420	0	0	0	63,862	09/10/2025.	1
0599999. Total - Bonds - U.S. Government						75,639,475	75,639,475	75,519,739	75,579,799	0	59,676	0	59,676	0	75,639,475	0	0	0	1,450,754	XXX	XXX
Bonds - All Other Government																					
13509P EF 6	CANADA HOUSING TRUST 2.900	..	08/07/2019.	TD SECURITIES		1,602,375	1,500,000	1,584,600	1,584,600	0	(2,241)	0	(2,241)	0	1,582,359	0	20,016	20,016	6,555	06/15/2024.	1FE
26682C MW 0	DURHAM REGIONAL MUNICI 2.250	..	07/02/2019.	MATURED		750,000	750,000	748,448	749,835	0	165	0	165	0	750,000	0	0	0	16,875	07/02/2019.	1FE
G9T44M HH 8	UK GILT TREASURY 1.750	B	07/22/2019.	MATURED		748,920	748,920	776,955	770,974	0	(6,407)	0	(6,407)	(15,158)	749,409	(489)	0	(489)	13,106	07/22/2019.	1FE
91086Q BD 9	UNITED MEXICAN STATES 3.500	D	07/24/2019.	GOLDMAN SACHS & CO		1,020,700	1,000,000	993,430	997,879	0	587	0	587	0	998,467	0	22,233	22,233	35,778	01/21/2021.	2FE
1099999. Total - Bonds - All Other Government						4,121,995	3,998,920	4,103,433	4,103,288	0	(7,896)	0	(7,896)	(15,158)	4,080,234	(489)	42,249	41,761	72,314	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341150 YX 2	FLORIDA DEPT TRANS-RGH 5.000	..	07/01/2019.	REDEEMED		6,009,500	5,950,000	6,335,501	6,014,190	0	(4,690)	0	(4,690)	0	6,009,500	0	0	0	297,500	07/01/2024.	1FE
341150 YY 0	FLORIDA DEPT TRANS-RGH 5.000	..	07/01/2019.	REDEEMED		6,307,450	6,245,000	6,604,899	6,305,140	0	2,310	0	2,310	0	6,307,450	0	0	0	312,250	07/01/2025.	1FE
604129 4P 8	MINNESOTA GENERAL OBLI 5.000	..	09/23/2019.	VARIOUS		555,782	470,000	561,453	524,378	0	(5,292)	0	(5,292)	0	519,086	0	36,696	36,696	23,479	08/01/2030.	1FE
644682 2H 8	NEW HAMPSHIRE GENERAL 5.000	..	07/30/2019.	VARIOUS		237,579	200,000	239,090	224,529	0	(2,217)	0	(2,217)	0	222,312	0	15,267	15,267	6,583	12/01/2034.	1FE
677520 3P 1	OHIO COMMON SCHOOLS GO 5.000	..	09/15/2019.	MATURED		2,000,000	2,000,000	2,325,960	2,052,569	0	(52,569)	0	(52,569)	0	2,000,000	0	0	0	100,000	09/15/2019.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						15,110,311	14,865,000	16,066,902	15,120,806	0	(62,459)	0	(62,459)	0	15,058,347	0	51,964	51,964	739,813	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
013518 3Y 9	ALBUQUERQUE GENERAL OB 3.500	..	07/08/2019.	MUNI CENTER		106,526	100,000	104,004	101,850	0	(266)	0	(266)	0	101,584	0	4,943	4,943	3,588	07/01/2027.	1FE
041826 D5 4	ARLINGTON ISD GEN OBLI 5.000	..	09/17/2019.	MUNI CENTER		327,218	300,000	323,880	322,160	0	(4,290)	0	(4,290)	0	317,870	0	9,348	9,348	15,028	02/15/2032.	1FE
052430 EM 3	AUSTIN ISD GENERAL OBL 5.000	..	08/01/2019.	REDEEMED		3,455,000	3,455,000	3,545,383	3,461,348	0	(6,348)	0	(6,348)	0	3,455,000	0	0	0	172,750	08/01/2027.	1FE
158843 WW 8	CHANDLER LTGO REF S201 3.500	..	08/01/2019.	MUNI CENTER		827,287	750,000	781,208	768,883	0	(1,845)	0	(1,845)	0	767,038	0	60,249	60,249	28,224	07/01/2028.	1FE
165573 H4 1	CHESTER CO GENERAL OBL 5.000	..	07/15/2019.	REDEEMED		4,380,000	4,380,000	4,495,238	4,387,283	0	(7,283)	0	(7,283)	0	4,380,000	0	0	0	219,000	07/15/2026.	1
165573 J3 1	CHESTER CO GENERAL OBL 5.000	..	07/15/2019.	REDEEMED		1,230,000	1,230,000	1,262,361	1,232,045	0	(2,045)	0	(2,045)	0	1,230,000	0	0	0	61,500	07/15/2026.	1FE
184540 4L 3	CLEAR CREEK ISD GO REF 3.250	..	07/10/2019.	RBC CAPITAL MARKETS		261,400	250,000	254,013	251,918	0	(313)	0	(313)	0	251,605	0	9,795	9,795	7,380	02/15/2029.	1FE
199492 LP 2	COLUMBUS GENERAL OBLIG 3.250	..	08/06/2019.	RBC CAPITAL MARKETS		110,287	100,000	102,568	101,542	0	(152)	0	(152)	0	101,390	0	8,897	8,897	3,187	08/15/2028.	1FE
208418 TM 5	CONROE ISD GO REF S201 4.000	..	07/17/2019.	MUNI CENTER		1,734,897	1,665,000	1,813,551	1,706,539	0	(10,530)	0	(10,530)	0	1,696,010	0	38,887	38,887	61,790	02/15/2031.	1FE
208418 TV 5	CONROE ISD GO REF S201 4.000	..	07/12/2019.	MUNI CENTER		1,373,012	1,320,000	1,424,650	1,349,369	0	(7,297)	0	(7,297)	0	1,342,072	0	30,940	30,940	48,436	02/15/2033.	1FE
231237 YX 0	CUPERTINO USD GO REF S 5.000	..	08/01/2019.	MATURED		560,000	560,000	634,245	565,894	0	(5,894)	0	(5,894)	0	560,000	0	0	0	28,000	08/01/2019.	1FE
283479 KT 9	EL PASO CO SD#38 LEWIS 3.000	..	08/27/2019.	MUNI CENTER		105,916	100,000	102,337	100,995	0	(162)	0	(162)	0	100,833	0	5,083	5,083	2,233	12/01/2029.	1FE
346623 CQ 2	FORSYTH CO GENERAL OBL 3.000	..	07/23/2019.	RBC CAPITAL MARKETS		107,267	100,000	104,115	102,430	0	(244)	0	(244)	0	102,186	0	5,081	5,081	2,200	05/01/2029.	1FE
346843 DA 0	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		6,000,000	6,000,000	6,151,980	6,011,320	0	(11,320)	0	(11,320)	0	6,000,000	0	0	0	300,000	02/15/2028.	1FE
346843 DB 8	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		3,990,000	3,990,000	4,065,531	3,995,586	0	(5,586)	0	(5,586)	0	3,990,000	0	0	0	199,500	02/15/2029.	1FE
346843 MF 9	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		8,245,000	8,245,000	8,850,802	8,292,016	0	(47,016)	0	(47,016)	0	8,245,000	0	0	0	412,250	02/15/2026.	1
346843 MG 7	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		3,875,000	3,875,000	4,004,464	3,884,670	0	(9,670)	0	(9,670)	0	3,875,000	0	0	0	193,750	02/15/2027.	1
346843 MN 2	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		2,400,000	2,400,000	2,499,768	2,407,452	0	(7,452)	0	(7,452)	0	2,400,000	0	0	0	120,000	02/15/2026.	1FE
346843 MP 7	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		1,125,000	1,125,000	1,162,586	1,127,807	0	(2,807)	0	(2,807)	0	1,125,000	0	0	0	56,250	02/15/2027.	1FE
410774 PL 1	HANOVER CO GEN OBLIGAT 5.000	..	07/15/2019.	MATURED		1,000,000	1,000,000	1,181,560	1,010,814	0	(10,814)	0	(10,814)	0	1,000,000	0	0	0	50,000	07/15/2019.	1FE
425507 CD 0	HENNEPIN CO GENERAL OB 5.000	..	07/29/2019.	MUNI CENTER		112,070	100,000	115,955	108,182	0	(1,165)	0	(1,165)	0	107,017	0	5,053	5,053	3,333	12/01/2036.	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/ Market Indicator (a)
499512	6B	2	KNOX CO GENERAL OBLIGA 3.000	..	08/29/2019.	RBC CAPITAL MARKETS		735,738	710,000	714,395	711,800	0	(500)	0	(500)	0	711,300	0	24,437	24,437	16,093	06/01/2028.	1FE
539158	FC	4	LIVINGSTON TOWNSHIP SD 4.000	..	07/15/2019.	MATURED		270,000	270,000	300,507	273,908	0	(3,908)	0	(3,908)	0	270,000	0	0	0	10,800	07/15/2019.	1FE
542264	CE	4	LONE STAR COLLEGE SYST 5.000	..	08/15/2019.	REDEEMED		4,065,000	4,065,000	4,394,834	4,089,552	0	(24,552)	0	(24,552)	0	4,065,000	0	0	0	203,250	08/15/2023.	1FE
542264	CG	9	LONE STAR COLLEGE SYST 5.000	..	08/15/2019.	REDEEMED		3,115,000	3,115,000	3,304,859	3,129,237	0	(14,237)	0	(14,237)	0	3,115,000	0	0	0	155,750	08/15/2025.	1FE
542264	CH	7	LONE STAR COLLEGE SYST 5.000	..	08/15/2019.	REDEEMED		4,300,000	4,300,000	4,530,050	4,317,288	0	(17,288)	0	(17,288)	0	4,300,000	0	0	0	215,000	08/15/2026.	1FE
542264	CJ	3	LONE STAR COLLEGE SYST 5.000	..	08/15/2019.	REDEEMED		3,450,000	3,450,000	3,609,080	3,461,975	0	(11,975)	0	(11,975)	0	3,450,000	0	0	0	172,500	08/15/2027.	1FE
542264	CK	0	LONE STAR COLLEGE SYST 5.000	..	08/15/2019.	REDEEMED		1,935,000	1,935,000	2,010,039	1,940,654	0	(5,654)	0	(5,654)	0	1,935,000	0	0	0	96,750	08/15/2028.	1FE
542264	DS	2	LONE STAR COLLEGE SYST 5.000	..	08/15/2019.	MATURED		2,000,000	2,000,000	2,313,040	2,024,036	0	(24,036)	0	(24,036)	0	2,000,000	0	0	0	100,000	08/15/2019.	1FE
545624	GX	0	LOS RIOS CCD GEN OBLIG 5.250	..	08/01/2019.	REDEEMED		1,000,000	1,000,000	1,049,960	1,003,543	0	(3,543)	0	(3,543)	0	1,000,000	0	0	0	52,500	08/01/2023.	1FE
545624	GY	8	LOS RIOS CCD GEN OBLIG 5.250	..	08/01/2019.	REDEEMED		1,850,000	1,850,000	1,925,887	1,855,392	0	(5,392)	0	(5,392)	0	1,850,000	0	0	0	97,125	08/01/2024.	1FE
545624	GZ	5	LOS RIOS CCD GEN OBLIG 5.250	..	08/01/2019.	REDEEMED		2,320,000	2,320,000	2,396,490	2,325,438	0	(5,438)	0	(5,438)	0	2,320,000	0	0	0	121,800	08/01/2025.	1FE
545624	HA	9	LOS RIOS CCD GEN OBLIG 5.250	..	08/01/2019.	REDEEMED		2,445,000	2,445,000	2,508,057	2,449,476	0	(4,476)	0	(4,476)	0	2,445,000	0	0	0	128,363	08/01/2026.	1FE
545624	HB	7	LOS RIOS CCD GEN OBLIG 5.250	..	08/01/2019.	REDEEMED		2,575,000	2,575,000	2,623,101	2,578,393	0	(3,393)	0	(3,393)	0	2,575,000	0	0	0	135,188	08/01/2027.	1FE
545624	HC	5	LOS RIOS CCD GEN OBLIG 5.250	..	08/01/2019.	REDEEMED		2,215,000	2,215,000	2,233,828	2,216,280	0	(1,280)	0	(1,280)	0	2,215,000	0	0	0	116,288	08/01/2028.	1FE
567505	KK	7	MARICOPA CO UHSD #210 5.250	..	07/01/2019.	MATURED		2,375,000	2,375,000	2,687,455	2,390,842	0	(15,842)	0	(15,842)	0	2,375,000	0	0	0	124,688	07/01/2019.	1FE
581664	ES	4	MCKINNEY ISD GEN OBLIG 5.000	..	07/23/2019.	MUNI CENTER		232,220	195,000	226,871	216,543	0	(1,830)	0	(1,830)	0	214,713	0	17,507	17,507	9,208	02/15/2031.	1FE
584002	SN	0	MECKLENBURG CO GENERAL 3.000	..	06/28/2019.	MUNI CENTER		0	0	0	0	0	(1)	0	(1)	0	(1)	0	1	1	0	03/01/2028.	1FE
584002	SN	0	MECKLENBURG CO GENERAL 3.000	..	06/28/2019.	MUNI CENTER		0	0	0	0	0	0	0	0	0	0	0	0	0	2,508	03/01/2028.	1FE
584002	SP	5	MECKLENBURG CO GENERAL 3.000	..	07/23/2019.	VARIOUS		633,352	600,000	608,844	603,968	0	(488)	0	(488)	0	603,480	0	29,872	29,872	15,725	03/01/2029.	1FE
584002	SQ	3	MECKLENBURG CO GENERAL 3.000	..	07/08/2019.	RBC CAPITAL MARKETS		105,313	100,000	100,951	100,427	0	(51)	0	(51)	0	100,375	0	4,938	4,938	2,575	03/01/2030.	1FE
602245	D2	5	MILWAUKEE CO GENERAL O 3.000	..	09/20/2019.	MUNI CENTER		214,914	200,000	201,866	201,258	0	(145)	0	(145)	0	201,113	0	13,801	13,801	5,883	10/01/2028.	1FE
613664	7B	1	MONTGOMERY CO GEN OBLI 3.000	..	07/18/2019.	MUNI CENTER		323,477	305,000	309,758	307,420	0	(302)	0	(302)	0	307,118	0	16,359	16,359	7,396	04/01/2026.	1FE
614155	JQ	3	MONTGOMERY TOWNSHIP SC 5.000	..	08/01/2019.	MATURED		500,000	500,000	566,245	510,859	0	(10,859)	0	(10,859)	0	500,000	0	0	0	25,000	08/01/2019.	1FE
667027	Y3	4	NORTHSIDE ISD GO REF S 5.000	..	09/24/2019.	REDEEMED		1,795,000	1,795,000	2,070,461	1,832,846	0	(37,846)	0	(37,846)	0	1,795,000	0	0	0	102,963	08/01/2025.	1FE
802088	JR	6	SANTA FE PUB SCH DIST 4.000	..	08/01/2019.	MATURED		9,500,000	9,500,000	10,108,855	9,541,178	0	(41,178)	0	(41,178)	0	9,500,000	0	0	0	380,000	08/01/2019.	1FE
938429	K8	9	WASHINGTON CO SD#48J B 5.000	..	07/19/2019.	RBC CAPITAL MARKETS		294,103	250,000	298,670	280,183	0	(2,927)	0	(2,927)	0	277,256	0	16,846	16,846	7,569	06/15/2031.	1FE
938429	K8	9	WASHINGTON CO SD#48J B 5.000	..	06/28/2019.	RBC CAPITAL MARKETS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,736	06/15/2031.	1FE
986438	MJ	5	YORK CO GENERAL OBLIGA 3.000	..	07/24/2019.	RBC CAPITAL MARKETS		107,163	100,000	103,495	102,344	0	(240)	0	(240)	0	102,105	0	5,058	5,058	2,458	04/01/2029.	1FE
2499999.			Total - Bonds - U.S. Political Subdivisions of States					89,682,158	89,215,000	94,177,794	89,754,940	0	(379,876)	0	(379,876)	0	89,375,064	0	307,094	307,094	4,298,515	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
14739H	BF	7	CASCADE WTR ALLIANCE W 4.548	..	09/01/2019.	MATURED		1,555,000	1,555,000	1,555,000	1,555,000	0	0	0	0	0	1,555,000	0	0	0	70,721	09/01/2019.	1FE
14739H	BG	5	CASCADE WTR ALLIANCE W 4.818	..	09/05/2019.	REDEEMED		2,640,000	2,640,000	2,640,000	2,640,000	0	0	0	0	0	2,640,000	0	0	0	128,608	09/01/2020.	1FE
67109P	AA	1	COOK & DUPAGE COS (OAK 8.000	..	07/25/2019.	REDEEMED		55,000	55,000	0	0	0	55,000	0	55,000	0	55,000	0	0	0	2,207	02/01/2023.	5GI
414005	BG	2	HARRIS CO RD SR LIEN S 5.000	..	08/15/2019.	REDEEMED		2,000,000	2,000,000	2,073,420	2,005,478	0	(5,478)	0	(5,478)	0	2,000,000	0	0	0	100,000	08/15/2028.	1FE
414005	BH	0	HARRIS CO RD SR LIEN S 5.000	..	08/15/2019.	REDEEMED		3,270,000	3,270,000	3,366,138	3,277,164	0	(7,164)	0	(7,164)	0	3,270,000	0	0	0	163,500	08/15/2029.	1FE
574204	YS	6	MARYLAND DEPT OF TRANS 3.500	..	07/08/2019.	MUNI CENTER		106,527	100,000	103,218	101,480	0	(218)	0	(218)	0	101,262	0	5,265	5,265	2,129	06/01/2027.	1FE
575829	AU	0	MASSACHUSETTS CLEAN WA 5.000	..	08/07/2019.	MUNI CENTER		664,546	570,000	671,785	630,157	0	(6,286)	0	(6,286)	0	623,871	0	40,674	40,674	28,006	02/01/2034.	1FE
57604P	Y3	2	MASSACHUSETTS WATER PO 5.000	..	08/01/2019.	REDEEMED		1,000,000	1,000,000	1,161,400	1,022,108	0	(22,108)	0	(22,108)	0	1,000,000	0	0	0	50,000	08/01/2022.	1FE
57605A	FN	1	MASSACHUSETTS WTR POLL 5.000	..	09/27/2019.	MUNI CENTER		118,122	100,000	120,273	111,844	0	(1,486)	0	(1,486)	0	110,358	0	7,764	7,764	5,000	08/01/2028.	1FE
60636P	3C	2	MISSOURI ENV IMP & ENE 5.000	..	07/01/2019.	MATURED		555,000	555,000	602,569	555,000	0	0	0	0	0	555,000	0	0	0	27,750	07/01/2019.	1FE
64465P	HH	4	NEW HAMPSHIRE MUN BOND 5.500	..	07/15/2019.	MATURED		615,000	615,000	724,384	629,001	0	(14,001)	0	(14,001)	0	615,000	0	0	0	33,825	07/15/2019.	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/ Market Indicator (a)
684421 EK 2	ORANGE CO WATER DIST C 5.000	..	08/15/2019.	REDEEMED		2,055,000	2,055,000	2,153,784	2,062,522	0	(7,522)	0	(7,522)	0	2,055,000	0	0	0	102,750	08/15/2027.	1FE
684421 EL 0	ORANGE CO WATER DIST C 5.250	..	08/15/2019.	REDEEMED		2,000,000	2,000,000	2,121,260	2,009,288	0	(9,288)	0	(9,288)	0	2,000,000	0	0	0	105,000	08/15/2028.	1FE
810489 NY 6	SCOTTSDALE PPTY CORP E 3.000	..	08/19/2019.	MUNI CENTER		214,360	200,000	200,578	200,335	0	(49)	0	(49)	0	200,285	0	14,075	14,075	6,833	07/01/2029.	1FE
874461 HQ 2	TALLAHASSEE CONS UTIL 5.000	..	08/28/2019.	MUNI CENTER		462,772	400,000	458,376	436,264	0	(4,766)	0	(4,766)	0	431,498	0	31,274	31,274	18,278	10/01/2030.	1FE
92817S F6 0	VIRGINIA PUB BLDG AUTH 3.000	..	08/13/2019.	VARIOUS		210,659	200,000	203,034	201,556	0	(235)	0	(235)	0	201,322	0	9,337	9,337	5,883	08/01/2028.	1FE
92817S MU 9	VIRGINIA PUBLIC SCHOOL 5.000	..	08/01/2019.	REDEEMED		9,970,000	9,970,000	11,673,574	10,085,936	0	(115,936)	0	(115,936)	0	9,970,000	0	0	0	498,500	08/01/2021.	1FE
92817L PM 9	VIRGINIA RES AUTH CLEA 3.500	..	07/23/2019.	VARIOUS		495,699	450,000	468,923	461,548	0	(1,015)	0	(1,015)	0	460,533	0	35,166	35,166	12,547	10/01/2028.	1FE
977123 YE 2	WISCONSIN TRANSN REV S 4.537	..	07/01/2019.	MATURED		2,000,000	2,000,000	2,210,160	2,025,530	0	(25,530)	0	(25,530)	0	2,000,000	0	0	0	90,740	07/01/2019.	1FE
31349G 5Z 8	FH (ARM) #755364 4.863	..	09/15/2019.	PAID ON PRINCIPAL		2,600	2,600	2,621	2,592	0	7	0	7	0	2,600	0	0	0	72	01/15/2029.	1
31349S KR 3	FH (3/1 ARM) #781204 4.980	..	09/15/2019.	PAID ON PRINCIPAL		3,628	3,628	3,624	3,617	0	12	0	12	0	3,628	0	0	0	109	02/15/2034.	1
31295N AQ 1	FH (5/1 ARM) #789015 4.980	..	09/15/2019.	PAID ON PRINCIPAL		585	585	587	583	0	2	0	2	0	585	0	0	0	17	02/15/2032.	1
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		111,226	111,226	112,599	112,599	0	(1,373)	0	(1,373)	0	111,226	0	0	0	415	03/15/2047.	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	09/15/2019.	PAID ON PRINCIPAL		1,273	1,273	1,189	1,227	0	46	0	46	0	1,273	0	0	0	56	04/15/2026.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		53,342	53,342	53,600	53,578	0	(236)	0	(236)	0	53,342	0	0	0	1,221	05/15/2026.	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	09/15/2019.	PAID ON PRINCIPAL		107,250	107,250	111,841	110,206	0	(2,957)	0	(2,957)	0	107,250	0	0	0	1,799	11/15/2027.	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	09/15/2019.	PAID ON PRINCIPAL		13,779	13,779	14,314	14,061	0	(282)	0	(282)	0	13,779	0	0	0	597	04/15/2022.	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		139,146	139,146	141,429	141,429	0	(2,283)	0	(2,283)	0	139,146	0	0	0	696	10/15/2046.	1
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		364,531	364,531	361,399	361,407	0	3,125	0	3,125	0	364,531	0	0	0	8,661	12/15/2044.	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		70,972	70,972	72,757	73,048	0	(2,077)	0	(2,077)	0	70,972	0	0	0	1,684	02/15/2042.	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		319,510	319,510	327,648	327,155	0	(7,644)	0	(7,644)	0	319,510	0	0	0	7,360	03/15/2042.	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		91,529	91,529	90,313	90,280	0	1,249	0	1,249	0	91,529	0	0	0	2,147	09/15/2043.	1
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	09/25/2019.	PAID ON PRINCIPAL		113,591	113,591	115,126	115,126	0	(1,535)	0	(1,535)	0	113,591	0	0	0	427	09/25/2047.	1
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	09/25/2019.	PAID ON PRINCIPAL		35,780	35,780	35,928	35,928	0	(148)	0	(148)	0	35,780	0	0	0	75	12/25/2046.	1
3133T5 LL 5	FHR 1727 I CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		52,741	52,741	52,617	52,607	0	134	0	134	0	52,741	0	0	0	2,312	05/15/2024.	1
3133TB JR 2	FHR 1998 PE CMO 7.500	..	09/17/2019.	PAID ON PRINCIPAL		2,963	2,963	3,074	2,999	0	(36)	0	(36)	0	2,963	0	0	0	148	10/17/2027.	1
3137BA HX 3	FHR 4345 AB 3.000	..	09/15/2019.	PAID ON PRINCIPAL		232,694	232,694	237,093	235,935	0	(3,241)	0	(3,241)	0	232,694	0	0	0	4,507	02/15/2040.	1
3137BD GH 3	FHR 4388 TP 3.000	..	09/15/2019.	PAID ON PRINCIPAL		593,834	593,834	609,143	612,334	0	(18,501)	0	(18,501)	0	593,834	0	0	0	11,753	09/15/2044.	1
3137BL EJ 3	FHR 4510 HB CMO 2.000	..	09/15/2019.	PAID ON PRINCIPAL		354,568	354,568	350,163	350,163	0	4,404	0	4,404	0	354,568	0	0	0	1,272	03/15/2040.	1
3137BS NF 6	FHR 4624 G CMO 2.500	..	09/15/2019.	PAID ON PRINCIPAL		1,395,999	1,395,999	1,405,214	1,403,589	0	(7,590)	0	(7,590)	0	1,395,999	0	0	0	23,303	05/15/2034.	1
3137FA 3G 1	FHR 4710 CA 3.000	..	09/15/2019.	PAID ON PRINCIPAL		1,066,744	1,066,744	1,092,579	1,092,517	0	(25,773)	0	(25,773)	0	1,066,744	0	0	0	21,185	12/15/2043.	1
3137FC H9 8	FHR 4736 AB 2.500	..	09/15/2019.	PAID ON PRINCIPAL		891,448	891,448	891,622	891,648	0	(201)	0	(201)	0	891,448	0	0	0	14,680	12/15/2047.	1
3137FC HH 0	FHR 4736 CT 3.000	..	09/15/2019.	PAID ON PRINCIPAL		657,111	657,111	666,659	666,789	0	(9,678)	0	(9,678)	0	657,111	0	0	0	13,282	12/15/2047.	1
31385S B4 9	FN (ARM) #550959 5.135	..	09/25/2019.	PAID ON PRINCIPAL		4,172	4,172	4,238	4,171	0	1	0	1	0	4,172	0	0	0	140	08/25/2029.	1
31379X VF 9	FN (10/1 ARM #432714 4.498	..	09/25/2019.	PAID ON PRINCIPAL		4,173	4,173	4,237	4,147	0	27	0	27	0	4,173	0	0	0	120	12/25/2027.	1
31405T ZC 9	FN (10/1 ARM #799139 4.038	..	09/25/2019.	PAID ON PRINCIPAL		1,818	1,818	1,826	1,815	0	3	0	3	0	1,818	0	0	0	48	04/25/2035.	1
31402D GG 9	FN (3/1 ARM) #725699 4.379	..	09/25/2019.	PAID ON PRINCIPAL		2,176	2,176	2,186	2,168	0	8	0	8	0	2,176	0	0	0	65	08/25/2034.	1
31404M BN 7	FN (3/1 ARM) #772345 4.613	..	09/25/2019.	PAID ON PRINCIPAL		100,323	100,323	100,386	100,131	0	193	0	193	0	100,323	0	0	0	2,917	03/25/2034.	1
31405N 4F 9	FN (3/1 ARM) #794722 4.456	..	09/25/2019.	PAID ON PRINCIPAL		2,120	2,120	2,102	2,114	0	5	0	5	0	2,120	0	0	0	63	10/25/2034.	1
31385H 6B 3	FN (5/1 ARM) #545466 4.780	..	09/25/2019.	PAID ON PRINCIPAL		127	127	127	127	0	0	0	0	0	127	0	0	0	4	01/25/2032.	1
31389D W4 5	FN (5/1 ARM) #622667 4.574	..	09/25/2019.	PAID ON PRINCIPAL		2,829	2,829	2,843	2,826	0	3	0	3	0	2,829	0	0	0	86	12/25/2031.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	09/25/2019.	PAID ON PRINCIPAL		11,846	11,846	12,231	11,801	0	45	0	45	0	11,846	0	0	0	571	12/25/2041.	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/ Market Indicator (a)
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	..	09/19/2019.	PAID ON PRINCIPAL		3,636	3,636	3,785	3,704	0	(68)	0	(68)	0	3,636	0	0	0	186	01/19/2039.	1
31417G F2 7	FNMA PASS TH #AB9184 3.000	..	09/25/2019.	PAID ON PRINCIPAL		697,121	697,121	707,741	707,975	0	(10,854)	0	(10,854)	0	697,121	0	0	0	14,318	04/25/2043.	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000	..	09/25/2019.	PAID ON PRINCIPAL		203,846	203,846	204,387	204,379	0	(533)	0	(533)	0	203,846	0	0	0	4,059	08/25/2043.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	09/25/2019.	PAID ON PRINCIPAL		340,241	340,241	337,848	337,848	0	2,392	0	2,392	0	340,241	0	0	0	2,658	08/25/2045.	1
3138WG X7 4	FNMA PASS TH #AS7001 3.000	..	09/25/2019.	PAID ON PRINCIPAL		260,686	260,686	261,602	261,561	0	(875)	0	(875)	0	260,686	0	0	0	5,433	04/25/2041.	1
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000	..	09/25/2019.	PAID ON PRINCIPAL		374,802	374,802	371,552	371,552	0	3,250	0	3,250	0	374,802	0	0	0	2,787	07/25/2043.	1
3140F0 HX 5	FNMA PASS TH #BC4745 3.000	..	09/25/2019.	PAID ON PRINCIPAL		654,701	654,701	639,254	639,254	0	15,447	0	15,447	0	654,701	0	0	0	11,569	10/25/2046.	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000	..	09/25/2019.	PAID ON PRINCIPAL		59,235	59,235	59,309	59,307	0	(72)	0	(72)	0	59,235	0	0	0	1,182	11/25/2046.	1
3140J8 LG 6	FNMA PASS TH #BM3926 3.500	..	09/25/2019.	PAID ON PRINCIPAL		706,638	706,638	698,026	698,211	0	8,427	0	8,427	0	706,638	0	0	0	16,682	08/25/2037.	1
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	09/25/2019.	PAID ON PRINCIPAL		152,112	152,112	151,351	151,351	0	761	0	761	0	152,112	0	0	0	472	10/25/2043.	1
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500	..	09/25/2019.	PAID ON PRINCIPAL		458,068	458,068	454,131	454,151	0	3,917	0	3,917	0	458,068	0	0	0	10,972	11/25/2047.	1
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	09/25/2019.	PAID ON PRINCIPAL		30,548	30,548	30,567	30,567	0	(19)	0	(19)	0	30,548	0	0	0	64	07/25/2049.	1
3140X4 DE 3	FNMA PASS TH #FM1000 3.000	..	09/25/2019.	PAID ON PRINCIPAL		244,236	244,236	247,479	247,479	0	(3,244)	0	(3,244)	0	244,236	0	0	0	930	04/25/2047.	1
3140J6 DF 1	FNMA PASS TH #FN BM190 3.000	..	09/25/2019.	PAID ON PRINCIPAL		590,584	590,584	592,799	592,791	0	(2,207)	0	(2,207)	0	590,584	0	0	0	11,787	06/25/2045.	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500	..	09/25/2019.	PAID ON PRINCIPAL		18,751	18,751	18,657	18,675	0	76	0	76	0	18,751	0	0	0	313	07/25/2028.	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	09/25/2019.	PAID ON PRINCIPAL		447,670	447,670	447,128	447,120	0	550	0	550	0	447,670	0	0	0	12,272	10/25/2048.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	09/25/2019.	PAID ON PRINCIPAL		254,529	254,529	251,970	251,970	0	2,559	0	2,559	0	254,529	0	0	0	1,996	06/25/2049.	1
31371F E9 9	FNMA PASS TH #250460 7.000	..	09/25/2019.	PAID ON PRINCIPAL		3,019	3,019	2,896	2,938	0	81	0	81	0	3,019	0	0	0	152	02/25/2026.	1
31371M DT 1	FNMA PASS TH #255814 5.500	..	09/25/2019.	PAID ON PRINCIPAL		2,371	2,371	2,371	2,371	0	1	0	1	0	2,371	0	0	0	88	08/25/2035.	1
31373D EF 8	FNMA PASS TH #290034 7.500	..	09/25/2019.	PAID ON PRINCIPAL		1,302	1,302	1,281	1,290	0	12	0	12	0	1,302	0	0	0	65	08/25/2024.	1
31382M ZX 5	FNMA PASS TH #486858 7.000	..	09/25/2019.	PAID ON PRINCIPAL		1,052	1,052	1,064	1,060	0	(9)	0	(9)	0	1,052	0	0	0	49	03/25/2029.	1
31391T UL 0	FNMA PASS TH #676587 5.500	..	09/25/2019.	PAID ON PRINCIPAL		4,154	4,154	4,171	4,173	0	(19)	0	(19)	0	4,154	0	0	0	144	12/25/2032.	1
31402R F9 5	FNMA PASS TH #735592 5.000	..	09/25/2019.	PAID ON PRINCIPAL		84,602	84,602	80,861	81,126	0	3,475	0	3,475	0	84,602	0	0	0	2,787	05/25/2034.	1
31403D SP 5	FNMA PASS TH #745826 6.000	..	09/25/2019.	PAID ON PRINCIPAL		11,891	11,891	11,846	11,846	0	45	0	45	0	11,891	0	0	0	473	07/25/2036.	1
31405N TV 7	FNMA PASS TH #794464 6.000	..	09/25/2019.	PAID ON PRINCIPAL		3,222	3,222	3,305	3,361	0	(139)	0	(139)	0	3,222	0	0	0	129	09/25/2034.	1
31406Y TU 4	FNMA PASS TH #824163 5.500	..	09/25/2019.	PAID ON PRINCIPAL		3,500	3,500	3,535	3,533	0	(33)	0	(33)	0	3,500	0	0	0	128	04/25/2035.	1
31407B XH 7	FNMA PASS TH #826080 5.000	..	09/25/2019.	PAID ON PRINCIPAL		96,493	96,493	100,475	102,423	0	(5,930)	0	(5,930)	0	96,493	0	0	0	3,305	07/25/2035.	1
31408G ZW 0	FNMA PASS TH #851357 6.000	..	09/25/2019.	PAID ON PRINCIPAL		531	531	538	539	0	(8)	0	(8)	0	531	0	0	0	21	02/25/2036.	1
31408J D4 0	FNMA PASS TH #852523 5.500	..	09/25/2019.	PAID ON PRINCIPAL		175	175	174	174	0	1	0	1	0	175	0	0	0	6	02/25/2036.	1
31409T QM 3	FNMA PASS TH #878060 5.500	..	09/25/2019.	PAID ON PRINCIPAL		847	847	833	833	0	14	0	14	0	847	0	0	0	31	03/25/2036.	1
31410U 3G 5	FNMA PASS TH #898199 6.000	..	09/25/2019.	PAID ON PRINCIPAL		410	410	412	413	0	(3)	0	(3)	0	410	0	0	0	16	11/25/2036.	1
31411A RJ 6	FNMA PASS TH #902389 5.500	..	09/25/2019.	PAID ON PRINCIPAL		519	519	512	511	0	8	0	8	0	519	0	0	0	19	11/25/2036.	1
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	09/25/2019.	PAID ON PRINCIPAL		664	664	649	645	0	19	0	19	0	664	0	0	0	24	06/25/2037.	1
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	09/25/2019.	PAID ON PRINCIPAL		9,170	9,170	9,256	9,251	0	(82)	0	(82)	0	9,170	0	0	0	406	10/25/2031.	1
3136A8 SU 5	FNR 2012-102 BC 1.750	..	09/25/2019.	PAID ON PRINCIPAL		407,169	407,169	398,899	399,453	0	7,716	0	7,716	0	407,169	0	0	0	4,877	09/25/2027.	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		308,842	308,842	308,360	308,320	0	522	0	522	0	308,842	0	0	0	6,369	05/25/2032.	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		163,408	163,408	162,169	162,418	0	990	0	990	0	163,408	0	0	0	3,353	10/25/2032.	1
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	09/25/2019.	PAID ON PRINCIPAL		228,593	228,593	219,449	219,442	0	9,151	0	9,151	0	228,593	0	0	0	2,664	02/25/2043.	1
3136AR C2 2	FNR 2016-19 CD 2.500	..	09/25/2019.	PAID ON PRINCIPAL		455,863	455,863	456,219	456,199	0	(336)	0	(336)	0	455,863	0	0	0	7,710	04/25/2046.	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		75,799	75,799	73,067	74,270	0	1,529	0	1,529	0	75,799	0	0	0	2,768	02/25/2042.	1
3133TL 4S 4	FSPC T-17 A5 7.160	..	09/25/2019.	PAID ON PRINCIPAL		38,786	38,786	38,781	38,602	0	184	0	184	0	38,786	0	0	0	1,787	07/25/2029.	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/ Market Indicator (a)
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	09/25/2019.	PAID ON PRINCIPAL		28,503	28,503	28,331	28,348	155	0	0	155	0	28,503	0	0	0	1,229	06/25/2032.	1
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	09/25/2019.	PAID ON PRINCIPAL		27,055	27,055	27,017	26,938	116	0	0	116	0	27,055	0	0	0	1,155	02/25/2042.	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	09/25/2019.	PAID ON PRINCIPAL		6,591	6,591	6,976	6,609	0	(18)	0	(18)	0	6,591	0	0	0	285	03/25/2043.	1
3137G1 BC 0	FWLS 2016-SC02 1A 3.000	..	09/25/2019.	PAID ON PRINCIPAL		278,733	278,733	277,274	277,310	0	1,422	0	1,422	0	278,733	0	0	0	5,707	10/25/2046.	1
3137G1 BD 8	FWLS 2016-SC02 2A 3.500	..	09/25/2019.	PAID ON PRINCIPAL		136,456	136,456	138,897	139,471	0	(3,016)	0	(3,016)	0	136,456	0	0	0	3,247	10/25/2046.	1
3137G1 BS 5	FWLS 2017-SC02 1A 3.000	..	09/25/2019.	PAID ON PRINCIPAL		207,154	207,154	204,953	205,176	0	1,979	0	1,979	0	207,154	0	0	0	4,125	05/25/2047.	1
3137G1 BT 3	FWLS 2017-SC02 1A1 3.000	..	09/25/2019.	PAID ON PRINCIPAL		165,724	165,724	166,876	166,535	0	(812)	0	(812)	0	165,724	0	0	0	3,300	05/25/2047.	1
3137G1 BV 8	FWLS 2017-SC02 2A 3.500	..	09/25/2019.	PAID ON PRINCIPAL		185,713	185,713	188,492	188,567	0	(2,853)	0	(2,853)	0	185,713	0	0	0	4,457	05/25/2047.	1
3137G1 BW 6	FWLS 2017-SC02 2A1 3.500	..	09/25/2019.	PAID ON PRINCIPAL		78,310	78,310	79,990	79,843	0	(1,533)	0	(1,533)	0	78,310	0	0	0	1,879	05/25/2047.	1
35563P BX 6	SCRT 2017-3 HT 3.000	..	09/25/2019.	PAID ON PRINCIPAL		110,982	110,982	110,627	111,583	0	(601)	0	(601)	0	110,982	0	0	0	2,139	07/25/2056.	1
35563P GB 9	SCRT 2018-3 HA 3.000	..	09/25/2019.	PAID ON PRINCIPAL		156,741	156,741	152,419	152,143	0	4,597	0	4,597	0	156,741	0	0	0	3,153	08/25/2057.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						45,575,853	45,323,168	48,131,751	45,636,538	0	(204,240)	0	(204,240)	0	45,432,298	0	143,555	143,555	1,739,798	XXX	XXX
Bonds - Industrial and Miscellaneous																					
008117 AN 3	AETNA INC 4.125	..	08/15/2019.	TENDERED		1,034,370	1,000,000	1,054,560	1,017,907	0	(5,027)	0	(5,027)	0	1,012,880	0	21,490	21,490	29,104	06/01/2021.	2FE
009158 AP 1	AIR PRODUCTS & CHEMICA 4.375	..	08/21/2019.	MATURED		2,000,000	2,000,000	1,998,560	1,999,792	0	208	0	208	0	2,000,000	0	0	0	87,500	08/21/2019.	1FE
02209S AJ 2	ALTRIA GROUP INC 9.250	..	08/06/2019.	MATURED		5,000,000	5,000,000	4,994,050	4,998,664	0	1,336	0	1,336	0	5,000,000	0	0	0	462,500	08/06/2019.	2FE
0258M0 DP 1	AMERICAN EXPRESS CREDI 2.250	..	08/15/2019.	MATURED		1,500,000	1,500,000	1,505,353	1,500,780	0	(780)	0	(780)	0	1,500,000	0	0	0	33,750	08/15/2019.	1FE
02665W AH 4	AMERICAN HONDA FINANCE 2.250	C	08/15/2019.	MATURED		500,000	500,000	508,497	501,242	0	(1,242)	0	(1,242)	0	500,000	0	0	0	11,250	08/15/2019.	1FE
038522 AN 8	ARAMARK SERVICES INC 4.750	..	08/19/2019.	GOLDMAN SACHS & CO		2,067,500	2,000,000	2,003,750	1,885,000	117,660	(314)	0	117,346	0	2,002,346	0	65,154	65,154	68,611	06/01/2026.	3FE
075896 AA 8	BED BATH BEYOND 3.749	..	08/23/2019.	SUMRIDGE PARTNERS LLC		1,880,000	2,000,000	2,003,670	1,646,480	355,787	(243)	0	355,544	0	2,002,024	0	(122,024)	(122,024)	79,979	08/01/2024.	3FE
081437 AF 2	BEMIS CO 6.800	C	08/01/2019.	MATURED		2,000,000	2,000,000	2,304,100	2,038,233	0	(38,233)	0	(38,233)	0	2,000,000	0	0	0	136,000	08/01/2019.	2FE
12200B AA 6	BNSF 2004-1 TRUST 4.575	..	07/15/2019.	REDEEMED		1,353	1,353	1,355	1,354	0	(0)	0	(0)	0	1,353	0	0	0	62	01/15/2021.	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550	..	08/26/2019.	REDEEMED		46,454	46,454	46,454	46,451	0	3	0	3	0	46,454	0	0	0	3,043	02/26/2021.	1FE
05577@ AH 3	BNSF 2009-A SER B 6.550	..	08/26/2019.	REDEEMED		44,709	44,709	44,709	44,707	0	3	0	3	0	44,709	0	0	0	2,928	02/26/2021.	1FE
05577@ AJ 9	BNSF 2009-A SER C 6.550	..	08/26/2019.	REDEEMED		13,631	13,631	13,631	13,630	0	1	0	1	0	13,631	0	0	0	893	02/26/2021.	1FE
05577@ AK 6	BNSF 2009-A SER D 6.550	..	08/26/2019.	REDEEMED		13,964	13,964	13,964	13,963	0	1	0	1	0	13,964	0	0	0	915	02/26/2021.	1FE
05577@ AM 2	BNSF 2009-A SER E 6.550	..	08/26/2019.	REDEEMED		5,536	5,536	5,536	5,536	0	0	0	0	0	5,536	0	0	0	363	02/26/2021.	1FE
172967 HU 8	CITIGROUP INC 2.500	..	07/29/2019.	MATURED		1,000,000	1,000,000	999,390	999,916	0	84	0	84	0	1,000,000	0	0	0	25,000	07/29/2019.	1FE
184496 AL 1	CLEAN HARBORS 5.125	..	07/02/2019.	TENDERED		6,017,940	6,000,000	5,985,000	5,990,218	0	1,895	0	1,895	0	5,992,113	0	25,827	25,827	180,229	06/01/2021.	3FE
12592B AJ 3	CNH INDUSTRIAL CAP LLC 4.200	..	09/06/2019.	BAS-MERRILL LYNCH		2,111,700	2,000,000	1,994,020	1,994,320	0	634	0	634	0	1,994,954	0	116,746	116,746	90,067	01/15/2024.	2FE
21036P AM 0	CONSTELLATION BRANDS I 3.875	..	08/28/2019.	MAKE WHOLE CALL		1,003,086	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,548	11/15/2019.	2FE
126650 BW 9	CVS CAREMARK 4.125	..	08/15/2019.	TENDERED		1,033,320	1,000,000	986,840	996,319	0	906	0	906	0	997,225	0	36,095	36,095	30,938	05/15/2021.	2FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163	..	09/10/2019.	REDEEMED		17,080	17,080	17,080	17,080	0	(0)	0	(0)	0	17,080	0	0	0	474	08/11/2036.	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298	..	09/10/2019.	REDEEMED		43,407	43,407	43,882	43,748	0	(341)	0	(341)	0	43,407	0	0	0	1,534	01/11/2027.	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353	..	09/10/2019.	REDEEMED		41,219	41,219	42,587	42,417	0	(1,198)	0	(1,198)	0	41,219	0	0	0	2,297	07/10/2031.	2FE
23918K AP 3	DAVITA INC 5.750	..	08/19/2019.	GOLDMAN SACHS & CO		303,750	300,000	320,250	299,250	5,428	(1,849)	0	3,579	0	302,829	0	921	921	17,538	08/15/2022.	3FE
25179M AK 9	DEVON ENERGY CORPORATI 4.000	..	07/27/2019.	MAKE WHOLE CALL		2,077,405	2,000,000	2,003,950	2,000,995	0	(261)	0	(261)	0	2,000,734	0	(734)	(734)	160,072	07/15/2021.	2FE
25179M AP 8	DEVON ENERGY CORPORATI 3.250	..	07/27/2019.	MAKE WHOLE CALL		1,032,871	1,000,000	994,080	997,759	0	352	0	352	0	998,111	0	1,889	1,889	55,621	05/15/2022.	2FE
28932M AA 3	ELM RD GENERATING STAT 5.209	..	08/11/2019.	REDEEMED		118,686	118,686	118,686	118,685	0	1	0	1	0	118,686	0	0	0	6,182	02/11/2030.	1FE
26907Y AA 2	ESH HOSPITALITY (144A) 5.250	..	07/11/2019.	MORGAN STANLEY		4,145,000	4,000,000	3,955,000	3,730,000	236,052	2,337	0	238,389	0	3,968,389	0	176,611	176,611	148,167	05/01/2025.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
32008D AA 4	FIRST DATA CORP (144A) 5.000		08/03/2019.	REDEEMED		11,787,500	11,500,000	11,523,750	11,111,875	390,988	(6,965)	0	384,023	0	11,495,898	0	291,602	291,602	603,750	01/15/2024.	3FE
345397 XL 2	FORD MOTOR CREDIT 4.134		09/06/2019.	WELLS FARGO SECURITIES		1,007,160	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	7,160	7,160	45,474	08/04/2025.	2FE
35671D AU 9	FREEPORT MCMORAN C&G 3.550		08/16/2019.	TENDERED		32,560	32,000	31,919	30,360	1,610	6	0	1,616	0	31,976	0	584	584	1,089	03/01/2022.	3FE
361448 AT 0	GATX CORP 2.500		07/30/2019.	MATURED		1,000,000	1,000,000	998,660	999,839	0	161	0	161	0	1,000,000	0	0	0	25,000	07/30/2019.	2FE
36155W AH 9	GCI INC 6.750		07/06/2019.	REDEEMED		2,000,000	2,000,000	2,027,500	2,003,461	0	(3,461)	0	(3,461)	0	2,000,000	0	0	0	80,625	06/01/2021.	4FE
36962G 4D 3	GENERAL ELECTRIC COMPA 6.000		08/07/2019.	MATURED		287,000	287,000	323,323	290,238	0	(3,238)	0	(3,238)	0	287,000	0	0	0	17,220	08/07/2019.	2FE
382550 BF 7	GOODYEAR TIRE & RUBBER 5.000		07/26/2019.	GOLDMAN SACHS & CO		1,985,000	2,000,000	2,026,875	1,807,500	212,223	(1,952)	0	210,270	0	2,017,770	0	(32,770)	(32,770)	66,667	05/31/2026.	3FE
38869P AM 6	GRAPHIC PACKAGING INTL 4.125		07/22/2019.	KEYBANC CAPITAL MARK		2,047,000	2,000,000	2,015,000	1,890,000	121,100	(1,021)	0	120,079	0	2,010,079	0	36,921	36,921	77,688	08/15/2024.	3FE
41283L AD 7	HARLEY-DAVIDSON FINANC 2.400		09/15/2019.	MATURED		1,000,000	1,000,000	996,170	999,412	0	588	0	588	0	1,000,000	0	0	0	24,000	09/15/2019.	1FE
404119 BP 3	HCA INC 4.250		07/05/2019.	MAKE WHOLE CALL		2,008,798	2,000,000	2,037,500	1,998,740	7,628	(4,259)	0	3,370	0	2,002,110	0	(2,110)	(2,110)	70,187	10/15/2019.	2FE
47215B AD 9	JCPL 2006-A A4 5.610		09/05/2019.	REDEEMED		77,474	77,474	77,405	77,452	0	22	0	22	0	77,474	0	0	0	3,260	06/05/2023.	1FE
46625H HQ 6	JP MORGAN CHASE 4.950		08/27/2019.	TENDERED		1,016,800	1,000,000	1,105,180	1,033,619	0	(17,760)	0	(17,760)	0	1,015,859	0	941	941	45,650	03/25/2020.	1FE
46625H LW 8	JP MORGAN CHASE 2.750		08/27/2019.	TENDERED		1,005,650	1,000,000	1,013,140	1,005,943	0	(2,781)	0	(2,781)	0	1,003,161	0	2,489	2,489	18,639	06/23/2020.	1FE
48203R AF 1	JUNIPER NETWORKS 4.600		08/26/2019.	TENDERED		781,973	750,000	767,483	755,852	0	(1,662)	0	(1,662)	0	754,190	0	27,783	27,783	32,679	03/15/2021.	2FE
487836 BS 6	KELLOGG CO 2.650		08/09/2019.	TENDERED		343,103	333,000	332,700	332,782	0	22	0	22	0	332,804	0	10,299	10,299	6,079	12/01/2023.	2FE
492386 AU 1	KERR MCGEE CORP 6.950		09/18/2019.	EXCHANGED		5,807,825	4,980,000	6,045,022	5,624,112	0	(76,712)	0	(76,712)	0	5,547,399	0	260,426	260,426	425,119	07/01/2024.	2FE
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500		09/26/2019.	TENDERED		3,079,830	3,000,000	3,010,980	3,006,577	0	(1,428)	0	(1,428)	0	3,005,149	0	74,681	74,681	84,583	06/06/2022.	2FE
50077L AJ 5	KRAFT HEINZ FOODS CO 3.500		09/26/2019.	TENDERED		3,078,240	3,000,000	3,034,170	3,018,674	0	(3,960)	0	(3,960)	0	3,014,714	0	63,526	63,526	125,708	07/15/2022.	2FE
513272 AA 2	LAMB WESTON HOLDINGS (4.625		07/31/2019.	U S BANCORP		2,090,000	2,000,000	2,053,750	1,950,000	93,434	(4,858)	0	88,576	0	2,038,576	0	51,424	51,424	69,503	11/01/2024.	3FE
524908 CF 5	LEHMAN BROTHERS HOLDIN 7.875		07/31/2019.	VARIOUS		3,000	93,640	11,705	0	1,486	44	0	1,530	0	1,530	0	1,470	1,470	0	11/01/2009.	6*
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500		07/31/2019.	VARIOUS		34,060	1,068,376	133,547	0	16,923	466	0	17,390	0	17,390	0	16,670	16,670	0	04/04/2016.	6*
532716 AS 6	LIMITED BRANDS 7.000		07/24/2019.	MAKE WHOLE CALL		1,034,041	1,000,000	982,500	996,751	0	1,263	0	1,263	0	998,014	0	1,986	1,986	85,180	05/01/2020.	3FE
502413 BA 4	L3 TECHNOLOGIES INC 4.950		07/02/2019.	EXCHANGED		1,187,824	1,150,000	1,262,746	1,178,844	0	(7,555)	0	(7,555)	0	1,171,289	0	16,535	16,535	51,276	02/15/2021.	2FE
502413 BD 8	L3 TECHNOLOGIES INC 3.950		07/02/2019.	EXCHANGED		357,780	342,000	340,102	340,870	0	94	0	94	0	340,964	0	16,816	16,816	8,372	05/28/2024.	2FE
502413 BE 6	L3 TECHNOLOGIES INC 3.850		07/02/2019.	EXCHANGED		3,159,150	3,000,000	2,982,090	2,984,100	0	861	0	861	0	2,984,961	0	174,189	174,189	66,204	12/15/2026.	2FE
502413 BG 1	L3 TECHNOLOGIES INC 4.400		07/02/2019.	EXCHANGED		5,482,600	5,000,000	4,995,100	4,995,305	0	194	0	194	0	4,995,499	0	487,101	487,101	125,389	06/15/2028.	2FE
55279H AG 5	MANUFACTURERS & TRADER 2.250		07/25/2019.	MATURED		2,000,000	2,000,000	1,994,080	1,999,280	0	720	0	720	0	2,000,000	0	0	0	45,000	07/25/2019.	1FE
58507L AC 3	MEDTRONIC GLOBAL HOLDI 3.350		07/12/2019.	TENDERED		3,098,418	2,900,000	2,945,919	2,939,932	0	(2,359)	0	(2,359)	0	2,937,573	0	160,845	160,845	75,831	04/01/2027.	1FE
585055 BC 9	MEDTRONIC INC 3.625		07/12/2019.	TENDERED		1,061,200	1,000,000	998,060	998,879	0	104	0	104	0	998,982	0	62,218	62,218	29,906	03/15/2024.	1FE
585055 BS 4	MEDTRONIC INC 3.500		07/12/2019.	TENDERED		2,963,811	2,775,000	2,772,466	2,775,482	0	(43)	0	(43)	0	2,775,438	0	188,373	188,373	80,128	03/15/2025.	1FE
55303X AG 0	MGM GROWTH/MGM FINANCE 5.750		08/15/2019.	GOLDMAN SACHS & CO		2,177,500	2,000,000	2,006,250	2,006,250	0	(349)	0	(349)	0	2,005,901	0	171,599	171,599	65,167	02/01/2027.	3FE
61746B DR 4	MORGAN STANLEY 2.375		07/23/2019.	MATURED		1,000,000	1,000,000	995,650	999,477	0	523	0	523	0	1,000,000	0	0	0	23,750	07/23/2019.	1FE
61747Y CJ 2	MORGAN STANLEY 5.625		09/23/2019.	MATURED		500,000	500,000	558,075	510,885	0	(10,885)	0	(10,885)	0	500,000	0	0	0	28,125	09/23/2019.	1FE
63946B AD 2	NBC UNIVERSAL 5.150		09/03/2019.	MAKE WHOLE CALL		2,039,920	2,000,000	1,996,900	1,999,345	0	257	0	257	0	1,999,602	0	398	398	126,612	04/30/2020.	1FE
64110D AH 7	NETAPP INC 2.000		09/27/2019.	MATURED		1,000,000	1,000,000	998,250	999,331	0	669	0	669	0	1,000,000	0	0	0	20,000	09/27/2019.	2FE
651229 AQ 9	NEWELL BRANDS INC 4.000		08/19/2019.	TENDERED		4,169,800	4,000,000	4,025,960	4,016,177	0	(1,749)	0	(1,749)	0	4,014,428	0	155,372	155,372	114,667	12/01/2024.	3FE
65364U AA 4	NIAGARA MOHAWK POWER (4.881	C	08/15/2019.	MATURED		2,000,000	2,000,000	2,023,410	2,001,695	0	(1,695)	0	(1,695)	0	2,000,000	0	0	0	97,620	08/15/2019.	1FE
666807 BA 9	NORTHROP GRUMMAN 5.050		08/01/2019.	MATURED		1,000,000	1,000,000	1,063,390	1,005,093	0	(5,093)	0	(5,093)	0	1,000,000	0	0	0	50,500	08/01/2019.	2FE
682680 AY 9	ONEOK INC 3.400		08/21/2019.	CITIGROUP GLOBAL MARKETS		3,005,220	3,000,000	2,989,320	2,989,320	0	16	0	16	0	2,989,336	0	15,884	15,884	2,267	09/01/2029.	1
68389X AG 0	ORACLE CORP 5.000		07/08/2019.	MATURED		2,500,000	2,500,000	2,770,467	2,523,104	0	(23,104)	0	(23,104)	0	2,500,000	0	0	0	125,000	07/08/2019.	1FE
690732 AE 2	OWENS & MINOR 4.375		08/21/2019.	BARCLAYS CAPITAL INC		1,540,000	2,000,000	1,290,000	1,300,000	247,968	48,154	272,215	23,907	0	1,323,907	0	216,093	216,093	60,278	12/15/2024.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
690742 AD 3	OWENS CORNING INC 4.200		08/13/2019.	TENDERED		2,116,120	2,000,000	1,999,050	1,999,621	0	22	0	22	0	1,999,644	0	116,476	116,476	55,533	12/15/2022.	2FE
69371R M2 9	PACCAR FINANCIAL CORP 2.200		09/15/2019.	MATURED		1,000,000	1,000,000	999,430	999,902	0	98	0	98	0	1,000,000	0	0	0	22,000	09/15/2019.	1FE
69353R DD 7	PNC BANK NA 2.250		07/02/2019.	MATURED		1,000,000	1,000,000	996,880	999,672	0	328	0	328	0	1,000,000	0	0	0	22,500	07/02/2019.	1FE
74432Q CB 9	PRUDENTIAL FINANCIAL I 2.350		08/15/2019.	MATURED		500,000	500,000	504,899	500,717	0	(717)	0	(717)	0	500,000	0	0	0	11,750	08/15/2019.	1FE
745867 AX 9	PULTEGROUP INC 5.000		07/19/2019.	CANTOR FITZGERALD		2,102,500	2,000,000	1,897,500	1,817,500	82,401	5,614	0	88,015	0	1,905,515	0	196,985	196,985	102,222	01/15/2027.	3FE
748767 AF 7	QUINTILES IMS INC (144 4.875		08/28/2019.	REDEEMED		1,024,380	1,000,000	1,016,250	985,000	24,328	(2,520)	0	21,808	0	1,006,808	0	17,572	17,572	38,323	05/15/2023.	3FE
760761 AB 2	REPUBLIC SERVICES 5.500		09/15/2019.	MATURED		1,000,000	1,000,000	1,089,110	1,008,862	0	(8,862)	0	(8,862)	0	1,000,000	0	0	0	55,000	09/15/2019.	2FE
771196 BA 9	ROCHE HOLDINGS INC (14 2.250	C	09/30/2019.	MATURED		500,000	500,000	506,556	501,019	0	(1,019)	0	(1,019)	0	500,000	0	0	0	11,250	09/30/2019.	1FE
774341 AB 7	ROCKWELL COLLINS 5.250		07/15/2019.	MATURED		2,514,000	2,514,000	2,693,442	2,527,047	0	(13,047)	0	(13,047)	0	2,514,000	0	0	0	131,985	07/15/2019.	2FE
78412F AP 9	SESI LLC 7.125		07/24/2019.	RBC CAPITAL MARKETS		360,000	500,000	348,750	427,500	72,500	3,243	151,250	(75,507)	0	351,993	0	8,007	8,007	21,870	12/15/2021.	4FE
827048 AR 0	SILGAN HOLDINGS 5.500		08/01/2019.	REDEEMED		1,970,000	1,970,000	1,930,600	1,953,150	0	3,053	0	3,053	0	1,956,203	0	13,797	13,797	108,350	02/01/2022.	3FE
001192 AG 8	SOUTHERN CO GAS CAPITA 5.250		08/15/2019.	MATURED		1,000,000	1,000,000	1,198,160	1,019,334	0	(19,334)	0	(19,334)	0	1,000,000	0	0	0	52,500	08/15/2019.	2FE
87236Y AJ 7	TD AMERITRADE 2.750		08/14/2019.	J P MORGAN CHASE SECURITI		3,015,360	3,000,000	2,996,640	2,996,640	0	(11)	0	(11)	0	2,996,629	0	18,731	18,731	0	10/01/2029.	1
882508 AU 8	TEXAS INSTRUMENTS INC 1.650		08/03/2019.	MATURED		1,000,000	1,000,000	964,770	996,207	0	3,793	0	3,793	0	1,000,000	0	0	0	16,500	08/03/2019.	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/02/2019.	REDEEMED		395	395	395	395	0	0	0	0	0	395	0	0	0	22	01/02/2022.	1
90261X HE 5	UBS AG STAMFORD 2.375	C	08/14/2019.	MATURED		1,000,000	1,000,000	999,910	999,975	0	25	0	25	0	1,000,000	0	0	0	23,750	08/14/2019.	1FE
911365 BK 9	UNITED RENTALS NORTH A 6.500		07/26/2019.	VARIOUS		4,345,000	4,000,000	3,997,500	3,950,000	47,336	643	0	47,979	0	3,997,979	0	347,021	347,021	193,556	12/15/2026.	3FE
90331H ML 4	US BANK NA OHIO 2.125		09/30/2019.	REDEEMED		1,000,000	1,000,000	999,100	999,833	0	138	0	138	0	999,970	0	30	30	19,597	10/28/2019.	1FE
92553P AD 4	VIACOM INC 5.625		09/15/2019.	MATURED		1,000,000	1,000,000	992,470	999,229	0	771	0	771	0	1,000,000	0	0	0	56,250	09/15/2019.	2FE
927804 FH 2	VIRGINIA ELECTRIC & PO 5.000		06/30/2019.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	25,000	06/30/2019.	2FE
42217K AW 6	WELLTOWER INC 5.250		09/07/2019.	MAKE WHOLE CALL		1,505,855	1,405,000	1,526,163	1,465,097	0	(14,203)	0	(14,203)	0	1,450,894	0	(45,894)	(45,894)	185,272	01/15/2022.	2FE
976826 BG 1	WISCONSIN POWER & LIGH 5.000		07/15/2019.	MATURED		1,000,000	1,000,000	993,850	999,563	0	437	0	437	0	1,000,000	0	0	0	50,000	07/15/2019.	1FE
984121 CJ 0	XEROX CORP 3.800		07/15/2019.	RBC CAPITAL MARKETS		1,000,000	1,000,000	996,690	823,110	174,931	171	0	175,102	0	998,212	0	1,788	1,788	25,544	05/15/2024.	3FE
064151 EF 6	BANK OF NOVA SCOTIA 2.090		08/13/2019.	RBC CAPITAL MARKETS		3,005,400	3,000,000	3,044,700	3,018,057	0	(6,567)	0	(6,567)	0	3,011,490	0	(6,090)	(6,090)	58,663	09/09/2020.	1FE
13596Z DN 2	CANADIAN IMPERIAL BANK 1.640		07/30/2019.	SCOTIA CAPITAL		2,484,375	2,500,000	2,498,925	2,499,439	0	124	0	124	0	2,499,563	0	(15,188)	(15,188)	43,247	07/12/2021.	1FE
12801Z CK 2	FEDERATION DES CAISSES 2.443		07/17/2019.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	48,860	07/17/2019.	1FE
438121 AF 2	HONDA CANADA FINANCE 1.631	B	08/12/2019.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,310	08/12/2019.	1FE
780086 KE 3	ROYAL BANK OF CANADA 1.590		08/07/2019.	SCOTIA CAPITAL		998,690	1,000,000	999,860	999,956	0	20	0	20	0	999,976	0	(1,286)	(1,286)	14,005	03/23/2020.	1FE
00084D AM 2	ABN AMRO BANK NV (144A 1.800	D	09/20/2019.	MATURED		1,000,000	1,000,000	998,660	999,661	0	339	0	339	0	1,000,000	0	0	0	18,000	09/20/2019.	1FE
00182E AV 1	ANZ NEW ZEALAND INTL/L 2.600	D	09/23/2019.	MATURED		1,000,000	1,000,000	1,005,370	1,001,056	0	(1,056)	0	(1,056)	0	1,000,000	0	0	0	26,000	09/23/2019.	1FE
03969A AM 2	ARDAGH PACKAGING (144A 4.250	D	07/31/2019.	WELLS FARGO SECURITIES		2,031,000	2,000,000	1,970,000	1,910,000	61,714	4,187	0	65,901	0	1,975,901	0	55,099	55,099	74,847	09/15/2022.	3FE
046353 AF 5	ASTRAZENECA PLC 1.950	D	09/18/2019.	MATURED		1,600,000	1,600,000	1,593,671	1,599,336	0	664	0	664	0	1,600,000	0	0	0	31,200	09/18/2019.	2FE
111013 AM 0	BRITISH SKY BROADCASTI 2.625	D	09/16/2019.	MATURED		1,170,000	1,170,000	1,171,675	1,170,481	0	(481)	0	(481)	0	1,170,000	0	0	0	30,713	09/16/2019.	1FE
24023K AA 6	DBS GROUP HOLDINGS LTD 2.246	D	07/16/2019.	MATURED		5,000,000	5,000,000	5,000,786	5,000,087	0	(87)	0	(87)	0	5,000,000	0	0	0	112,300	07/16/2019.	1FE
45262B AB 9	IMPERIAL BRANDS FINANC 3.500	D	07/24/2019.	BAS-MERRILL LYNCH		1,001,480	1,000,000	990,930	990,930	0	(1)	0	(1)	0	990,929	0	10,551	10,551	0	07/26/2026.	1
53944V AB 5	LLOYDS BANK PLC 2.350	D	09/05/2019.	MATURED		2,000,000	2,000,000	1,999,440	1,999,888	0	112	0	112	0	2,000,000	0	0	0	47,000	09/05/2019.	1FE
69832A AC 0	PANASONIC CORP (144A) 3.113	D	07/10/2019.	CITIGROUP GLOBAL MARKETS		3,013,140	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	13,140	13,140	0	07/19/2029.	1
80283L AH 6	SANTANDER UK PLC 2.350	D	09/10/2019.	MATURED		1,000,000	1,000,000	995,970	999,397	0	603	0	603	0	1,000,000	0	0	0	23,500	09/10/2019.	1FE
86803U AB 7	SUNTORY HOLDINGS LTD (2.550	D	09/29/2019.	MATURED		2,000,000	2,000,000	1,995,900	1,999,314	0	686	0	686	0	2,000,000	0	0	0	51,000	09/29/2019.	2FE
92857W AV 2	VODAFONE GROUP PLC 4.375	D	07/17/2019.	MAKE WHOLE CALL		1,037,220	1,000,000	992,880	998,089	0	445	0	445	0	998,535	0	1,465	1,465	73,800	03/16/2021.	2FE
00841U AN 6	ABMT 2014-2 A13 3.500		09/25/2019.	PAID ON PRINCIPAL		55,798	55,798	56,443	56,742	0	(944)	0	(944)	0	55,798	0	0	0	1,364	09/25/2044.	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/ Market Indicator (a)
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		47,288	47,288	47,739	47,809	0	(520)	0	(520)	0	47,288	0	0	0	1,115	07/25/2045.	1FM
00842B AE 7	ABMT 2015-5 A5 3.500	..	09/25/2019.	PAID ON PRINCIPAL		357,288	357,288	359,436	359,607	0	(2,319)	0	(2,319)	0	357,288	0	0	0	6,583	07/25/2045.	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		525,204	525,204	527,994	528,394	0	(3,190)	0	(3,190)	0	525,204	0	0	0	12,323	09/25/2045.	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		175,068	175,068	177,913	178,051	0	(2,983)	0	(2,983)	0	175,068	0	0	0	4,108	09/25/2045.	1FM
00842C AC 9	ABMT 2015-7 A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		1,436,680	1,436,680	1,414,793	1,415,603	(0)	21,077	0	21,077	0	1,436,680	0	0	0	34,622	10/25/2045.	1FM
00842T AE 8	ABMT 2016-1 A5 3.500	..	09/25/2019.	PAID ON PRINCIPAL		183,992	183,992	186,406	186,135	0	(2,143)	0	(2,143)	0	183,992	0	0	0	4,340	12/25/2045.	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		516,166	516,166	522,296	523,299	0	(7,133)	0	(7,133)	0	516,166	0	0	0	12,400	03/25/2046.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 4.169	..	09/25/2019.	PAID ON PRINCIPAL		56,051	56,051	37,835	26,386	0	29,665	0	29,665	0	56,051	0	0	0	1,700	10/25/2035.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 4.169	..	09/25/2019.	WRITTEN OFF		0	1,181	797	556	0	(27)	0	(27)	0	529	0	(529)	(529)	33	10/25/2035.	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.428	..	09/25/2019.	PAID ON PRINCIPAL		29,887	29,887	16,684	9,697	0	20,190	0	20,190	0	29,887	0	0	0	689	12/25/2036.	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		54,268	54,268	54,739	55,174	0	(905)	0	(905)	0	54,268	0	0	0	1,382	11/25/2044.	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500	..	09/25/2019.	PAID ON PRINCIPAL		17,367	17,367	12,895	14,045	0	3,322	0	3,322	0	17,367	0	0	0	583	07/25/2035.	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000	..	09/25/2019.	PAID ON PRINCIPAL		5,013	5,013	4,775	3,494	0	1,519	0	1,519	0	5,013	0	0	0	166	02/25/2021.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.633	..	09/28/2019.	PAID ON PRINCIPAL		4,289	4,289	4,091	4,091	0	198	0	198	0	4,289	0	0	0	104	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.633	..	07/28/2019.	WRITTEN OFF		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	12/28/2033.	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		145,091	145,091	140,090	139,878	0	5,213	0	5,213	0	145,091	0	0	0	3,637	08/25/2043.	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		4,215,604	4,215,604	4,264,753	4,242,291	0	(26,687)	0	(26,687)	0	4,215,604	0	0	0	83,078	12/25/2044.	1FM
12652C AA 7	CSMC 2017-HL2 A1 3.500	..	09/25/2019.	PAID ON PRINCIPAL		618,916	618,916	625,637	625,514	0	(6,597)	0	(6,597)	0	618,916	0	0	0	14,588	10/25/2047.	1FM
12652C AC 3	CSMC 2017-HL2 A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		412,611	412,611	418,800	418,443	0	(5,832)	0	(5,832)	0	412,611	0	0	0	9,725	10/25/2047.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	09/25/2019.	PAID ON PRINCIPAL		675	675	585	60	0	615	0	615	0	675	0	0	0	25	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	09/25/2019.	WRITTEN OFF		0	1	1	0	0	0	0	0	0	0	0	(0)	(0)	0	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	08/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(3)	(3)	(0)	0	0	0	0	0	(0)	0	0	0	0	08/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	09/25/2019.	PAID ON PRINCIPAL		25,020	25,020	22,393	11,677	0	13,344	0	13,344	0	25,020	0	0	0	899	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	08/25/2019.	WRITTEN OFF		0	2,114	1,892	987	0	(43)	0	(43)	0	943	0	(943)	(943)	77	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(790)	(707)	(369)	0	19	0	19	0	(349)	0	349	349	0	11/25/2035.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	08/25/2019.	PAID ON PRINCIPAL		32,809	32,809	25,433	16,400	0	16,409	0	16,409	0	32,809	0	0	0	1,341	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	106,131	82,271	53,050	0	(2,397)	0	(2,397)	0	50,654	0	(50,654)	(50,654)	4,586	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	07/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(24)	(18)	(12)	0	1	0	1	0	(11)	0	11	11	0	07/25/2037.	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	09/25/2019.	PAID ON PRINCIPAL		231,632	231,632	209,816	208,134	0	23,498	0	23,498	0	231,632	0	0	0	3,769	03/25/2043.	1FM
29978C AA 8	EVER 2018-1 A1(144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		218,079	218,079	215,625	215,645	0	2,434	0	2,434	0	218,079	0	0	0	5,185	02/25/2048.	1FM
29978C AD 2	EVER 2018-1 A4 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		171,042	171,042	171,229	171,213	0	(171)	0	(171)	0	171,042	0	0	0	4,066	02/25/2048.	1FM
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		97,296	97,296	98,147	98,398	0	(1,103)	0	(1,103)	0	97,296	0	0	0	2,396	11/25/2044.	1FM
33850B AC 1	FSMT 2017-1 1A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		327,223	327,223	332,029	331,805	0	(4,582)	0	(4,582)	0	327,223	0	0	0	8,067	03/25/2047.	1FM
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		1,446,453	1,446,453	1,433,571	1,433,707	0	12,746	0	12,746	0	1,446,453	0	0	0	33,821	03/25/2048.	1FM
33850T AE 8	FSMT 2018-1 A5 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		904,032	904,032	906,716	906,457	0	(2,425)	0	(2,425)	0	904,032	0	0	0	21,138	03/25/2048.	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO 2.318	..	09/25/2019.	PAID ON PRINCIPAL		28,873	28,873	11,874	3,755	0	25,118	0	25,118	0	28,873	0	0	0	388	03/25/2037.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 3.571	..	09/25/2019.	PAID ON PRINCIPAL		4,071	4,071	3,680	3,622	0	448	0	448	0	4,071	0	0	0	97	01/25/2035.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.277	..	09/25/2019.	PAID ON PRINCIPAL		6,288	6,288	5,733	5,548	0	740	0	740	0	6,288	0	0	0	179	03/25/2037.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.277	..	09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(768)	(700)	(678)	0	(64)	0	(64)	0	(742)	0	742	742	0	03/25/2037.	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000	..	09/25/2019.	PAID ON PRINCIPAL		3,255	3,255	3,157	1,815	0	1,439	0	1,439	0	3,255	0	0	0	109	08/25/2020.	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 4.356	..	09/25/2019.	PAID ON PRINCIPAL		6,727	6,727	5,937	5,478	0	1,249	0	1,249	0	6,727	0	0	0	200	07/25/2035.	1FM

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
46641C	AU	5	JPMMT 2014-1 2A1 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		674,120	674,120	664,350	663,359	0	10,761	0	10,761	0	674,120	0	0	0	16,268	01/25/2044.	1FM
46643K	AC	5	JPMMT 2014-5 A2 CMO 2.500	..	09/25/2019.	PAID ON PRINCIPAL		116,592	116,592	117,248	117,079	0	(488)	0	(488)	0	116,592	0	0	0	2,001	10/25/2029.	1FM
57643M	LE	2	MASTR 2005-2 1A5 CMO 5.250	..	09/25/2019.	PAID ON PRINCIPAL		67,519	67,519	65,494	32,761	0	34,758	0	34,758	0	67,519	0	0	0	2,307	11/25/2035.	1FM
74160M	DK	5	PRIME 2004-CL1 1A1 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		13,883	13,883	14,208	14,143	0	(260)	0	(260)	0	13,883	0	0	0	521	02/25/2034.	1FM
69371V	AA	5	PSMC 2018-1A A1 3.500	..	09/25/2019.	PAID ON PRINCIPAL		275,524	275,524	272,037	272,079	0	3,444	0	3,444	0	275,524	0	0	0	6,499	02/25/2048.	1FM
69371V	AC	1	PSMC 2018-1A A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		379,611	379,611	379,136	379,116	0	495	0	495	0	379,611	0	0	0	8,954	02/25/2048.	1FM
76111X	DE	0	RFMSI 2003-S18 A2 CMO 4.500	..	09/25/2019.	PAID ON PRINCIPAL		10,145	10,145	8,551	8,551	0	1,594	0	1,594	0	10,145	0	0	0	380	10/25/2018.	1FM
81745R	AB	6	SEMT 2013-3 A2 2.500	..	09/25/2019.	PAID ON PRINCIPAL		137,549	137,549	122,177	123,197	0	14,352	0	14,352	0	137,549	0	0	0	2,412	03/25/2043.	1FM
81744Y	AA	4	SEMT 2013-4 A1 CMO 2.325	..	09/25/2019.	PAID ON PRINCIPAL		118,483	118,483	105,175	105,153	0	13,330	0	13,330	0	118,483	0	0	0	1,754	04/25/2043.	1FM
81744Y	AB	2	SEMT 2013-4 A2 CMO 2.500	..	09/25/2019.	PAID ON PRINCIPAL		172,872	172,872	156,319	156,346	0	16,526	0	16,526	0	172,872	0	0	0	2,752	04/25/2043.	1FM
81745Q	AE	2	SEMT 2015-1 A5 CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		162,346	162,346	165,137	164,616	0	(2,270)	0	(2,270)	0	162,346	0	0	0	3,380	01/25/2045.	1FM
81746G	AA	1	SEMT 2017-7 A1 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		192,781	192,781	196,607	196,467	0	(3,685)	0	(3,685)	0	192,781	0	0	0	4,568	10/25/2047.	1FM
94984E	AD	4	WFMBS 2006-10 A4 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		55,706	55,706	53,728	49,108	0	6,597	0	6,597	0	55,706	0	0	0	2,274	08/25/2036.	1FM
94984E	AD	4	WFMBS 2006-10 A4 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	15,193	14,653	13,393	0	206	0	206	0	13,599	0	(13,599)	(13,599)	660	08/25/2036.	1FM
94983L	AY	3	WFMBS 2006-2 2A5 CMO 5.500	..	09/25/2019.	PAID ON PRINCIPAL		264,822	264,822	224,299	172,935	0	91,888	0	91,888	0	264,822	0	0	0	9,750	03/25/2036.	1FM
94983L	AY	3	WFMBS 2006-2 2A5 CMO 5.500	..	09/25/2019.	WRITTEN OFF		0	782	662	510	0	(22)	0	(22)	0	488	0	(488)	(488)	28	03/25/2036.	1FM
94985L	AH	8	WFMBS 2007-13 A8 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		29,827	29,827	25,055	16,754	0	13,073	0	13,073	0	29,827	0	0	0	1,204	09/25/2037.	1FM
94985L	AH	8	WFMBS 2007-13 A8 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	439	369	246	0	(5)	0	(5)	0	241	0	(241)	(241)	18	09/25/2037.	1FM
97652Q	AD	1	WIN 2014-2 A4 3.500	..	09/20/2019.	PAID ON PRINCIPAL		126,261	126,261	128,431	129,998	0	(3,736)	0	(3,736)	0	126,261	0	0	0	3,094	09/20/2044.	1FM
97652T	AH	6	WIN 2015-1 A8 CMO (144 3.000	..	09/20/2019.	PAID ON PRINCIPAL		131,282	131,282	133,703	132,131	0	(849)	0	(849)	0	131,282	0	0	0	2,695	01/20/2045.	1FM
97655J	AE	2	WIN 2016-1 1A5 CMO 3.500	..	09/20/2019.	PAID ON PRINCIPAL		111,194	111,194	112,793	112,874	0	(1,680)	0	(1,680)	0	111,194	0	0	0	2,574	01/20/2046.	1FM
05604F	AA	3	BWAY 2013-1515 A1 (144 2.809	..	09/10/2019.	PAID ON PRINCIPAL		375,052	375,052	374,155	374,183	0	869	0	869	0	375,052	0	0	0	7,007	03/10/2033.	1FM
12650Y	AA	1	CSMC 2015-GLPB A (144A 3.639	..	08/15/2019.	PAID ON PRINCIPAL		104,919	104,919	106,105	106,004	0	(1,085)	0	(1,085)	0	104,919	0	0	0	2,604	11/15/2034.	1FE
23305Y	AD	1	DBUBS 2011-LC3A A4 4.551	..	09/10/2019.	PAID ON PRINCIPAL		46,059	46,059	46,516	46,103	0	(44)	0	(44)	0	46,059	0	0	0	1,646	08/10/2044.	1FM
36191Y	BA	5	GSMS 2011-GC5 A3 3.817	..	09/10/2019.	PAID ON PRINCIPAL		310,150	310,150	313,240	310,461	0	(311)	0	(311)	0	310,150	0	0	0	7,868	08/10/2044.	1FM
46642E	AX	4	JPMBB 2014-C21 A4 3.492	..	08/15/2019.	PAID ON PRINCIPAL		175,626	175,626	177,382	176,537	0	(911)	0	(911)	0	175,626	0	0	0	4,200	08/15/2047.	1FM
45779B	BT	5	IMSCI 2013-4 A1 (144A) 2.837	..	09/12/2019.	PAID ON PRINCIPAL		36,749	36,749	36,749	36,693	0	56	0	56	0	36,749	0	0	0	666	04/12/2023.	1FE
00442Q	AD	0	ACE 2003-MH1 A4 (144A) 6.500	..	09/15/2019.	PAID ON PRINCIPAL		414,621	414,621	393,120	402,605	0	12,016	0	12,016	0	414,621	0	0	0	17,667	08/15/2030.	1FE
20846Q	HN	1	CNF 2001-3 A4 6.910	..	09/01/2019.	PAID ON PRINCIPAL		100,499	100,499	100,493	100,498	0	0	0	0	0	100,499	0	0	0	4,719	05/01/2033.	5FE
233864	AB	3	DTRT 2018-1 A2 (144A) 2.600	..	08/15/2019.	PAID ON PRINCIPAL		1,025,223	1,025,223	1,024,101	1,024,322	0	901	0	901	0	1,025,223	0	0	0	16,580	05/15/2020.	1FE
393505	BC	5	GT 1993-2 B 8.000	..	09/15/2019.	WRITTEN OFF		0	655,752	609,719	0	0	0	0	0	0	0	0	0	0	1,480	03/15/2021.	6*
393505	RJ	3	GT 1996-10 M1 7.240	..	09/15/2019.	PAID ON PRINCIPAL		210,546	210,546	216,566	210,572	0	(26)	0	(26)	0	210,546	0	0	0	10,211	11/15/2028.	2FE
50116W	AC	9	KCOT 2016-1A A3 (144A) 1.500	..	09/15/2019.	PAID ON PRINCIPAL		1,528,830	1,528,830	1,517,841	1,519,388	0	9,442	0	9,442	0	1,528,830	0	0	0	15,285	07/15/2020.	1FE
50117N	AC	8	KCOT 2017-1A A3 (144A) 1.880	..	09/15/2019.	PAID ON PRINCIPAL		3,511,314	3,511,314	3,490,483	3,490,483	0	20,831	0	20,831	0	3,511,314	0	0	0	16,411	08/16/2021.	1FE
674135	DQ	8	OAK 1998-B M2 7.025	..	09/15/2019.	RECOVERY OF PAR WRITE-OFF.		0	(5,146)	(321)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6*
67087T	DW	8	OAK 2002-C A1 5.410	..	09/15/2019.	PAID ON PRINCIPAL		44,019	44,019	40,263	37,185	0	6,834	0	6,834	0	44,019	0	0	0	1,560	11/15/2032.	5FE
3899999.			Total - Bonds - Industrial and Miscellaneous					201,382,314	199,652,969	200,231,670	195,593,821	2,271,498	138,935	423,465	1,986,968	0	197,580,789	0	3,467,329	3,467,329	7,131,855	XXX	XXX
8399997.			Total - Bonds - Part 4					431,512,106	428,694,532	438,231,290	425,789,191	2,271,498	(455,859)	423,465	1,392,174	(15,158)	427,166,207	(489)	4,012,192	4,011,703	15,433,048	XXX	XXX
8399999.			Total - Bonds					431,512,106	428,694,532	438,231,290	425,789,191	2,271,498	(455,859)	423,465	1,392,174	(15,158)	427,166,207	(489)	4,012,192	4,011,703	15,433,048	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
024835	10	0	AMERICAN CAMPUS COMMUNITIES	..	07/30/2019.	WELLS FARGO NA ALGO 250	2,316.000	108,630	XXX	95,327	95,859	(533)	0	0	(533)	0	95,327	0	13,303	13,303	2,154	XXX	L

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/ Market Indicator (a)
03064D 10 8	AMERICOLD REALTY TRUST	..	08/14/2019.	VARIOUS	52,526.000	1,800,998	XXX	1,538,437	0	0	0	444	(444)	0	1,537,993	0	263,005	263,005	15,314	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC	..	09/19/2019.	VARIOUS	18,327.000	3,844,151	XXX	3,193,586	2,872,347	(17,883)	0	0	(17,883)	0	3,193,586	0	650,565	650,565	79,517	XXX	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC	..	07/24/2019.	ROYAL BANK OF CANADA NA	9,800.000	178,167	XXX	143,962	143,962	0	0	0	0	0	143,962	0	34,205	34,205	8,232	XXX	L
11282X 10 3	BROOKFIELD PROP REIT INC CLASS A	..	07/16/2019.	VARIOUS	15,796.000	299,592	XXX	283,003	0	0	0	56	(56)	0	282,948	0	16,645	16,645	9,267	XXX	L
133131 10 2	CAMDEN PROPERTY TRUST	..	09/11/2019.	RAYMOND JAMES NA ALGO 725.	628.000	68,314	XXX	62,052	0	0	0	0	0	0	62,052	0	6,262	6,262	1,005	XXX	L
198287 20 3	COLUMBIA PROPERTY TRUST INC	..	08/16/2019.	VARIOUS	13,682.000	286,380	XXX	264,747	264,747	0	0	0	0	0	264,747	0	21,633	21,633	8,209	XXX	L
22822V 10 1	CROWN CASTLE INTL	..	09/10/2019.	CITIGROUP SOFT CREDIT NA	941.000	130,934	XXX	102,221	102,221	0	0	0	0	0	102,221	0	28,713	28,713	2,117	XXX	L
229663 10 9	CUBESMART	..	07/30/2019.	VARIOUS	14,945.000	507,878	XXX	421,449	428,772	(7,323)	0	0	(7,323)	0	421,449	0	86,429	86,429	14,347	XXX	L
23283R 10 0	CYRUSONE INC	..	07/30/2019.	WELLS FARGO NA ALGO 250	1,500.000	83,155	XXX	77,976	79,014	(1,038)	0	0	(1,038)	0	77,976	0	5,179	5,179	2,070	XXX	L
25960P 10 9	DOUGLAS EMMETT INC	..	09/17/2019.	VARIOUS	28,092.000	1,178,822	XXX	1,109,338	17,918	0	0	5,837	(5,837)	0	1,103,501	0	75,320	75,320	11,968	XXX	L
264411 50 5	DUKE REALTY CORPORATION	..	07/22/2019.	GOLDMAN SACHS NA ALGO 005.	1,398.000	46,191	XXX	36,208	36,208	0	0	0	0	0	36,208	0	9,983	9,983	601	XXX	L
29444U 70 0	EQUINIX INC	..	09/11/2019.	VARIOUS	1,228.000	649,380	XXX	432,944	432,944	0	0	0	0	0	432,944	0	216,436	216,436	9,063	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST	..	09/11/2019.	VARIOUS	1,221.000	101,807	XXX	75,140	80,598	(5,458)	0	0	(5,458)	0	75,140	0	26,667	26,667	2,045	XXX	L
30225T 10 2	EXTRA SPACE STORAGE INC	..	09/19/2019.	VARIOUS	9,313.000	1,086,678	XXX	792,534	842,640	(50,107)	0	0	(50,107)	0	792,534	0	294,144	294,144	20,426	XXX	L
35086T 10 9	FOUR CORNERS PROP TRUST INC	..	07/18/2019.	VARIOUS	31,901.000	871,724	XXX	844,874	638,939	(7,593)	0	9,168	(16,761)	0	835,706	0	36,018	36,018	22,597	XXX	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC	..	07/25/2019.	JP MORGAN SECURITIES NA	16,900.000	455,695	XXX	394,953	427,739	(32,786)	0	0	(32,786)	0	394,953	0	60,742	60,742	15,717	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC	..	08/23/2019.	VARIOUS	36,651.000	586,213	XXX	667,781	0	0	0	0	0	0	667,781	0	(81,568)	(81,568)	7,330	XXX	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN	..	08/13/2019.	VARIOUS	9,659.000	330,973	XXX	280,691	280,691	0	0	0	0	0	280,691	0	50,282	50,282	4,830	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST	..	09/04/2019.	RAYMOND JAMES NA CASH 725.	4,800.000	252,468	XXX	201,024	201,024	0	0	0	0	0	201,024	0	51,444	51,444	5,856	XXX	L
55303A 10 5	MGM GROWTH PROP LLC CLASS A	..	09/09/2019.	VARIOUS	7,859.000	230,122	XXX	207,556	207,556	0	0	0	0	0	207,556	0	22,566	22,566	10,845	XXX	L
65341D 10 2	NEXPOINT RESIDENTIAL TRUST INC	..	08/13/2019.	MORGAN STANLEY NA AL 050	1,683.000	77,023	XXX	55,539	58,989	(3,450)	0	0	(3,450)	0	55,539	0	21,484	21,484	926	XXX	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST	..	09/20/2019.	VARIOUS	21,500.000	593,116	XXX	606,295	482,346	(400)	0	1,815	(2,215)	0	604,479	0	(11,363)	(11,363)	21,955	XXX	L
720190 20 6	PIEDMONT OFFICE REAL TRUST CL A	..	08/16/2019.	VARIOUS	4,159.000	81,730	XXX	70,869	70,869	0	0	0	0	0	70,869	0	10,860	10,860	2,620	XXX	L
74340W 10 3	PROLOGIS INC	..	09/16/2019.	VARIOUS	3,267.000	276,997	XXX	191,838	191,838	0	0	0	0	0	191,838	0	85,159	85,159	3,463	XXX	L
74736A 10 3	QTS REALTY TRUST INC CL A	..	07/30/2019.	WELLS FARGO NA ALGO 250	400.000	18,020	XXX	16,771	0	0	0	0	0	0	16,771	0	1,249	1,249	358	XXX	L
758849 10 3	REGENCY CENTERS CORP	..	09/20/2019.	VARIOUS	14,665.000	969,176	XXX	775,900	860,542	(84,642)	0	0	(84,642)	0	775,900	0	193,276	193,276	16,104	XXX	L
76131V 20 2	RETAIL PROP OF AMERICA INC CL A	..	09/04/2019.	VARIOUS	12,900.000	148,165	XXX	147,232	0	0	0	0	0	0	147,232	0	934	934	4,273	XXX	L
78377T 10 7	RYMAN HOSPITALITY PROPERTIES	..	08/16/2019.	VARIOUS	3,573.000	270,921	XXX	238,283	238,283	0	0	0	0	0	238,283	0	32,638	32,638	12,168	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC	..	09/24/2019.	VARIOUS	3,823.000	591,893	XXX	590,080	642,226	(52,146)	0	0	(52,146)	0	590,080	0	1,813	1,813	25,409	XXX	L
82981J 10 9	SITE CENTERS CORP	..	08/16/2019.	OPPENHEIMER & CO NA CSH	2,700.000	36,724	XXX	37,286	0	0	0	0	0	0	37,286	0	(562)	(562)	0	XXX	L
84860W 30 0	SPIRIT REALTY CAPITAL INC	..	07/15/2019.	BARCLAYS CAP INC NA ALGO	1,173.000	52,398	XXX	40,580	0	0	0	0	0	0	40,580	0	11,818	11,818	1,466	XXX	L
862121 10 0	STORE CAPITAL CORPORATION	..	09/10/2019.	VARIOUS	8,366.000	299,164	XXX	179,760	236,841	(57,081)	0	0	(57,081)	0	179,760	0	119,404	119,404	8,579	XXX	L
866674 10 4	SUN COMMUNITIES INC	..	08/13/2019.	VARIOUS	1,615.000	217,352	XXX	147,563	164,262	(16,699)	0	0	(16,699)	0	147,563	0	69,790	69,790	2,592	XXX	L
876664 10 3	TAUBMAN CENTERS INC	..	09/04/2019.	VARIOUS	8,964.000	364,623	XXX	399,855	399,855	0	0	33,855	(33,855)	0	366,000	0	(1,377)	(1,377)	12,101	XXX	L
92276F 10 0	VENTAS INC	..	07/30/2019.	VARIOUS	1,630.000	110,265	XXX	111,411	0	0	0	0	0	0	111,411	0	(1,145)	(1,145)	1,292	XXX	L
92339V 10 0	VEREIT INC	..	07/15/2019.	PRIOR YEAR INCOME		0	XXX	0	0	0	0	0	0	0	0	0	0	0	646	XXX	L
925652 10 9	VICI PROPERTIES INC	..	09/09/2019.	JPM SECURITIES NA CASH	3,955.000	87,958	XXX	72,159	74,275	(2,116)	0	0	(2,116)	0	72,159	0	15,799	15,799	3,411	XXX	L
929042 10 9	VORNADO REALTY TRUST	..	08/30/2019.	MIZUHO SEC NA CASH 892	3,200.000	192,762	XXX	198,496	198,496	0	0	0	0	0	198,496	0	(5,734)	(5,734)	6,336	XXX	L
95040Q 10 4	WELLTOWER INC	..	09/24/2019.	VARIOUS	17,689.000	1,555,000	XXX	1,177,125	1,227,793	(50,669)	0	0	(50,669)	0	1,177,125	0	377,876	377,876	45,071	XXX	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						19,041,560	XXX	16,282,842	11,999,796	(389,924)	0	51,175	(441,099)	0	16,231,667	0	2,809,893	2,809,893	422,282	XXX	XXX
9799997. Total - Common Stocks - Part 4						19,041,560	XXX	16,282,842	11,999,796	(389,924)	0	51,175	(441,099)	0	16,231,667	0	2,809,893	2,809,893	422,282	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/ Market Indicator (a)
9799999.	Total - Common Stocks					19,041,560	XXX	16,282,842	11,999,796	.....(389,924)	0	51,175	.....(441,099)	0	16,231,667	0	..2,809,893	2,809,893	422,282	XXX	XXX
9899999.	Total - Preferred and Common Stocks					19,041,560	XXX	16,282,842	11,999,796	.....(389,924)	0	51,175	.....(441,099)	0	16,231,667	0	..2,809,893	2,809,893	422,282	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					450,553,666	XXX	454,514,132	437,788,987	1,881,574	.....(455,859)	474,640	951,075	.....(15,158)	443,397,874	.....(489)	..6,822,085	6,821,596	15,855,329	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: .....0.

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY		1	63,874,267	63,874,267	10/01/2019
	REPO - BOFA A TREASURY		1	324,849	324,849	10/01/2019
	REPO - CITI A TREASURY		1	63,874,267	63,874,267	10/01/2019
	REPO - JP A TREASURY		1	63,874,267	63,874,267	10/01/2019
0199999.	U.S. Government - Issuer Obligations			191,947,650	191,947,650	XXX
0599999.	Total - U.S. Government			191,947,650	191,947,650	XXX
Totals						
6499999.	Total - Issuer Obligations			191,947,650	191,947,650	XXX
7099999.	Subtotal - Bonds			191,947,650	191,947,650	XXX
9999999.	Totals			191,947,650	191,947,650	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....46,807,635 Book/Adjusted Carrying Value $.....46,807,635
2. Average balance for the year: Fair Value $.....173,474,106 Book/Adjusted Carrying Value $.....173,474,106
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....191,947,650 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Business Bank	Los Angeles, CA		0.000	0	0	455,996	504,776	476,385	XXX
Bankers Trust	Phoenix, AZ		0.000	0	0	581,962	768,906	614,863	XXX
JP Morgan Chase	San Antonio, TX		0.000	0	0	918,742	970,838	1,299,188	XXX
Hinsdale Bank & Trust	Hinsdale, IL		0.000	0	0	353,856	385,102	265,400	XXX
Midfirst Bank	Denver, CO		0.000	0	0	1,012,635	791,634	312,524	XXX
Suntrust Bank	Nashville, TN		0.000	0	0	631,644	1,397,807	977,415	XXX
US Bank	St Paul, MN		0.000	0	0	5,360,954	4,224,222	4,746,666	XXX
Wells Fargo	San Francisco, CA		0.000	0	0	1,978,738	2,589,952	2,964,514	XXX
Wells Fargo	Portland, OR		0.000	0	0	82,254	210,697	151,465	XXX
Commerce Bank	Kansas City, MO		0.000	0	0	287,440	509,449	558,535	XXX
CIBC Mellon	Toronto,ON		0.000	0	0	0	61,107	85,800	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	535,704	1,192,888	30,354	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	10,000	10,000	10,000	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	888,409	883,121	1,015,247	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	1,029,295	2,713,570	5,896,963	XXX
TD Bank	Toronto,ON		0.000	0	0	4,832,729	11,844,543	10,427,039	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	18,960,358	29,058,612	29,832,358	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	18,960,358	29,058,612	29,832,358	XXX
0599999. Total Cash		XXX	XXX	0	0	18,960,358	29,058,612	29,832,358	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

* 2 4 7 6 7 2 0 1 9 4 5 5 0 0 1 0 3 *

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	(1,915)	0	0	26,038
2. Alaska AK	0	0	0	0	(37)	0	0	243
3. Arizona AZ	0	0	0	0	2,398	0	0	51,104
4. Arkansas AR	0	0	0	0	(3,223)	0	0	44,540
5. California CA	0	0	0	0	(3,440)	517,935	0	44,940
6. Colorado CO	0	0	0	0	(815)	0	0	31,600
7. Connecticut CT	0	0	0	0	(1,592)	0	0	18,307
8. Delaware DE	0	0	0	0	(463)	0	0	1,898
9. District of Columbia DC	0	0	0	0	(7,034)	0	0	39,396
10. Florida FL	0	0	0	0	(7,745)	0	0	72,214
11. Georgia GA	0	0	0	0	(8,567)	0	0	76,520
12. Hawaii HI	0	0	0	0	(262)	0	0	2,963
13. Idaho ID	0	0	0	0	(22)	0	0	93
14. Illinois IL	0	0	0	0	(1,194)	187,965	0	82,480
15. Indiana IN	0	0	0	0	(295)	0	0	(11,465)
16. Iowa IA	0	0	0	0	(6,343)	0	0	61,163
17. Kansas KS	0	0	0	0	(1,359)	0	0	4,605
18. Kentucky KY	0	0	0	0	(1,631)	0	0	18,236
19. Louisiana LA	0	0	0	0	(6,158)	0	0	53,123
20. Maine ME	0	0	0	0	(1,734)	0	0	13,123
21. Maryland MD	0	0	0	0	(358)	0	0	5,385
22. Massachusetts MA	0	0	0	0	(632)	0	0	38,810
23. Michigan MI	0	0	0	0	(1,579)	0	0	18,946
24. Minnesota MN	0	0	0	0	(4,708)	0	0	42,670
25. Mississippi MS	0	0	0	0	(1,145)	0	0	52,309
26. Missouri MO	0	0	0	0	(1,201)	0	0	26,318
27. Montana MT	0	0	0	0	(113)	50,000	1	16,718
28. Nebraska NE	0	0	0	0	(1,907)	0	0	20,600
29. Nevada NV	0	0	0	0	(1,294)	0	0	8,947
30. New Hampshire NH	0	0	0	0	(498)	0	0	3,552
31. New Jersey NJ	0	0	0	0	(989)	0	0	13,951
32. New Mexico NM	0	0	0	0	(200)	0	0	(1,404)
33. New York NY	0	0	510	(1)	(8,961)	6,744,486	1	10,994
34. North Carolina NC	0	0	0	0	(5,961)	0	0	62,303
35. North Dakota ND	0	0	0	0	(844)	0	0	14,462
36. Ohio OH	0	0	0	0	164	0	0	40,251
37. Oklahoma OK	0	0	0	0	(173)	0	0	2,061
38. Oregon OR	0	0	0	0	(157)	0	0	2,277
39. Pennsylvania PA	0	0	0	0	(159)	2	1	24,927
40. Rhode Island RI	0	0	0	0	(133)	0	0	2,175
41. South Carolina SC	0	0	0	0	(343)	0	0	18,670
42. South Dakota SD	0	0	0	0	(1,659)	0	0	13,051
43. Tennessee TN	0	0	0	0	10,081	0	0	48,621
44. Texas TX	0	0	0	0	(5,182)	0	0	82,019
45. Utah UT	0	0	0	0	(4,359)	0	0	28,874
46. Vermont VT	0	0	0	0	(122)	0	0	682
47. Virginia VA	0	0	0	0	(7,462)	0	0	101,855
48. Washington WA	0	0	0	0	(200)	0	0	13,303
49. West Virginia WV	0	0	0	1	15,969	0	0	105,332
50. Wisconsin WI	0	0	1,000,000	1	743,566	0	0	87,192
51. Wyoming WY	0	0	0	0	(122)	0	0	1,444
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	250,000	1	225	0	0	2,268
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	26,175
58. Aggregate Other Alien OT	0	0	0	0	(16)	0	0	58
59. Totals	0	0	1,250,510	2	668,099	7,500,388	3	1,566,917
DETAILS OF WRITE-INS								
58001. GBR United Kingdom	0	0	0	0	(20)	0	0	47
58002. Other Alien Combined	0	0	0	0	5	0	0	11
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	(16)	0	0	58

* 2 4 7 6 7 2 0 1 9 4 5 5 0 0 1 0 3 *

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	(2,848)	0	0	38,727
2. Alaska AK	0	0	0	0	(115)	0	0	760
3. Arizona AZ	0	0	0	0	1,648	0	0	35,105
4. Arkansas AR	0	0	0	0	(2,223)	0	0	30,726
5. California CA	0	0	0	0	(10,036)	0	0	131,093
6. Colorado CO	0	0	0	0	(1,586)	0	0	61,530
7. Connecticut CT	0	0	0	0	(8,271)	0	0	95,123
8. Delaware DE	0	0	0	0	(2,332)	0	0	9,552
9. District of Columbia DC	0	0	0	0	(5,956)	0	0	33,358
10. Florida FL	0	0	0	0	(19,814)	0	0	184,755
11. Georgia GA	0	0	0	0	(17,609)	0	0	157,278
12. Hawaii HI	0	0	0	0	(147)	0	0	1,668
13. Idaho ID	0	0	0	0	(0)	0	0	2
14. Illinois IL	0	0	0	0	(2,212)	150,000	1	152,861
15. Indiana IN	0	0	0	0	(164)	0	0	(6,377)
16. Iowa IA	0	0	0	0	(1,888)	0	0	18,203
17. Kansas KS	0	0	0	0	(2,040)	0	0	6,916
18. Kentucky KY	0	0	0	0	(1,233)	0	0	13,790
19. Louisiana LA	0	0	0	0	(3,982)	0	0	34,356
20. Maine ME	0	0	0	0	(2,431)	0	0	18,395
21. Maryland MD	0	0	0	0	(1,720)	0	0	25,859
22. Massachusetts MA	0	0	0	0	(221)	0	0	13,591
23. Michigan MI	0	0	0	0	(2,293)	0	0	27,504
24. Minnesota MN	0	0	0	0	(4,040)	0	0	36,617
25. Mississippi MS	0	0	0	0	(198)	0	0	9,031
26. Missouri MO	0	0	0	0	(344)	0	0	7,531
27. Montana MT	0	0	0	0	(113)	0	0	16,680
28. Nebraska NE	0	0	0	0	(2,132)	0	0	23,030
29. Nevada NV	0	0	0	0	(1,350)	0	0	9,336
30. New Hampshire NH	0	0	0	0	(1,560)	0	0	11,130
31. New Jersey NJ	0	0	0	0	(1,383)	0	0	19,503
32. New Mexico NM	0	0	0	0	(2,719)	0	0	(19,094)
33. New York NY	0	0	0	0	(5,206)	0	0	37,427
34. North Carolina NC	0	0	0	0	(11,902)	0	0	124,401
35. North Dakota ND	0	0	0	0	(643)	0	0	11,018
36. Ohio OH	0	0	0	0	142	0	0	34,828
37. Oklahoma OK	0	0	0	0	(997)	0	0	11,901
38. Oregon OR	0	0	0	0	(1,012)	0	0	14,710
39. Pennsylvania PA	0	0	0	0	(501)	0	0	78,662
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(741)	0	0	40,348
42. South Dakota SD	0	0	0	0	(1,276)	0	0	10,040
43. Tennessee TN	0	0	0	0	25,375	0	0	122,384
44. Texas TX	0	0	0	0	(5,311)	0	0	84,070
45. Utah UT	0	0	0	0	(1,911)	0	0	12,658
46. Vermont VT	0	0	0	0	(629)	0	0	3,532
47. Virginia VA	0	0	0	0	(1,855)	0	0	25,315
48. Washington WA	0	0	0	0	(894)	0	0	59,425
49. West Virginia WV	0	0	0	0	5,537	0	0	36,523
50. Wisconsin WI	0	0	0	0	(2,684)	0	0	36,375
51. Wyoming WY	0	0	0	0	(156)	0	0	1,845
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	913	0	0	9,195
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	91,391
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(105,066)	150,000	1	2,044,585
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(189)	0	0	2,567
2. Alaska AK	0	0	0	0	(103)	0	0	678
3. Arizona AZ	0	0	0	0	107	0	0	2,286
4. Arkansas AR	0	0	0	0	(538)	0	0	7,438
5. California CA	0	0	0	0	(1,016)	0	0	13,272
6. Colorado CO	0	0	0	0	(289)	0	0	11,209
7. Connecticut CT	0	0	0	0	(198)	0	0	2,273
8. Delaware DE	0	0	0	0	(70)	0	0	285
9. District of Columbia DC	0	0	0	0	(94)	0	0	528
10. Florida FL	0	0	0	0	(3,051)	0	0	28,448
11. Georgia GA	0	0	0	0	(586)	0	0	5,234
12. Hawaii HI	0	0	0	0	(57)	0	0	648
13. Idaho ID	0	0	0	0	(133)	0	0	573
14. Illinois IL	0	0	0	0	(50)	0	0	3,457
15. Indiana IN	0	0	0	0	(33)	0	0	(1,289)
16. Iowa IA	0	0	0	0	(717)	0	0	6,917
17. Kansas KS	0	0	0	0	(1,211)	0	0	4,103
18. Kentucky KY	0	0	0	0	(340)	0	0	3,805
19. Louisiana LA	0	0	0	0	(725)	0	0	6,256
20. Maine ME	0	0	0	0	(315)	0	0	2,386
21. Maryland MD	0	0	0	0	(370)	0	0	5,563
22. Massachusetts MA	0	0	0	0	(111)	0	0	6,795
23. Michigan MI	0	0	0	0	(359)	0	0	4,309
24. Minnesota MN	0	0	0	0	(679)	0	0	6,152
25. Mississippi MS	0	0	0	0	(36)	0	0	1,667
26. Missouri MO	0	0	0	0	(127)	0	0	2,783
27. Montana MT	0	0	0	0	(18)	0	0	2,613
28. Nebraska NE	0	0	0	0	(418)	0	0	4,513
29. Nevada NV	0	0	0	0	(200)	0	0	1,383
30. New Hampshire NH	0	0	0	0	(112)	0	0	798
31. New Jersey NJ	0	0	0	0	(501)	0	0	7,067
32. New Mexico NM	0	0	0	0	(210)	0	0	(1,472)
33. New York NY	0	0	0	1	(3,846)	1,250,000	3	27,646
34. North Carolina NC	0	0	0	0	(765)	0	0	7,993
35. North Dakota ND	0	0	0	0	(31)	0	0	530
36. Ohio OH	0	0	0	0	13	0	0	3,305
37. Oklahoma OK	0	0	0	0	(451)	0	0	5,385
38. Oregon OR	0	0	0	0	(48)	0	0	691
39. Pennsylvania PA	0	0	0	0	(50)	50,000	1	7,878
40. Rhode Island RI	0	0	0	0	(24)	0	0	390
41. South Carolina SC	0	0	0	0	(35)	0	0	1,880
42. South Dakota SD	0	0	0	0	(259)	0	0	2,035
43. Tennessee TN	0	0	0	0	920	0	0	4,437
44. Texas TX	0	0	0	0	(1,464)	0	0	23,170
45. Utah UT	0	0	0	0	(245)	0	0	1,622
46. Vermont VT	0	0	0	0	(116)	0	0	650
47. Virginia VA	0	0	0	0	(785)	0	0	10,722
48. Washington WA	0	0	0	0	(47)	0	0	3,107
49. West Virginia WV	0	0	0	0	266	0	0	1,753
50. Wisconsin WI	0	0	0	0	(322)	0	0	4,360
51. Wyoming WY	0	0	0	0	(52)	0	0	612
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	2	0	0	24
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	197,423
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	1	(20,085)	1,300,000	4	448,858
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 4 7 6 7 2 0 1 9 4 5 5 0 0 1 0 3 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(442)	0	0	6,014
2. Alaska AK	0	0	0	0	(18)	0	0	117
3. Arizona AZ	0	0	0	0	137	0	0	2,925
4. Arkansas AR	0	0	(18,435)	0	(18,858)	0	0	5,844
5. California CA	0	0	0	0	(3,333)	0	0	43,543
6. Colorado CO	0	0	0	0	(384)	0	0	14,905
7. Connecticut CT	0	0	0	0	(343)	0	0	3,949
8. Delaware DE	0	0	0	0	(164)	0	0	670
9. District of Columbia DC	0	0	0	0	(391)	0	0	2,189
10. Florida FL	0	0	0	0	(2,917)	0	0	27,197
11. Georgia GA	0	0	0	0	(1,144)	0	0	10,219
12. Hawaii HI	0	0	0	0	(11)	0	0	119
13. Idaho ID	0	0	0	0	(206)	0	0	884
14. Illinois IL	0	0	0	0	(118)	0	0	8,149
15. Indiana IN	0	0	0	0	(90)	0	0	(3,482)
16. Iowa IA	0	0	0	0	(491)	0	0	4,733
17. Kansas KS	0	0	0	0	(677)	0	0	2,293
18. Kentucky KY	0	0	0	0	(165)	0	0	1,846
19. Louisiana LA	0	0	0	0	(645)	0	0	5,561
20. Maine ME	0	0	0	0	(605)	0	0	4,580
21. Maryland MD	0	0	0	0	(512)	0	0	7,700
22. Massachusetts MA	0	0	0	0	(177)	0	0	10,858
23. Michigan MI	0	0	0	0	(689)	0	0	8,263
24. Minnesota MN	0	0	0	0	(1,522)	0	0	13,793
25. Mississippi MS	0	0	0	0	(141)	0	0	6,460
26. Missouri MO	0	0	0	0	(196)	0	0	4,298
27. Montana MT	0	0	0	0	(16)	0	0	2,421
28. Nebraska NE	0	0	0	0	(900)	0	0	9,721
29. Nevada NV	0	0	0	0	(281)	0	0	1,945
30. New Hampshire NH	0	0	0	0	(114)	0	0	815
31. New Jersey NJ	0	0	2,000,000	1	(381)	0	0	5,369
32. New Mexico NM	0	0	0	0	(97)	0	0	(680)
33. New York NY	0	0	0	0	(663)	0	0	4,769
34. North Carolina NC	0	0	0	0	(980)	0	0	10,247
35. North Dakota ND	0	0	0	0	(28)	0	0	477
36. Ohio OH	0	0	0	0	26	0	0	6,355
37. Oklahoma OK	0	0	0	0	(236)	0	0	2,815
38. Oregon OR	0	0	0	0	(68)	0	0	989
39. Pennsylvania PA	0	0	0	0	(39)	0	0	6,114
40. Rhode Island RI	0	0	0	0	(66)	0	0	1,084
41. South Carolina SC	0	0	0	0	(32)	0	0	1,754
42. South Dakota SD	0	0	0	0	(255)	0	0	2,008
43. Tennessee TN	0	0	0	0	1,955	0	0	9,428
44. Texas TX	0	0	0	0	(997)	0	0	15,789
45. Utah UT	0	0	0	0	(286)	0	0	1,892
46. Vermont VT	0	0	0	0	(106)	0	0	595
47. Virginia VA	0	0	0	0	(807)	0	0	11,019
48. Washington WA	0	0	0	0	(57)	0	0	3,824
49. West Virginia WV	0	0	0	0	377	0	0	2,484
50. Wisconsin WI	0	0	0	0	(613)	0	0	8,311
51. Wyoming WY	0	0	0	0	(35)	0	0	410
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	2	(309,942)	0	0	579
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	128,657
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	1,981,565	3	(348,745)	0	0	432,820
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2019

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

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....217,849	623,151	5,068,836

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: ..... $.....0

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

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