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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) NAIC Company Code 19038 Employer's ID Number 06-6033504

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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

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

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

Subscribed and sworn to before me this

22nd day of October, 2019

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	9,587,254,832	0	9,587,254,832	9,698,694,757
2. Stocks:				
2.1 Preferred stocks	27,582,500	0	27,582,500	28,006,147
2.2 Common stocks	4,340,672,319	0	4,340,672,319	3,969,194,353
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)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(456,792)), cash equivalents ($.....0) and short-term investments ($.....446,492,403)	446,035,611	0	446,035,611	504,381,198
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,296,887,969	7,184,109	1,289,703,860	1,196,237,023
9. Receivables for securities	0	0	0	113,988
10. Securities lending reinvested collateral assets	20,358,211	0	20,358,211	54,812,091
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,718,791,443	7,184,109	15,711,607,334	15,451,439,558
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	87,839,987	0	87,839,987	92,556,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	669,534,939	37,449,781	632,085,158	551,862,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....27,750,604 earned but unbilled premiums)	1,125,701,974	6,629,885	1,119,072,089	1,025,126,311
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	18,399,748	1,158,408	17,241,340	16,967,906
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,885,903	0	28,885,903	40,061,313
16.2 Funds held by or deposited with reinsured companies	990,709	0	990,709	1,031,495
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	21,214,082	0	21,214,082	8,334,852
18.2 Net deferred tax asset	155,620,738	18,108,908	137,511,830	142,510,189
19. Guaranty funds receivable or on deposit	731,001	0	731,001	912,632
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	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	42,632,050	0	42,632,050	54,189,380
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	60,729,764	1,184,597	59,545,167	88,920,410
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	17,931,072,338	71,715,688	17,859,356,650	17,473,912,387
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	17,931,072,338	71,715,688	17,859,356,650	17,473,912,387

DETAILS OF WRITE-INS

1101.	0	0	0	0
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)	0	0	0	0
2501. Suspense, undistributed payments	19,373,355	0	19,373,355	42,056,302
2502. Equities and deposits in pools and associations	18,439,259	0	18,439,259	23,918,851
2503. Amounts receivable under high deductible policies	11,762,177	1,184,597	10,577,581	12,136,379
2598. Summary of remaining write-ins for Line 25 from overflow page	11,154,972	0	11,154,972	10,808,878
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	60,729,764	1,184,597	59,545,167	88,920,410

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,391,694,829)	6,574,501,108	6,389,581,643
2.	Reinsurance payable on paid losses and loss adjustment expenses	244,525,460	290,874,292
3.	Loss adjustment expenses	1,499,155,857	1,466,296,061
4.	Commissions payable, contingent commissions and other similar charges	137,943,801	153,772,764
5.	Other expenses (excluding taxes, licenses and fees)	109,755,921	124,804,082
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	54,483,298	65,905,956
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 $.....8,400	8,400	7,004
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....216,524,832 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	2,416,370,331	2,224,273,459
10.	Advance premium	450	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,845,026	12,495,885
12.	Ceded reinsurance premiums payable (net of ceding commissions)	90,085,962	41,356,234
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	10,740,981	8,436,841
15.	Remittances and items not allocated	1,714,529	2,968,383
16.	Provision for reinsurance (including $.....0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	38,453,414	0
22.	Payable for securities lending	20,358,211	54,812,091
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	(9,070,167)	(9,519,373)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	11,201,872,583	10,826,065,321
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	11,201,872,583	10,826,065,321
29.	Aggregate write-ins for special surplus funds	10,390,696	10,504,123
30.	Common capital stock	25,000,000	25,000,000
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	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	3,992,268,786	3,982,518,357
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,657,484,067	6,647,847,066
38.	Totals (Page 2, Line 28, Col. 3)	17,859,356,650	17,473,912,387
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,201	240,396
2502.	Escheat liability	76,077	558,474
2503.	Retroactive reinsurance reserve ceded	(9,386,446)	(10,318,243)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(9,070,167)	(9,519,373)
2901.	Special surplus from retroactive reinsurance	10,390,696	10,504,123
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)	10,390,696	10,504,123
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 $.....303,993,938)	264,540,546	245,990,123	319,378,092
1.2 Assumed (written $.....3,925,515,858)	3,736,517,607	3,568,841,668	4,801,602,415
1.3 Ceded (written $.....309,840,763)	270,834,918	252,257,313	327,666,255
1.4 Net (written $.....3,919,669,033)	3,730,223,235	3,562,574,479	4,793,314,252
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,199,895,899):			
2.1 Direct	179,236,696	199,689,257	245,842,971
2.2 Assumed	2,197,695,295	2,089,505,585	2,846,428,153
2.3 Ceded	172,091,603	227,691,530	274,035,993
2.4 Net	2,204,840,388	2,061,503,312	2,818,235,130
3. Loss adjustment expenses incurred	402,579,532	388,913,608	506,085,444
4. Other underwriting expenses incurred	1,109,006,293	1,069,139,528	1,407,333,878
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,716,426,214	3,519,556,448	4,731,654,452
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	13,797,021	43,018,031	61,659,800
INVESTMENT INCOME			
9. Net investment income earned	375,420,531	293,179,407	916,855,642
10. Net realized capital gains (losses) less capital gains tax of $.....1,103,782	5,277,442	23,656,932	23,803,714
11. Net investment gain (loss) (Lines 9 + 10)	380,697,973	316,836,339	940,659,356
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,146,271 amount charged off $.....9,658,397)	(8,512,126)	(7,180,050)	(10,402,157)
13. Finance and service charges not included in premiums	13,865,190	12,153,514	16,473,987
14. Aggregate write-ins for miscellaneous income	1,755,451	(31,298)	(425,345)
15. Total other income (Lines 12 through 14)	7,108,515	4,942,166	5,646,484
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	401,603,509	364,796,536	1,007,965,640
17. Dividends to policyholders	6,636,648	6,709,291	9,449,139
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)	394,966,861	358,087,245	998,516,501
19. Federal and foreign income taxes incurred	63,534,667	58,621,257	69,170,792
20. Net income (Line 18 minus Line 19) (to Line 22)	331,432,194	299,465,988	929,345,709
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,647,847,066	6,526,084,617	6,526,084,617
22. Net income (from Line 20)	331,432,194	299,465,988	929,345,709
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 $.....2,603,836	386,273,606	481,924,769	125,296,812
25. Change in net unrealized foreign exchange capital gain (loss)	(2,552,093)	(1,844,543)	(3,152,574)
26. Change in net deferred income tax	(3,604,282)	(313,689)	(16,306,626)
27. Change in nonadmitted assets	7,087,576	31,547,945	26,579,128
28. Change in provision for reinsurance	0	0	0
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	(709,000,000)	(765,000,000)	(940,000,000)
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)	9,637,001	45,780,470	121,762,448
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,657,484,067	6,571,865,087	6,647,847,066
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	1,948,811	538,847	989,827
1402. Other assets tri-party/tax credit bond income	(66)	20,948	20,962
1403. Retroactive reinsurance gain/loss	(96,325)	(482,225)	(1,339,457)
1498. Summary of remaining write-ins for Line 14 from overflow page	(96,969)	(108,868)	(96,678)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,755,451	(31,298)	(425,345)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	3,793,352,134	3,639,922,123	4,848,561,071
2. Net investment income	409,662,752	326,819,607	960,920,274
3. Miscellaneous income	7,108,515	4,942,166	5,646,484
4. Total (Lines 1 through 3)	4,210,123,401	3,971,683,896	5,815,127,829
5. Benefit and loss related payments	2,055,053,558	1,937,674,563	2,590,237,608
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	1,520,627,644	1,463,811,428	1,879,234,177
8. Dividends paid to policyholders	6,287,507	6,095,480	8,553,056
9. Federal and foreign income taxes paid (recovered) net of $.....55,035 tax on capital gains (losses)	77,517,679	57,240,205	93,973,602
10. Total (Lines 5 through 9)	3,659,486,388	3,464,821,675	4,571,998,443
11. Net cash from operations (Line 4 minus Line 10)	550,637,013	506,862,221	1,243,129,386
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,266,321,807	1,758,861,318	2,275,591,260
12.2 Stocks	14,367,675	5,311,923	5,311,923
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	134,460,810	60,602,835	122,403,765
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(31)	0
12.7 Miscellaneous proceeds	73,310,345	28,189,605	17,672,059
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,488,460,637	1,852,965,650	2,420,979,008
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,170,203,933	1,655,521,768	2,433,144,052
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	226,388,928	233,527,243	331,023,986
13.6 Miscellaneous applications	0	1,484,913	27,268,376
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,396,592,861	1,890,533,924	2,791,436,414
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)	91,867,776	(37,568,273)	(370,457,407)
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	(36,241)	(36,241)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	709,000,000	765,000,000	940,000,000
16.6 Other cash provided (applied)	8,149,625	70,507,980	70,954,403
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(700,850,375)	(694,528,261)	(869,081,838)
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)	(58,345,587)	(225,234,313)	3,590,141
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	504,381,198	500,791,058	500,791,058
19.2 End of period (Line 18 plus Line 19.1)	446,035,611	275,556,744	504,381,198

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

20.0001	Exchange of bonds	48,998,912	32,795,130	41,599,230
20.0002	Exchange of stock	7,788,890	10,000,000	10,000,000
20.0003	Stock distribution from limited partnership	773,413	1,307,676	1,636,886
20.0004	Income payment received in securities	302,110	468,237	589,557
20.0005	Other assets tri-party/tax credit bonds	0	13,921	13,921

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

Travelers Casualty and Surety 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. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 331,432,194	$ 929,345,709
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	$ 331,432,194	$ 929,345,709
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 6,657,484,067	$ 6,647,847,066
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,657,484,067	$ 6,647,847,066

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	$	201,673
	2. 12 Months or Longer	$	207,522
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	37,156,865
	2. 12 Months or Longer	$	33,089,359

(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. The Company does not enter into any derivative contracts with financing premiums.

Note 9 – Income Taxes

No significant change.

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

Through September 30, 2019, the Company sold $265.1 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	Proceeds
January 28, 2019	$ 29.0
February 19, 2019	33.8
April 26, 2019	88.1
June 24, 2019	18.9
July 26, 2019	25.3
September 26, 2019	70.0

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 $709 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2019	$ 221	$ -	$ 221
June 20, 2019	251	-	251
September 20, 2019	237	-	237

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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ -	$ 19,578,333	$ -	$ -	$ 19,578,333
Preferred stock					
Redeemable	-	25,912,500	-	-	25,912,500
Non-redeemable	-	1,670,000	-	-	1,670,000
Total preferred stock	-	27,582,500	-	-	27,582,500
Common stock					
Industrial and miscellaneous	2,430,000	-	-	-	2,430,000
Total securities at fair value	$ 2,430,000	$ 47,160,833	$ -	$ -	$ 49,590,833

At September 30, 2019, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

The Company also 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	$ 446,492,403	$ 446,492,403	$ 75,733,527	$ 370,758,876	$ -	$ -	$ -
Long-term bonds	10,072,232,280	9,587,254,832	300,289,379	9,747,965,660	23,977,241	-	-
Preferred stock	27,582,500	27,582,500	-	27,582,500	-	-	-
Common stock	2,430,000	2,430,000	2,430,000	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(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	$ 504,695,608	$ 504,696,106	$ 71,607,761	$ 433,087,847	$ -	$ -	$ -
Long-term bonds	9,698,722,732	9,698,694,757	310,413,391	9,361,771,527	26,537,814	-	-
Preferred stock	28,006,147	28,006,147	1,499,847	26,506,300	-	-	-
Common stock	10,767,206	10,767,206	10,767,206	-	-	-	-

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 $20,272,000, 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.

NOTES TO FINANCIAL STATEMENTS

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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: $ 26,870,287

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,958,427,147	4,338,242,319
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	38,514,812	42,740,784
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,996,941,959	$ 4,380,983,103
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 [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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: $ 20,358,211

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 20,358,211

16.3 Total payable for securities lending reported on the liability page: $ 20,358,211

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account

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
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]

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
	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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

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	29,016,665	29,016,665	0	0	178,354	178,354
Total	XXX	XXX	0	0	29,016,665	29,016,665	0	0	178,354	178,354

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	7,471,442	4,124,081	3,196,445	2,531,079	50,245,504	45,988,259
2. Alaska AK	L	265,844	129,232	17,117	2,086	485,820	476,918
3. Arizona AZ	L	6,290,807	5,604,419	1,463,089	2,331,363	12,126,367	11,578,254
4. Arkansas AR	L	1,670,052	1,869,958	489,362	492,170	7,174,124	8,496,988
5. California CA	L	11,996,608	15,523,294	8,251,429	7,521,411	73,479,648	81,519,085
6. Colorado CO	L	43,643	1,639,354	434,999	256,660	8,011,818	8,406,689
7. Connecticut CT	L	14,266,669	15,444,034	7,905,227	7,514,690	137,422,656	144,810,127
8. Delaware DE	L	115,274	240,330	230,056	216,950	11,854,949	12,342,027
9. District of Columbia DC	L	4,310,417	2,581,354	978,526	537,562	19,728,048	18,126,366
10. Florida FL	L	17,170,793	18,432,203	9,845,394	7,522,685	111,644,655	110,630,862
11. Georgia GA	L	7,653,131	3,761,725	3,265,835	2,094,133	30,575,702	32,966,079
12. Hawaii HI	L	462,571	1,484,181	41,179	34,695	7,604,136	7,689,998
13. Idaho ID	L	682,787	738,934	398,337	434,836	4,312,725	3,929,072
14. Illinois IL	L	16,965,009	10,912,753	7,396,473	8,384,149	50,971,873	52,136,545
15. Indiana IN	L	2,388,189	1,712,205	1,402,610	1,648,279	9,123,263	9,316,137
16. Iowa IA	L	3,145,831	3,019,034	1,744,163	1,819,241	13,495,479	12,613,971
17. Kansas KS	L	3,955,389	3,123,295	3,831,223	2,372,381	21,616,788	19,207,710
18. Kentucky KY	L	1,831,599	1,296,560	1,446,069	883,583	18,527,658	19,244,887
19. Louisiana LA	L	6,704,591	9,572,399	2,972,623	4,683,660	38,037,355	36,688,791
20. Maine ME	L	666,317	300,037	376,393	513,134	11,527,557	11,731,912
21. Maryland MD	L	7,676,500	5,337,966	3,253,028	3,643,049	54,358,509	62,516,686
22. Massachusetts MA	L	9,762,622	9,087,687	6,622,241	8,512,312	77,681,189	84,964,610
23. Michigan MI	L	3,726,732	3,709,771	6,803,168	8,196,300	228,266,248	223,751,527
24. Minnesota MN	L	5,669,093	5,928,213	3,042,548	3,191,567	30,084,374	31,054,774
25. Mississippi MS	L	3,922,666	3,974,858	1,529,916	1,519,517	15,916,517	21,987,577
26. Missouri MO	L	5,370,163	3,531,599	2,367,136	4,250,481	25,776,349	27,757,586
27. Montana MT	L	948,724	746,455	102,224	245,686	1,458,206	1,269,139
28. Nebraska NE	L	1,446,202	1,115,862	745,425	1,069,343	9,705,478	10,717,986
29. Nevada NV	L	850,586	971,901	897,449	565,430	2,919,354	3,414,254
30. New Hampshire NH	L	536,725	638,175	823,782	866,121	14,345,914	14,407,567
31. New Jersey NJ	L	2,001,662	1,899,654	24,287,387	4,847,561	182,818,441	166,981,570
32. New Mexico NM	L	2,252,275	1,644,753	364,626	360,413	3,996,070	4,119,681
33. New York NY	L	28,941,617	25,020,624	29,601,955	26,841,695	213,194,613	222,271,616
34. North Carolina NC	L	6,496,264	5,745,839	2,410,061	1,708,217	27,304,104	28,756,171
35. North Dakota ND	L	90,747	96,763	0	(708)	144,703	124,751
36. Ohio OH	L	444,680	506,973	2,407,605	1,714,294	55,923,294	59,568,156
37. Oklahoma OK	L	1,389,782	1,684,791	481,078	266,724	7,483,917	7,343,411
38. Oregon OR	L	4,892,682	4,475,840	2,693,590	1,616,178	10,404,458	10,083,049
39. Pennsylvania PA	L	10,195,200	7,530,115	16,454,587	17,133,628	164,430,970	190,766,007
40. Rhode Island RI	L	2,016,144	563,809	1,010,142	651,550	19,586,960	21,484,142
41. South Carolina SC	L	9,188,163	2,057,122	1,522,569	833,666	18,346,464	15,547,846
42. South Dakota SD	L	1,277,402	572,303	241,787	270,356	1,763,658	1,360,495
43. Tennessee TN	L	9,446,670	11,602,001	4,379,152	4,231,510	50,186,566	55,616,890
44. Texas TX	L	52,986,654	42,378,779	5,765,099	8,468,409	118,839,462	114,350,439
45. Utah UT	L	1,167,463	2,538,117	647,613	866,610	4,916,332	4,739,365
46. Vermont VT	L	1,130,851	678,552	423,067	364,713	3,238,014	3,839,949
47. Virginia VA	L	16,153,710	15,123,161	7,360,449	8,016,286	35,371,072	38,186,864
48. Washington WA	L	1,398,651	737,647	723,665	1,182,193	12,846,496	11,225,326
49. West Virginia WV	L	2,948,084	2,131,514	1,282,205	796,282	7,634,417	7,239,136
50. Wisconsin WI	L	1,379,300	1,807,532	6,105,778	3,199,344	27,390,089	30,027,822
51. Wyoming WY	L	19,350	14,592	5,320	7,300	166,719	156,941
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	38,634	393,646	0	0	36,213	13,300
54. Puerto Rico PR	L	138,894	147,461	4,018	(187,220)	339,904	686,810
55. US Virgin Islands VI	L	31,961	35,965	0	0	158,428	159,002
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	120	722,571	0	0	0	0
59. Totals	XXX	303,993,938	266,661,993	190,045,216	167,043,555	2,064,999,626	2,124,391,122
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	682,913	0	0	0	0
58002. CYM Cayman Islands	XXX	0	39,658	0	0	0	0
58003. BEL Belgium	XXX	(25)	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	120	722,571	0	0	0	0

(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	

Q11

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	UIP.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	UDP.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
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.....	RE.....	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.....	DS.....	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.....	DS.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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	3,038,663	1,191,499	39.211	74.919
2. Allied lines	1,448,913	589,106	40.658	51.236
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	19,893,254	10,877,798	54.681	54.566
5. Commercial multiple peril	20,858	1,466,226	7,029.442	9,534.668
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	983	(24)	(2.413)	2,555.883
9. Inland marine	111,897	27,443	24.525	19.091
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	800	0.000	0.000
11.2. Medical professional liability - claims-made	0	(714)	0.000	0.000
12. Earthquake	21,733	(11)	(0.051)	0.000
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	195,037,101	83,159,828	42.638	29.977
17.1 Other liability-occurrence	1,615,133	65,340,488	4,045.518	(10,747.108)
17.2 Other liability-claims made	688,652	6,014,801	873.417	769.758
17.3 Excess workers' compensation	0	421,163	0.000	0.000
18.1 Products liability-occurrence	702,593	3,123,941	444.630	3,540.157
18.2 Products liability-claims made	0	(16,574)	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	(5,952,539)	0.000	0.000
19.3, 19.4 Commercial auto liability	0	7,927,715	0.000	0.000
21. Auto physical damage	0	(7,322)	0.000	0.000
22. Aircraft (all perils)	0	(202,106)	0.000	0.000
23. Fidelity	131,874	(68,330)	(51.815)	(37.186)
24. Surety	41,818,894	5,342,606	12.776	7.574
26. Burglary and theft	9,998	902	9.025	3.870
27. Boiler and machinery	0	0	0.000	0.000
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	0	0.000	0.000
35. Totals	264,540,546	179,236,696	67.754	81.178
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	1,525,221	3,862,936	2,522,572
2. Allied lines	442,623	1,312,151	1,213,742
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	6,869,706	19,424,161	20,729,773
5. Commercial multiple peril	4,859	20,434	16,334
6. Mortgage guaranty	0	0	0
8. Ocean marine	550	1,022	1,066
9. Inland marine	35,399	105,178	119,134
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	7,633	22,093	22,397
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	64,358,187	212,288,761	187,052,323
17.1 Other liability-occurrence	1,235,558	1,582,213	1,074,082
17.2 Other liability-claims made	0	1,438	635,229
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	0	702,593	108,120
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	333	23,121	124,739
24. Surety	20,006,379	64,642,868	53,024,732
26. Burglary and theft	1,698	4,968	17,750
27. Boiler and machinery	0	0	0
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	94,488,147	303,993,938	266,661,993
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 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	2,150,324	2,511,590	4,661,914	505,694	46,066	551,760	1,842,009	38,813	2,221,387	4,102,210	197,379	(205,323)	(7,945)
2. 2017	481,179	732,002	1,213,181	244,108	17,278	261,386	379,678	21,273	556,079	957,030	142,607	(137,372)	5,235
3. Subtotals 2017 + Prior	2,631,503	3,243,592	5,875,095	749,802	63,344	813,146	2,221,687	60,086	2,777,467	5,059,240	339,986	(342,695)	(2,709)
4. 2018	654,217	1,326,566	1,980,783	514,394	100,440	614,833	478,064	52,469	858,398	1,388,930	338,241	(315,260)	22,981
5. Subtotals 2018 + Prior	3,285,720	4,570,158	7,855,878	1,264,195	163,784	1,427,979	2,699,751	112,555	3,635,864	6,448,171	678,227	(657,955)	20,272
6. 2019	XXX	XXX	XXX	XXX	961,662	961,662	XXX	488,348	1,137,138	1,625,486	XXX	XXX	XXX
7. Totals	3,285,720	4,570,158	7,855,878	1,264,195	1,125,445	2,389,641	2,699,751	600,903	4,773,002	8,073,657	678,227	(657,955)	20,272
8. Prior Year-End's Surplus As Regards Policyholders	6,647,847												

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. 20.6 %	2. (14.4)%	3. 0.3 %

Col. 13, Line 7 Line 8
4. 0.3 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State surcharges receivable	9,821,821	0	9,821,821	9,266,067
2505. Other assets	1,222,665	0	1,222,665	1,431,236
2506. Other assets tri-party/tax credit bonds	144,424	0	144,424	144,490
2507. Deferred compensation funds	0	0	0	1,797
2508. Assumed reinsurance receivable and payable	(33,937)	0	(33,937)	(34,712)
2597. Summary of remaining write-ins for Line 25	11,154,972	0	11,154,972	10,808,878

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	(96,969)	(108,868)	(96,678)
1497. Summary of remaining write-ins for Line 14	(96,969)	(108,868)	(96,678)

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	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.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		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

NONE

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	1,212,384,473	1,003,666,894
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,563,786	45,706,274
	2.2 Additional investment made after acquisition	216,825,142	285,317,712
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	2,193,660	8,092,699
6.	Total gain (loss) on disposals	0	(96,059)
7.	Deduct amounts received on disposals	135,234,223	124,040,651
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(2,546,025)	(3,036,285)
10.	Deduct current year's other-than-temporary impairment recognized	6,298,845	3,226,111
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,296,887,969	1,212,384,473
12.	Deduct total nonadmitted amounts	7,184,109	16,147,450
13.	Statement value at end of current period (Line 11 minus Line 12)	1,289,703,860	1,196,237,023

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	13,695,895,257	13,458,426,070
2.	Cost of bonds and stocks acquired	1,228,067,259	2,486,969,725
3.	Accrual of discount	7,071,979	8,412,088
4.	Unrealized valuation increase (decrease)	386,683,781	126,145,667
5.	Total gain (loss) on disposals	13,258,987	5,089,737
6.	Deduct consideration for bonds and stocks disposed of	1,339,017,690	2,334,868,057
7.	Deduct amortization of premium	37,135,196	56,486,125
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	855,131	159,492
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,540,406	2,365,644
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,955,509,652	13,695,895,257
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	13,955,509,652	13,695,895,257

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)	7,932,232,132	1,335,486,087	1,262,624,336	25,426,375	8,007,226,314	7,932,232,132	8,030,520,258	8,175,029,329
2. NAIC 2 (a)	1,899,150,525	65,362,212	61,233,480	(1,355,507)	1,899,981,880	1,899,150,525	1,901,923,750	1,916,445,094
3. NAIC 3 (a)	64,708,646	0	8,226,807	69,604	73,988,001	64,708,646	56,551,443	71,281,351
4. NAIC 4 (a)	40,371,148	1,000,000	11,577,068	(543,713)	35,739,963	40,371,148	29,250,368	36,037,936
5. NAIC 5 (a)	40,306,188	0	286,352	(33,497,814)	25,681,836	40,306,188	6,522,023	4,588,667
6. NAIC 6 (a)	8,748,186	0	8,714	239,923	8,175,066	8,748,186	8,979,395	8,485
7. Total Bonds	9,985,516,825	1,401,848,298	1,343,956,756	(9,661,131)	10,050,793,060	9,985,516,825	10,033,747,236	10,203,390,863
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	27,969,080	0	0	(386,580)	27,943,920	27,969,080	27,582,500	28,006,147
10. NAIC 3	0	0	0	0	0	0	0	0
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	27,969,080	0	0	(386,580)	27,943,920	27,969,080	27,582,500	28,006,147
15. Total Bonds and Preferred Stock	10,013,485,905	1,401,848,298	1,343,956,756	(10,047,711)	10,078,736,980	10,013,485,905	10,061,329,736	10,231,397,010

(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 $.....446,492,403; 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	446,492,403	XXX	446,492,403	530,766	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	504,696,106	501,015,191
2. Cost of short-term investments acquired	3,017,381,228	4,563,062,896
3. Accrual of discount	0	3,010
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	3,075,583,313	4,559,346,737
7. Deduct amortization of premium	1,617	38,254
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)	446,492,403	504,696,106
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	446,492,403	504,696,106

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

NONE

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	0
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	0
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	0
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		289,063		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	289,063	289,063		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
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												
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors		04/11/2017	2	0	299,414	0	6,883,242	5.980
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	299,414	0	6,883,242	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners		12/22/2014	3	0	2,419,748	0	1,393,656	0.810
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	181,143	0	2,193,929	3.580
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	1,937,802	0	7,127,234	0.100
	Capital Partners Private Equity Income Fund III, L.P.	Norwalk	CT	Capital Partners		11/09/2017	3	0	50,474	0	6,894,125	1.667
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	953,552	0	7,538,576	0.040
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	3	0	1,335,509	0	7,407,468	0.820
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital		02/02/2017	3	0	1,736,415	0	1,773,686	3.450
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	107,819	0	3,692,891	0.880
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	561,535	0	1,514,442	2.780
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	1,252,988	0	2,589,463	4.960
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	63,438	0	11,143,881	7.020
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	200,000	0	6,520,000	0.781
	GGV Capital VII Plus L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	70,000	0	1,570,000	0.781
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	2,138,907	0	6,124,785	0.440
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	0	250,000	0	5,350,000	6.550
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	87,916	0	1,979,093	3.110
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Inverness Graham		05/19/2015	3	0	799,375	0	4,269,026	7.000
	J.C. Flowers II L.P.	New York	NY	J.C. Flowers & Co		06/07/2006	3	0	47,931	0	1,308,210	0.570
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	1,202,544	0	3,575,493	2.220
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc		05/04/2005	3	0	1,667	0	513,217	1.560
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	301,704	0	2,286,668	6.320
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc		11/24/2015	3	0	305,923	0	4,399,778	2.550
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital		03/11/2016	3	0	1,987,438	0	2,954,047	9.530
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	0	364,910	0	4,541,410	3.080
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	632,014	0	0	4,301,299	3.260
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	1,033	0	1,201,726	0.230
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	735,856	0	19,229,540	7.880
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	1,507,108	0	0	23,492,892	1.250
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	271,871	0	3,636,529	1.070
	Silverfleet Capital Partners Fund LP	London	GBR	Silverfleet Capital Partners		01/01/2010	3	0	107,755	0	977,746	3.870
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	0	268,479	0	5,217,038	2.480
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	205,032	0	8,190,652	2.110
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	881,922	0	835,077	2.170
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	76,300	0	12,964,570	1.270
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	465,283	0	11,231,733	1.100
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	375,000	0	12,129,658	12.220

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
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	125,835	0	2,622,832	4.310
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	1,783,322	0	14,395,168	4.070
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors		02/12/2016	3	0	2,409,915	0	4,889,607	6.310
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	105,556	0	29,713,443	5.870
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,139,122	26,171,897	0	253,690,589	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar		10/13/2006	0	0	22,080	0	14,434,018	49.000
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018	0	1,573,936	0	0	20,926,064	1.000
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Dermody GP, LLC		07/19/2018	0	0	2,018,414	0	15,894,271	4.020
	HighBrook Property Fund III, LP	Wilmington	DE	HighBrook Income Property Fund		10/05/2018	0	0	1,153,981	0	8,582,539	3.470
	PCCP Credit VI, LP	Los Angeles	CA	PCCP, LLC		01/14/2015	0	0	329,979	0	2,654,663	3.800
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Prime Finance Partners		09/13/2018	0	0	940,000	0	15,102,000	3.140
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Rialto Capital Management		09/17/2014	0	0	(12,701)	0	0	5.880
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Rialto Capital Management		03/28/2017	0	0	1,642,576	0	1,883,916	1.260
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								1,573,936	6,094,329	0	79,477,471	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017	0	0	2,182,500	0	59,652	97.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	2,182,500	0	59,652	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners		05/25/2018	0	2,216,691	0	0	17,783,309	2.160
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies		04/09/2018	0	0	1,492,283	0	3,846,572	10.270
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	ArcLight Capital Partners		04/15/2015	0	0	1,074,787	0	2,781,529	0.330
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy		02/24/2017	0	0	953,058	0	7,145,089	0.990
	Cowen Healthcare Investments II LP	New York	NY	Cowen Group, Inc		01/24/2018	0	0	1,193,413	0	2,148,142	4.350
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management		09/30/2014	0	0	521,040	0	4,259,148	1.940
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	17,821	0	5,039,814	2.720
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016	0	0	665,204	0	6,280,435	0.440
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		01/01/2010	3	0	53,587	0	43,509	1.490
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016	0	0	908,668	0	4,467,119	4.040
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC		08/10/2018	0	0	761,840	0	10,688,542	2.790
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	NexPhase Capital		08/10/2007	3	0	1,378,537	0	1,457,577	7.120
	Monarch Capital Partners IV LP	New York	NY	Monarch Alternative Capital		01/03/2018	0	0	1,125,000	0	3,750,000	4.210
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016	0	0	1,350,000	0	9,552,177	0.670
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014	0	0	329,717	0	2,358,266	0.440
	NVM Private Equity Vintage III L.P.	Reading	GBR	NVM Private Equity		06/27/2017	0	0	618,293	0	9,814,791	7.050
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners		07/15/2016	0	0	345,067	0	1,658,614	9.190
	Quintana Energy Partners, L.P.	Houston	TX	Quintana Capital Group		01/01/2010	0	0	149,327	0	43,099	3.720
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018	0	0	1,061,424	0	13,497,517	2.720
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	0	0	3,319,960	0	7,594,692	6.010
	Sheridan Production Partners III-A, L.P.	Houston	TX	Sheridan Production Partners		10/17/2014	0	0	(75,000)	0	9,997,500	4.080

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
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital		03/05/2018	0	0	83,319	0	12,949,635	2.260
	Staple Street Capital II, L.P	New York	NY	Staple Street Capital Partners		12/22/2014	0	0	2,587,715	0	9,081,336	5.650
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners		06/26/2017	0	0	922,616	0	3,958,563	4.180
	Transom Capital Fund II, LP	Los Angeles	CA	Transom Capital Group		07/30/2015	0	0	1,343,920	0	1,985,931	7.060
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group		12/14/2017	0	0	2,470,249	0	13,487,084	6.620
	W Capital Partners IV, L.P	New York	NY	W Capital Partners		05/07/2018	0	0	(371,555)	0	8,430,812	5.210
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018	0	0	283,038	0	12,447,650	2.950
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								2,216,691	24,563,329	0	186,548,452	XXX
4499999. Subtotal - Unaffiliated								5,929,748	57,128,969	0	526,599,754	XXX
4599999. Subtotal - Affiliated								0	2,182,500	0	59,652	XXX
4699999. Totals								5,929,748	59,311,469	0	526,659,406	XXX

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value					15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																		
	Aquiline Financial Services Fund III L.P	New York	NY	Distribution	12/22/2014	09/09/2019	(81,163)	0	0	0	0	0	0	(81,163)	(81,163)	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	09/26/2019	1,292,697	0	0	0	0	0	0	1,292,697	1,292,697	0	0	0	0
	Bridgepoint Europe IV 'B' L.P	London	GBR	Distribution	01/01/2010	09/30/2019	81,419	0	0	0	0	0	0	81,419	81,419	0	0	0	0
	Capital Partners Private Equity Income Fund III, L.P	Norwalk	CT	Distribution	11/09/2017	08/09/2019	82,483	0	0	0	0	0	0	82,483	82,483	0	0	0	0
	Carlyle Partners VII, L.P	Washington	DC	Distribution	01/11/2018	08/14/2019	6,847	0	0	0	0	0	0	6,847	6,847	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P	Washington	DC	Distribution	03/06/2015	07/29/2019	72,126	0	0	0	0	0	0	72,126	72,126	0	0	0	0
	Catterton Partners VI, L.P	Greenwich	CT	Distribution	06/21/2006	08/08/2019	243,246	0	0	0	0	0	0	243,246	243,246	0	0	0	0
	CIP Capital Fund II, L.P	New York	NY	Distribution	02/02/2017	08/30/2019	280,052	0	0	0	0	0	0	280,052	280,052	0	0	0	0
	Crestview Partners II, L.P	New York	NY	Distribution	08/29/2008	08/23/2019	436,766	0	0	0	0	0	0	436,766	436,766	0	0	0	0
	Excellere Capital Fund III, L.P	Denver	CO	Distribution	07/31/2015	09/19/2019	696,542	0	0	0	0	0	0	696,542	696,542	0	0	0	0
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	08/19/2019	(10)	0	0	0	0	0	0	(10)	(10)	0	0	0	0
	Green Equity Investors VII, L.P	Los Angeles	CA	Distribution	02/29/2016	08/19/2019	(41,788)	0	0	0	0	0	0	(41,788)	(41,788)	0	0	0	0
	Greenhill Capital Partners II, L.P	New York	NY	Distribution	03/31/2014	09/13/2019	1,526,919	0	0	0	0	0	0	1,526,919	1,526,919	0	0	0	0
	HCI Equity Partners V, L.P	Washington	DC	Distribution	04/14/2017	08/07/2019	275,427	0	0	0	0	0	0	275,427	275,427	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P	Oslo	NOR	Distribution	09/30/2014	08/22/2019	173,649	0	0	0	0	0	0	173,649	173,649	0	0	0	0
	J.C. Flowers II L.P	New York	NY	Distribution	06/07/2006	09/09/2019	2,466,318	0	0	0	0	0	0	2,466,318	2,466,318	0	0	0	0
	NexPhase Capital Fund III, LP	New York	NY	Distribution	03/11/2016	09/20/2019	871,120	0	0	0	0	0	0	871,120	871,120	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
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	07/31/2019	(31,657)	0	0	0	0	0	0	(31,657)	(31,657)	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	08/20/2019	1,033	0	0	0	0	0	0	1,033	1,033	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	09/30/2019	583,085	0	0	0	0	0	0	583,085	583,085	0	0	0	0
	Silverfleet Capital Partners Fund LP	London	GBR	Distribution	01/01/2010	07/19/2019	776,717	0	0	0	0	0	0	776,717	776,717	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	09/10/2019	53	0	0	0	0	0	0	53	53	0	0	0	0
	Spire Capital Partners III, L.P.	New York	NY	Distribution	03/29/2013	08/15/2019	28,069	0	0	0	0	0	0	28,069	28,069	0	0	0	0
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	07/12/2019	578,954	0	0	0	0	0	0	578,954	578,954	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	07/22/2019	27,213	0	0	0	0	0	0	27,213	27,213	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							10,346,116	0	0	0	0	0	0	10,346,116	10,346,116	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	09/30/2019	825,883	0	0	0	0	0	0	825,883	825,883	0	0	0	0
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Distribution	10/13/2006	07/03/2019	88,200	0	0	0	0	0	0	88,200	88,200	0	0	0	0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	08/16/2019	151,103	0	0	0	0	0	0	151,103	151,103	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	07/30/2019	165,133	0	0	0	0	0	0	165,133	165,133	0	0	0	0
	HighBrook Property Fund III, LP	Wilmington	DE	Distribution	10/05/2018	08/12/2019	1,005,640	0	0	0	0	0	0	1,005,640	1,005,640	0	0	0	0
	PCCP CREDIT IX, LP	Los Angeles	CA	Distribution	03/14/2017	09/24/2019	192,635	0	0	0	0	0	0	192,635	192,635	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	09/23/2019	1,946,421	0	0	0	0	0	0	1,946,421	1,946,421	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	09/17/2019	1,424,482	0	0	0	0	0	0	1,424,482	1,424,482	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	07/02/2019	(20,164)	0	0	0	0	0	0	(20,164)	(20,164)	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	08/20/2019	54,809	0	0	0	0	0	0	54,809	54,809	0	0	0	0
	RCG Longview Equity Fund, L.P.	New York	NY	Distribution	04/26/2007	08/26/2019	57,954	0	0	0	0	0	0	57,954	57,954	0	0	0	0
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	08/19/2019	(12,701)	0	0	0	0	0	0	(12,701)	(12,701)	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	09/30/2019	170	0	0	0	0	0	0	170	170	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	09/30/2019	91,069	0	0	0	0	0	0	91,069	91,069	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,970,633	0	0	0	0	0	0	5,970,633	5,970,633	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Institutional Partners VI, L.P.	New York	NY	Distribution	12/16/2015	08/07/2019	1,250,000	0	0	0	0	0	0	1,250,000	1,250,000	0	0	0	0
	Cowen Healthcare Investments II LP	New York	NY	Distribution	01/24/2018	07/23/2019	534,866	0	0	0	0	0	0	534,866	534,866	0	0	0	0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	09/20/2019	1,707,276	0	0	0	0	0	0	1,707,276	1,707,276	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	07/19/2019	102,024	0	0	0	0	0	0	102,024	102,024	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	09/30/2019	818,040	0	0	0	0	0	0	818,040	818,040	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	07/03/2019	508	0	0	0	0	0	0	508	508	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	07/26/2019	(29,977)	0	0	0	0	0	0	(29,977)	(29,977)	0	0	0	0
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010	09/12/2019	667,522	0	0	0	0	0	0	667,522	667,522	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	09/30/2019	1,859,453	0	0	0	0	0	0	1,859,453	1,859,453	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	09/30/2019	429,281	0	0	0	0	0	0	429,281	429,281	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	07/31/2019	7,669	0	0	0	0	0	0	7,669	7,669	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	07/31/2019	65,983	0	0	0	0	0	0	65,983	65,983	0	0	0	0
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010	08/30/2019	149,327	0	0	0	0	0	0	149,327	149,327	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	08/06/2019	291,966	0	0	0	0	0	0	291,966	291,966	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	07/30/2019	(75,000)	0	0	0	0	0	0	(75,000)	(75,000)	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
	W Capital Partners IV, L.P.	New York	NY	Distribution	05/07/2018	09/09/2019	(730,061)	0	0	0	0	0	0	(730,061)	(730,061)	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							7,048,875	0	0	0	0	0	0	7,048,875	7,048,875	0	0	0	0
4499999. Subtotal - Unaffiliated							23,365,625	0	0	0	0	0	0	23,365,625	23,365,625	0	0	0	0
4699999. Totals							23,365,625	0	0	0	0	0	0	23,365,625	23,365,625	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		09/20/2019	PAR WRITE-UP		5,370	5,370	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		09/20/2019	PAR WRITE-UP		26,719	26,719	0	1
38376R 8F 6	GNR 2017-H18 HC 2.000 2066 04		09/20/2019	PAR WRITE-UP		61,318	61,318	0	1
0599999.	Total - Bonds - U.S. Government					93,407	93,407	0	XXX
Bonds - U.S. Political Subdivisions of States									
103637 JD 7	BOZEMAN GENERAL OBLIGATI 2.375 2038 07		08/29/2019	STIFEL NICOLAUS & CO INC		979,850	1,000,000	0	1FE
127109 PV 2	CABRILLO CCD GO REF S201 2.750 2038 08		09/18/2019	PIPER JAFFRAY		6,326,157	6,410,000	0	1FE
278444 HZ 0	EAU CLAIRE GENERAL OBLIG 2.000 2031 04		08/14/2019	PIPER JAFFRAY		519,619	525,000	0	1FE
409558 6K 4	HAMPTON GO S2019A 2.750 2040 03		09/25/2019	WELLS FARGO SECURITIES		3,427,857	3,460,000	0	1FE
409558 6L 2	HAMPTON GO S2019A 2.750 2041 03		09/25/2019	WELLS FARGO SECURITIES		3,493,342	3,550,000	0	1FE
432290 MQ 4	HILLSBOROUGH CO GO REF S 2.750 2037 07		07/31/2019	MORGAN STANLEY		2,427,861	2,445,000	0	1FE
499513 DD 8	KNOX CNTY GENERAL OBLIGA 2.875 2039 06		09/17/2019	J P MORGAN CHASE SECURITIES INC		2,407,343	2,420,000	0	1FE
58178C AQ 0	MCKINNEY GENERAL OBLIGAT 3.000 2034 08		08/14/2019	RAYMOND JAMES & ASSOC		689,234	650,000	0	1FE
584002 XG 9	MECKLENBURG CO GEN OBLIG 2.500 2037 03		09/10/2019	MORGAN STANLEY		9,860,400	10,000,000	0	1FE
797661 YC 3	SAN FRANCISCO BAY AREA G 3.000 2038 08		07/31/2019	MORGAN STANLEY		4,114,760	4,000,000	0	1FE
801686 RZ 1	SANTA CLARITA CCD S2019 3.000 2034 08		08/08/2019	PIPER JAFFRAY		476,015	450,000	0	1FE
801686 SJ 6	SANTA CLARITA CCD S2019 3.000 2041 08		08/22/2019	PIPER JAFFRAY		1,178,341	1,150,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					35,900,778	36,060,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
14739H DT 5	CASCADE WATER ALLIANCE W 2.000 2031 09		08/14/2019	MORGAN STANLEY		3,485,346	3,530,000	0	1FE
14739H DW 8	CASCADE WATER ALLIANCE W 2.375 2034 09		08/14/2019	MORGAN STANLEY		3,728,256	3,740,000	0	1FE
3133D3 BG 9	FHLMC PASS THR #QK0039 2.500 2039 09		09/09/2019	J P MORGAN CHASE SECURITIES INC		10,040,013	9,963,728	7,611	1
3137FN ZQ 6	FHR 4922 NG CMO 2.500 2049 04		09/19/2019	NOMURA SECURITIES INTL		10,009,375	10,000,000	20,139	1
3140JA M7 0	FNMA PASS THRU #BM5781 3.000 2045 01		07/12/2019	WELLS FARGO SECURITIES		9,742,685	9,607,579	11,209	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 VS 2	FNMA PASS THRU #1524 2.500 2047 02		09/27/2019	WELLS FARGO SECURITIES		15,039,844	15,000,000	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					58,017,141	57,809,199	43,932	XXX
Bonds - Industrial and Miscellaneous									
00846U AL 5	AGILENT TECHNOLOGIES INC 2.750 2029 09		09/05/2019	J P MORGAN CHASE SECURITIES INC		6,952,120	7,000,000	0	2FE
03027X AX 8	AMERICAN TOWER CORP 2.750 2027 01		09/30/2019	TD SECURITIES		3,993,520	4,000,000	0	2Z
100743 AL 7	BOSTON GAS COMPANY (144A 3.001 2029 08	C	07/25/2019	CITIGROUP GLOBAL MARKETS		4,015,560	4,000,000	0	1FE
20034D JA 8	COMERICA BANK 2.500 2024 07		07/19/2019	SUNTRUST		3,997,000	4,000,000	0	1FE
207597 EJ 0	CONNECTICUT LIGHT AND PO 3.200 2027 03		09/10/2019	MIZUHO INTERNATIONAL PLC		7,360,010	7,000,000	1,244	1FE
21036P BE 7	CONSTELLATION BRANDS INC 3.150 2029 08		07/24/2019	BAS-MERRILL LYNCH		4,997,850	5,000,000	0	2FE
126307 BA 4	CSC HOLDINGS LLC (144A) 5.750 2030 01		07/01/2019	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	4FE
26442C AY 0	DUKE ENERGY CAROLINAS 2.450 2029 08		08/12/2019	BARCLAYS CAPITAL INC		9,987,700	10,000,000	0	1FE
26884T AT 9	ERAC USA FINANCE LLC (14 2.700 2023 11		09/16/2019	BARCLAYS CAPITAL INC		2,419,680	2,400,000	24,660	2FE
30231G BD 3	EXXON MOBIL CORP 2.275 2026 08		08/13/2019	J P MORGAN CHASE SECURITIES INC		16,000,000	16,000,000	0	1FE
302491 AU 9	FMC CORP 3.450 2029 10		09/17/2019	CITIGROUP GLOBAL MARKETS		4,999,950	5,000,000	0	2FE
37940X AA 0	GLOBAL PAYMENTS INC 2.650 2025 02		08/07/2019	BAS-MERRILL LYNCH		2,999,250	3,000,000	0	2FE
438516 BW 5	HONEYWELL INTERNATIONAL 2.300 2024 08		07/30/2019	J P MORGAN CHASE SECURITIES INC		2,993,790	3,000,000	0	1FE
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		07/02/2019	UBS AG		4,832,730	4,500,000	66,650	2FE
502431 AA 7	L3HARRIS TECH INC (144A) 4.950 2021 02		07/02/2019	EXCHANGED		2,065,780	2,000,000	37,675	2FE
502431 AC 3	L3HARRIS TECH INC (144A) 3.950 2024 05		07/02/2019	EXCHANGED		357,780	342,000	1,276	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
502431 AD 1	L3HARRIS TECH INC (144A) 3.850 2026 12		07/02/2019	EXCHANGED		1,053,050	1,000,000	1,818	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
59217G DC 0	MET LIFE GLOBAL FUNDING 3.050 2029 06		07/02/2019	VARIOUS		3,056,510	3,000,000	4,575	1FE
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
674599 DB 8	OCCIDENTAL PETROLEUM 6.950 2024 07		09/18/2019	EXCHANGED		3,498,690	3,000,000	44,596	2FE
68233J BH 6	ONCOR ELECTRIC DELIVERY 3.700 2028 11		09/04/2019	FTN FINANCIAL		4,484,960	4,000,000	45,633	1FE
682680 AX 1	ONEOK INC 2.750 2024 09		08/27/2019	VARIOUS		4,009,360	4,000,000	2,139	2FE
760759 AU 4	REPUBLIC SERVICES 2.500 2024 08		07/30/2019	J P MORGAN CHASE SECURITIES INC		3,002,790	3,000,000	0	2FE
854502 AK 7	STANLEY BLACK & DECKER 3.400 2026 03		07/29/2019	FIFTH THIRD SECURITIES		3,144,630	3,000,000	42,500	1FE
882508 BG 8	TEXAS INSTRUMENTS INC 2.250 2029 09		08/26/2019	BAS-MERRILL LYNCH		6,978,230	7,000,000	0	1FE
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		09/24/2019	BAS-MERRILL LYNCH		4,993,050	5,000,000	0	2FE
904764 BH 9	UNILEVER CAPITAL 2.125 2029 09	C	09/04/2019	VARIOUS		6,945,290	7,000,000	0	1FE
927804 GB 4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		07/12/2019	MUFG SECURITIES AMERICAS INC		3,002,040	3,000,000	1,438	1FE
931142 EQ 2	WALMART INC 2.375 2029 09		09/20/2019	BAS-MERRILL LYNCH		3,008,100	3,000,000	0	1FE
29250N AH 8	ENBRIDGE INC 3.500 2024 06	A	07/10/2019	WELLS FARGO SECURITIES		1,548,492	1,501,000	4,670	2FE
00913R AF 3	AIR LIQUIDE FINANCE (144 2.250 2029 09	D	09/12/2019	MUFG SECURITIES AMERICAS INC		4,935,160	5,000,000	1,125	1FE
01748T AB 7	ALLEGION PLC 3.500 2029 10	D	09/19/2019	BAS-MERRILL LYNCH		2,998,980	3,000,000	0	2FE
21987B AZ 1	CODELCO (144A) 3.000 2029 09	D	09/23/2019	SCOTIA CAPITAL		9,984,600	10,000,000	0	1FE
225401 AM 0	CREDIT SUISSE GROUP AG (2.593 2025 09	D	09/04/2019	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	0	2FE
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
902613 AA 6	UBS GROUP AG (144A) 3.126 2030 08	D	08/06/2019	UBS AG		3,000,000	3,000,000	0	1FE
060352 AE 1	BANK 2017-BNK6 A4 3.254 2060 07		07/12/2019	CITIGROUP GLOBAL MARKETS		9,877,773	9,500,000	12,880	1FE
36251P AC 8	GSMS 2016-GS3 A3 2.592 2049 10		08/29/2019	BAS-MERRILL LYNCH		6,338,344	6,150,000	886	1FE
14043T AB 2	COPAR 2019-2 A1 2.131 2020 09		09/10/2019	J P MORGAN CHASE SECURITIES INC		70,000,000	70,000,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					250,438,159	247,393,000	337,070	XXX
8399997.	Total - Bonds - Part 3					344,449,484	341,355,606	381,002	XXX
8399999.	Total - Bonds					344,449,484	341,355,606	381,002	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					344,449,484	XXX	381,002	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																					
797224 AA 0	SAN CLEMENTE 3.585	..	08/27/2019.	REDEEMED		118,890	118,890	118,890	118,890	0	1	0	1	0	118,890	0	0	0	3,197	08/27/2021.	1
797224 AA 0	SAN CLEMENTE 3.585	..	09/26/2019.	MAKE WHOLE CALL		356,838	349,992	349,992	349,991	0	1,260	0	1,260	0	351,251	0	(1,258)	(1,258)	17,266	08/27/2021.	1
912810 ED 6	U S TREASURY BONDS 8.125	..	08/15/2019.	MATURED		2,000,000	2,000,000	2,395,156	2,020,999	0	(20,999)	0	(20,999)	0	2,000,000	0	0	0	162,500	08/15/2019.	1
912828 TC 4	U S TREASURY NOTES 1.000	..	06/30/2019.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	25,875	06/30/2019.	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 QU 4	GNMA II PASS #MA4067 2.500	..	09/20/2019.	PAID ON PRINCIPAL		1,795,223	1,795,223	1,767,571	1,767,432	0	27,791	0	27,791	0	1,795,223	0	0	0	30,171	11/20/2046.	1
36179S UT 2	GNMA II PASS #MA4194 2.500	..	09/20/2019.	PAID ON PRINCIPAL		1,579,452	1,579,452	1,555,204	1,555,168	0	24,284	0	24,284	0	1,579,452	0	0	0	26,168	01/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	09/20/2019.	PAID ON PRINCIPAL		324,272	324,272	337,395	338,871	0	(14,599)	0	(14,599)	0	324,272	0	0	0	7,590	01/20/2042.	1
36202F 3M 6	GNMA II PASS #00005304 3.500	..	09/20/2019.	PAID ON PRINCIPAL		312,273	312,273	329,204	331,640	0	(19,367)	0	(19,367)	0	312,273	0	0	0	7,334	02/20/2042.	1
36202F 4Q 6	GNMA II PASS #00005331 3.500	..	09/20/2019.	PAID ON PRINCIPAL		314,087	314,087	329,693	332,061	0	(17,974)	0	(17,974)	0	314,087	0	0	0	7,328	03/20/2042.	1
36202D 6D 8	GNMA II PASS #3568 5.000	..	09/20/2019.	PAID ON PRINCIPAL		83,183	83,183	79,837	80,384	0	2,799	0	2,799	0	83,183	0	0	0	2,773	06/20/2034.	1
36202E CM 9	GNMA II PASS #3676 4.500	..	09/20/2019.	PAID ON PRINCIPAL		50,560	50,560	47,993	48,262	0	2,298	0	2,298	0	50,560	0	0	0	1,635	02/20/2035.	1
36202E EU 9	GNMA II PASS #3747 5.000	..	09/20/2019.	PAID ON PRINCIPAL		57,402	57,402	55,788	55,955	0	1,448	0	1,448	0	57,402	0	0	0	1,906	08/20/2035.	1
36202E FM 6	GNMA II PASS #3772 5.000	..	09/20/2019.	PAID ON PRINCIPAL		35,680	35,680	34,894	34,973	0	708	0	708	0	35,680	0	0	0	1,176	10/20/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	09/15/2019.	PAID ON PRINCIPAL		55,698	55,698	54,828	54,923	0	774	0	774	0	55,698	0	0	0	1,963	11/15/2035.	1
36290R U6 8	GNMA PASS TH #615405 4.500	..	09/15/2019.	PAID ON PRINCIPAL		17,289	17,289	16,765	16,811	0	478	0	478	0	17,289	0	0	0	516	08/15/2033.	1
36291A DH 9	GNMA PASS TH #622104 4.500	..	09/15/2019.	PAID ON PRINCIPAL		13,733	13,733	13,316	13,377	0	355	0	355	0	13,733	0	0	0	412	09/15/2033.	1
36292F H6 7	GNMA PASS TH #647453 5.000	..	09/15/2019.	PAID ON PRINCIPAL		12,214	12,214	12,023	12,057	0	157	0	157	0	12,214	0	0	0	407	10/15/2035.	1
36225A ER 7	GNMA PASS TH #780144 7.000	..	09/15/2019.	PAID ON PRINCIPAL		10,927	10,927	10,425	10,701	0	225	0	225	0	10,927	0	0	0	515	07/15/2024.	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750	..	09/20/2019.	PAID ON PRINCIPAL		802,150	802,150	820,324	804,023	0	(1,873)	0	(1,873)	0	802,150	0	0	0	9,031	04/20/2062.	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750	..	09/20/2019.	PAID ON PRINCIPAL		219,719	219,719	218,071	218,677	0	1,042	0	1,042	0	219,719	0	0	0	2,544	12/20/2062.	1
38376R 8F 6	GNR 2017-H18 HC 2.000	..	09/20/2019.	PAID ON PRINCIPAL		148,677	148,677	143,543	143,787	0	4,889	0	4,889	0	148,677	0	0	0	1,853	04/20/2066.	1
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	09/20/2019.	PAID ON PRINCIPAL		524,012	524,012	521,494	521,567	0	2,445	0	2,445	0	524,012	0	0	0	12,375	10/20/2046.	1
38381A S6 4	GNR 2018-152 KA 4.000	..	09/20/2019.	PAID ON PRINCIPAL		642,946	642,946	647,366	647,276	0	(4,331)	0	(4,331)	0	642,946	0	0	0	17,241	01/20/2047.	1
36225C BX 3	G2 (ARM) #80053 4.000	..	09/20/2019.	PAID ON PRINCIPAL		25	25	25	25	0	0	0	0	0	25	0	0	0	1	03/20/2027.	1
36225C CN 4	G2 (ARM) #80076 3.875	..	09/20/2019.	PAID ON PRINCIPAL		247	247	250	245	0	2	0	2	0	247	0	0	0	6	05/20/2027.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	09/16/2019.	PAID ON PRINCIPAL		65,311	65,311	65,271	65,265	0	46	0	46	0	65,311	0	0	0	991	05/16/2055.	1
38380J EJ 3	GNR 2017-169 AH (PROJE 2.600	..	09/16/2019.	PAID ON PRINCIPAL		142,978	142,978	141,169	141,463	0	1,515	0	1,515	0	142,978	0	0	0	2,479	04/16/2054.	1
38379R VW 0	GNR 2017-76 AD (PROJEC 2.400	..	09/16/2019.	PAID ON PRINCIPAL		46,751	46,751	46,077	46,242	0	509	0	509	0	46,751	0	0	0	748	02/16/2050.	1
83162C UP 6	SBAP 2012-20B 1 2.630	..	08/01/2019.	PAID ON PRINCIPAL		244,342	244,342	244,905	244,002	0	339	0	339	0	244,342	0	0	0	6,657	02/01/2032.	1
83162C WA 7	SBAP 2014-20A 1 3.460	..	07/01/2019.	PAID ON PRINCIPAL		428,324	428,324	428,324	426,643	0	1,681	0	1,681	0	428,324	0	0	0	15,302	01/01/2034.	1
83162C YG 2	SBAP 2017-20A 1 2.800	..	07/01/2019.	PAID ON PRINCIPAL		328,493	328,493	328,493	328,383	0	110	0	110	0	328,493	0	0	0	9,488	01/01/2037.	1
83162C ZG 1	SBAP 2018-10B 1 3.000	..	09/01/2019.	PAID ON PRINCIPAL		353,519	353,519	353,519	353,508	0	11	0	11	0	353,519	0	0	0	10,677	03/01/2028.	1
83162C A6 0	SBAP 2019-20A 1 3.370	..	07/01/2019.	PAID ON PRINCIPAL		124,514	124,514	124,514	124,514	0	0	0	0	0	124,514	0	0	0	1,941	01/01/2039.	1
83162C A7 8	SBAP 2019-25A 1 3.560	..	07/01/2019.	PAID ON PRINCIPAL		33,368	33,368	33,368	33,368	0	0	0	0	0	33,368	0	0	0	544	01/01/2044.	1
0599999.	Total - Bonds - U.S. Government					11,421,246	11,414,401	11,800,581	11,416,378	0	(719)	0	(719)	0	11,415,659	0	(1,258)	(1,258)	391,744	XXX	XXX
Bonds - All Other Government																					
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					1,020,700	1,000,000	993,430	997,879	0	587	0	587	0	998,467	0	22,233	22,233	35,778	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					

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)
677520 3Q 9	OHIO COMMON SCHOOLS GO 4.000	..	09/15/2019.	MATURED		5,000,000	5,000,000	5,306,250	5,025,371	0	(25,371)	0	(25,371)	0	5,000,000	0	0	0	200,000	09/15/2019.	1FE
70914P LB 6	PENNSYLVANIA GO REF SE 5.000	..	07/01/2019.	MATURED		10,000,000	10,000,000	11,264,300	10,182,237	0	(182,237)	0	(182,237)	0	10,000,000	0	0	0	500,000	07/01/2019.	1FE
882722 LW 9	TEXAS GO WATER FINANCI 5.000	..	08/01/2019.	REDEEMED		4,620,000	4,620,000	5,012,839	4,648,079	0	(28,079)	0	(28,079)	0	4,620,000	0	0	0	231,000	08/01/2026.	1FE
882722 LY 5	TEXAS GO WATER FINANCI 5.000	..	08/01/2019.	REDEEMED		4,410,000	4,410,000	4,730,122	4,433,000	0	(23,000)	0	(23,000)	0	4,410,000	0	0	0	220,500	08/01/2028.	1FE
882724 DN 4	TEXAS GO WATER FINANCI 5.000	..	08/01/2019.	REDEEMED		270,000	270,000	287,607	271,269	0	(1,269)	0	(1,269)	0	270,000	0	0	0	13,500	08/01/2029.	5GI
882724 DP 9	TEXAS GO WATER FINANCI 5.000	..	08/01/2019.	REDEEMED		1,515,000	1,515,000	1,613,793	1,522,119	0	(7,119)	0	(7,119)	0	1,515,000	0	0	0	75,750	08/01/2029.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						25,815,000	25,815,000	28,214,910	26,082,075	0	(267,075)	0	(267,075)	0	25,815,000	0	0	0	1,240,750	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
035519 TF 4	ANN ARBOR SCH DIST GO 5.000	..	08/01/2019.	MUNI CENTER		110,549	100,000	118,021	106,590	0	(1,130)	0	(1,130)	0	105,460	0	5,090	5,090	3,806	05/01/2026.	1FE
035519 TH 0	ANN ARBOR SCH DIST GO 5.000	..	07/18/2019.	RBC CAPITAL MARKETS		110,255	100,000	116,698	106,132	0	(986)	0	(986)	0	105,146	0	5,109	5,109	3,625	05/01/2028.	1FE
041431 FG 7	ARLINGTON CO GENERAL O 5.000	..	08/01/2019.	MATURED		3,920,000	3,920,000	4,631,127	3,968,775	0	(48,775)	0	(48,775)	0	3,920,000	0	0	0	196,000	08/01/2019.	1FE
165573 H6 6	CHESTER CO GENERAL OBL 5.000	..	07/15/2019.	REDEEMED		1,645,000	1,645,000	1,845,855	1,657,946	0	(12,946)	0	(12,946)	0	1,645,000	0	0	0	82,250	07/15/2028.	1
165573 J5 6	CHESTER CO GENERAL OBL 5.000	..	07/15/2019.	REDEEMED		435,000	435,000	488,114	438,423	0	(3,423)	0	(3,423)	0	435,000	0	0	0	21,750	07/15/2028.	1FE
271015 RJ 0	EAST BAY REGIONAL PARK 5.000	..	09/01/2019.	REDEEMED		4,255,000	4,255,000	4,848,955	4,301,274	0	(46,274)	0	(46,274)	0	4,255,000	0	0	0	212,750	09/01/2026.	1
271015 RK 7	EAST BAY REGIONAL PARK 5.000	..	09/01/2019.	REDEEMED		1,835,000	1,835,000	2,077,917	1,853,985	0	(18,985)	0	(18,985)	0	1,835,000	0	0	0	91,750	09/01/2027.	1
271015 RM 3	EAST BAY REGIONAL PARK 5.000	..	09/01/2019.	REDEEMED		3,880,000	3,880,000	4,331,516	3,915,531	0	(35,531)	0	(35,531)	0	3,880,000	0	0	0	194,000	09/01/2029.	1
346843 DB 8	FORT BEND ISD GO S2009 5.000	..	08/15/2019.	REDEEMED		3,500,000	3,500,000	3,719,555	3,516,638	0	(16,638)	0	(16,638)	0	3,500,000	0	0	0	175,000	02/15/2029.	1FE
365892 LU 0	GARFIELD PITKIN & EAGL 5.000	..	08/13/2019.	VARIOUS		355,506	325,000	382,837	343,532	0	(3,386)	0	(3,386)	0	340,145	0	15,360	15,360	9,802	12/15/2023.	1FE
378460 QN 2	GLENDALE USD GO REF S2 5.000	..	09/01/2019.	REDEEMED		2,955,000	2,955,000	3,277,065	2,980,697	0	(25,697)	0	(25,697)	0	2,955,000	0	0	0	147,750	09/01/2021.	1FE
378460 QP 7	GLENDALE USD GO REF S2 5.000	..	09/01/2019.	REDEEMED		4,005,000	4,005,000	4,410,426	4,037,453	0	(32,453)	0	(32,453)	0	4,005,000	0	0	0	200,250	09/01/2022.	1FE
378460 QQ 5	GLENDALE USD GO REF S2 5.000	..	09/01/2019.	REDEEMED		3,260,000	3,260,000	3,562,169	3,284,271	0	(24,271)	0	(24,271)	0	3,260,000	0	0	0	163,000	09/01/2023.	1FE
399262 FC 3	GROSSMONT UHSD GO S200 5.500	..	08/01/2019.	REDEEMED		1,450,000	1,450,000	1,508,841	1,454,132	0	(4,132)	0	(4,132)	0	1,450,000	0	0	0	79,750	08/01/2026.	1FE
399262 FD 1	GROSSMONT UHSD GO S200 5.500	..	08/01/2019.	REDEEMED		2,955,000	2,955,000	3,050,890	2,961,735	0	(6,735)	0	(6,735)	0	2,955,000	0	0	0	162,525	08/01/2027.	1FE
399262 FE 9	GROSSMONT UHSD GO S200 5.500	..	08/01/2019.	REDEEMED		3,780,000	3,780,000	3,872,194	3,786,463	0	(6,463)	0	(6,463)	0	3,780,000	0	0	0	207,900	08/01/2028.	1FE
399262 FF 6	GROSSMONT UHSD GO S200 5.500	..	08/01/2019.	REDEEMED		1,230,000	1,230,000	1,252,140	1,231,543	0	(1,543)	0	(1,543)	0	1,230,000	0	0	0	67,650	08/01/2029.	1FE
478449 6Z 9	JOHNSON CO GENERAL OBL 5.000	..	09/01/2019.	MATURED		1,535,000	1,535,000	1,810,179	1,556,377	0	(21,377)	0	(21,377)	0	1,535,000	0	0	0	76,750	09/01/2019.	1FE
486063 NU 0	KATY ISD GO REF S2012A 5.000	..	07/30/2019.	MUNI CENTER		218,758	200,000	232,944	211,708	0	(2,102)	0	(2,102)	0	209,606	0	9,152	9,152	9,611	02/15/2032.	1FE
54438C MW 9	LOS ANGELES CCD GO REF 5.500	..	08/01/2019.	REDEEMED		2,580,000	2,580,000	2,708,407	2,588,971	0	(8,971)	0	(8,971)	0	2,580,000	0	0	0	141,900	08/01/2023.	1FE
54438C MX 7	LOS ANGELES CCD GO REF 5.500	..	08/01/2019.	REDEEMED		1,000,000	1,000,000	1,039,890	1,002,792	0	(2,792)	0	(2,792)	0	1,000,000	0	0	0	55,000	08/01/2024.	1FE
54438C MZ 2	LOS ANGELES CCD GO REF 5.500	..	08/01/2019.	REDEEMED		6,465,000	6,465,000	6,638,844	6,477,158	0	(12,158)	0	(12,158)	0	6,465,000	0	0	0	355,575	08/01/2026.	1FE
696667 Q4 9	PALM SPRINGS USD GO S2 5.000	..	08/01/2019.	REDEEMED		7,720,000	7,720,000	8,070,565	7,745,656	0	(25,656)	0	(25,656)	0	7,720,000	0	0	0	386,000	08/01/2030.	1FE
702185 CV 9	PASADENA AREA CCD GEN 5.000	..	08/01/2019.	REDEEMED		2,000,000	2,000,000	2,185,440	2,041,695	0	(41,695)	0	(41,695)	0	2,000,000	0	0	0	100,000	08/01/2024.	1FE
702185 DD 8	PASADENA AREA CCD GEN 5.000	..	08/01/2019.	REDEEMED		2,000,000	2,000,000	2,185,440	2,041,695	0	(41,695)	0	(41,695)	0	2,000,000	0	0	0	100,000	08/01/2025.	1FE
702185 DE 6	PASADENA AREA CCD GEN 5.000	..	08/01/2019.	REDEEMED		2,590,000	2,590,000	2,830,145	2,643,995	0	(53,995)	0	(53,995)	0	2,590,000	0	0	0	129,500	08/01/2026.	1FE
798135 VM 8	SAN JOSE LIBRARIES & P 5.000	..	07/31/2019.	REDEEMED		3,960,000	3,960,000	3,970,494	3,960,000	0	0	0	0	0	3,960,000	0	0	0	181,500	09/01/2019.	1FE
798135 VN 6	SAN JOSE LIBRARIES & P 5.000	..	07/31/2019.	REDEEMED		3,960,000	3,960,000	3,969,940	3,960,000	0	0	0	0	0	3,960,000	0	0	0	181,500	09/01/2020.	1FE
798135 VP 1	SAN JOSE LIBRARIES & P 5.000	..	07/31/2019.	REDEEMED		3,960,000	3,960,000	3,969,662	3,960,000	0	0	0	0	0	3,960,000	0	0	0	181,500	09/01/2021.	1FE
798135 VQ 9	SAN JOSE LIBRARIES & P 5.000	..	07/31/2019.	REDEEMED		3,960,000	3,960,000	3,969,306	3,960,000	0	0	0	0	0	3,960,000	0	0	0	181,500	09/01/2022.	1FE
798135 VR 7	SAN JOSE LIBRARIES & P 5.000	..	07/31/2019.	REDEEMED		3,960,000	3,960,000	3,969,148	3,960,000	0	0	0	0	0	3,960,000	0	0	0	181,500	09/01/2023.	1FE
801889 MP 8	SANTA FE CO GENERAL OB 3.000	..	07/01/2019.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,000	07/01/2019.	1FE
938429 J4 0	WASHINGTON CO SD#48J B 5.000	..	07/08/2019.	MUNI CENTER		176,324	150,000	177,252	166,026	0	(1,437)	0	(1,437)	0	164,589	0	11,735	11,735	4,271	06/15/2029.	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)
968661 HD 3	WILL CO FOREST PRES DI 5.000		07/24/2019.	MUNI CENTER		1,796,502	1,510,000	1,891,064	1,703,407	0	(17,042)	0	(17,042)	0	1,686,365	0	110,137	110,137	45,886	12/15/2024.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					88,562,893	88,180,000	94,113,040	88,924,602	0	(518,292)	0	(518,292)	0	88,406,311	0	156,582	156,582	4,361,551	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		09/15/2019.	REDEEMED		16,352	16,352	16,352	16,352	0	0	0	0	0	16,352	0	0	0	807	04/15/2021.	5GI
160429 WG 7	CHARLESTON WATERWORKS 5.000		08/21/2019.	RBC CAPITAL MARKETS		109,821	100,000	118,233	106,229	0	(1,298)	0	(1,298)	0	104,931	0	4,890	4,890	5,722	01/01/2029.	1FE
414005 EE 4	HARRIS CO TOLL RD SR L 5.000		08/15/2019.	REDEEMED		4,750,000	4,750,000	5,177,690	4,782,477	0	(32,477)	0	(32,477)	0	4,750,000	0	0	0	237,500	08/15/2024.	1FE
46246K C9 1	IOWA FINANCE AUTH ST R 5.000		08/01/2019.	REDEEMED		3,000,000	3,000,000	3,290,670	3,020,628	0	(20,628)	0	(20,628)	0	3,000,000	0	0	0	150,000	08/01/2026.	1FE
46246K D2 5	IOWA FINANCE AUTH ST R 5.000		08/01/2019.	REDEEMED		8,325,000	8,325,000	9,035,039	8,375,596	0	(50,596)	0	(50,596)	0	8,325,000	0	0	0	416,250	08/01/2027.	1FE
46246K D3 3	IOWA FINANCE AUTH ST R 5.000		08/01/2019.	REDEEMED		2,500,000	2,500,000	2,698,600	2,514,188	0	(14,188)	0	(14,188)	0	2,500,000	0	0	0	125,000	08/01/2028.	1FE
46246K F5 6	IOWA FINANCE AUTH ST R 5.000		08/01/2019.	REDEEMED		3,050,000	3,050,000	3,272,071	3,065,907	0	(15,907)	0	(15,907)	0	3,050,000	0	0	0	152,500	08/01/2029.	1FE
485116 TH 0	KANSAS CITY WATER REV 4.500		07/10/2019.	MUNI CENTER		107,636	100,000	113,169	104,328	0	(761)	0	(761)	0	103,567	0	4,069	4,069	2,763	12/01/2030.	1FE
544552 TM 4	LOS ANGELES HARBOR DEP 5.250		09/19/2019.	REDEEMED		5,290,000	5,290,000	5,581,744	5,310,561	0	(20,561)	0	(20,561)	0	5,290,000	0	0	0	314,755	08/01/2022.	1FE
544552 TN 2	LOS ANGELES HARBOR DEP 5.250		09/19/2019.	REDEEMED		2,375,000	2,375,000	2,486,435	2,382,873	0	(7,873)	0	(7,873)	0	2,375,000	0	0	0	141,313	08/01/2023.	1FE
575579 DR 5	MASSACHUSETTS BAY TRAN 5.250		07/01/2019.	MATURED		6,500,000	6,500,000	7,468,240	6,541,400	0	(41,400)	0	(41,400)	0	6,500,000	0	0	0	341,250	07/01/2019.	1FE
57604P VR 2	MASSACHUSETTS WATER PO 5.000		08/01/2019.	MATURED		135,000	135,000	138,862	135,000	0	0	0	0	0	135,000	0	0	0	6,750	08/01/2019.	1FE
576051 PZ 3	MASSACHUSETTS WATER RE 5.000		08/01/2019.	REDEEMED		420,000	420,000	476,713	429,293	0	(9,293)	0	(9,293)	0	420,000	0	0	0	21,000	08/01/2020.	1
576051 QS 8	MASSACHUSETTS WATER RE 5.000		08/01/2019.	REDEEMED		1,455,000	1,455,000	1,651,469	1,487,193	0	(32,193)	0	(32,193)	0	1,455,000	0	0	0	72,750	08/01/2020.	1
576051 QT 6	MASSACHUSETTS WATER RE 5.000		08/01/2019.	REDEEMED		625,000	625,000	709,394	638,829	0	(13,829)	0	(13,829)	0	625,000	0	0	0	31,250	08/01/2020.	1FE
681793 7A 7	OMAHA PUB POWER DIST E 5.000		07/02/2019.	MUNI CENTER		932,782	880,000	938,555	932,369	0	(12,643)	0	(12,643)	0	919,726	0	13,057	13,057	40,822	02/01/2023.	1FE
70917R TT 2	PENNSYLVANIA HIGHER ED 5.000		09/01/2019.	MATURED		10,600,000	10,600,000	12,080,078	10,870,803	0	(270,803)	0	(270,803)	0	10,600,000	0	0	0	530,000	09/01/2019.	1FE
882117 L9 3	TEXAS A & M PERM UNIV 5.000		07/01/2019.	MATURED		3,865,000	3,865,000	4,379,122	3,938,917	0	(73,917)	0	(73,917)	0	3,865,000	0	0	0	193,250	07/01/2019.	1FE
915217 SS 3	UNIVERSITY OF VIRGINIA 5.000		09/17/2019.	VARIOUS		863,185	800,000	934,448	840,259	0	(9,435)	0	(9,435)	0	830,824	0	32,361	32,361	39,125	09/01/2027.	1FE
92817S LU 0	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2019.	REDEEMED		4,440,000	4,440,000	4,919,742	4,472,355	0	(32,355)	0	(32,355)	0	4,440,000	0	0	0	222,000	08/01/2023.	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 4.765		09/15/2019.	PAID ON PRINCIPAL		3,209	3,209	3,221	3,195	0	15	0	15	0	3,209	0	0	0	103	12/15/2035.	1
3128JR G4 2	FH (3/1 ARM) #847419 4.761		09/15/2019.	PAID ON PRINCIPAL		31,240	31,240	31,103	31,020	0	220	0	220	0	31,240	0	0	0	1,038	03/15/2035.	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.520		09/15/2019.	PAID ON PRINCIPAL		36,602	36,602	35,947	35,961	0	640	0	640	0	36,602	0	0	0	1,116	12/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		09/15/2019.	PAID ON PRINCIPAL		145,479	145,479	144,081	144,081	0	1,398	0	1,398	0	145,479	0	0	0	2,918	01/15/2047.	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2019.	PAID ON PRINCIPAL		12,382	12,382	12,344	12,345	0	38	0	38	0	12,382	0	0	0	432	01/15/2034.	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		09/15/2019.	PAID ON PRINCIPAL		261	261	273	291	0	(30)	0	(30)	0	261	0	0	0	13	01/15/2030.	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		505	505	519	527	0	(22)	0	(22)	0	505	0	0	0	20	02/15/2032.	1
31292M FD 0	FHLMC GOLD PASSTHRU 3.000		09/15/2019.	PAID ON PRINCIPAL		877,828	877,828	891,750	891,698	0	(13,870)	0	(13,870)	0	877,828	0	0	0	17,506	03/15/2043.	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		2,731	2,731	2,792	2,833	0	(102)	0	(102)	0	2,731	0	0	0	109	04/15/2029.	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		09/15/2019.	PAID ON PRINCIPAL		184	184	192	199	0	(15)	0	(15)	0	184	0	0	0	9	08/15/2031.	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		09/15/2019.	PAID ON PRINCIPAL		580	580	607	629	0	(49)	0	(49)	0	580	0	0	0	29	09/15/2031.	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		448	448	458	468	0	(20)	0	(20)	0	448	0	0	0	18	04/15/2032.	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		1,910	1,910	1,961	1,988	0	(77)	0	(77)	0	1,910	0	0	0	76	09/15/2032.	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		314	314	322	334	0	(21)	0	(21)	0	314	0	0	0	13	10/15/2032.	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		315	315	324	331	0	(16)	0	(16)	0	315	0	0	0	13	02/15/2033.	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		121	121	124	126	0	(4)	0	(4)	0	121	0	0	0	5	03/15/2033.	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		09/15/2019.	PAID ON PRINCIPAL		2,528	2,528	2,590	2,566	0	(38)	0	(38)	0	2,528	0	0	0	102	07/15/2022.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2019.	PAID ON PRINCIPAL		153,270	153,270	152,905	152,896	0	375	0	375	0	153,270	0	0	0	5,536	06/15/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	09/15/2019.	PAID ON PRINCIPAL		21,088	21,088	21,630	21,773	0	(685)	0	(685)	0	21,088	0	0	0	847	04/15/2033.	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000	..	09/15/2019.	PAID ON PRINCIPAL		1,437	1,437	1,470	1,488	0	(51)	0	(51)	0	1,437	0	0	0	58	05/15/2033.	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000	..	09/15/2019.	PAID ON PRINCIPAL		33,452	33,452	34,272	34,476	0	(1,024)	0	(1,024)	0	33,452	0	0	0	1,349	11/15/2033.	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000	..	09/15/2019.	PAID ON PRINCIPAL		16,421	16,421	16,822	16,954	0	(533)	0	(533)	0	16,421	0	0	0	663	02/15/2034.	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		375,090	375,090	370,211	370,481	0	4,609	0	4,609	0	375,090	0	0	0	7,534	06/15/2043.	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		96,729	96,729	92,788	93,148	0	3,581	0	3,581	0	96,729	0	0	0	1,942	07/15/2043.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		312,342	312,342	296,526	297,978	0	14,364	0	14,364	0	312,342	0	0	0	6,225	08/15/2043.	1
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		465,667	465,667	461,920	462,001	0	3,667	0	3,667	0	465,667	0	0	0	11,035	11/15/2037.	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
31335C GR 9	FHLMC GOLD PASSTHRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		188,400	188,400	191,992	191,992	0	(3,591)	0	(3,591)	0	188,400	0	0	0	1,007	05/15/2047.	1
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	09/25/2019.	PAID ON PRINCIPAL		300,615	300,615	304,995	304,995	0	(4,380)	0	(4,380)	0	300,615	0	0	0	1,644	11/25/2046.	1
3133TG NU 9	FHR 2093 Z CMO 6.000	..	09/15/2019.	PAID ON PRINCIPAL		55,728	55,728	50,986	53,561	0	2,167	0	2,167	0	55,728	0	0	0	2,215	11/15/2028.	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000	..	09/15/2019.	PAID ON PRINCIPAL		63,636	63,636	58,177	61,536	0	2,100	0	2,100	0	63,636	0	0	0	2,556	05/15/2029.	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500	..	09/15/2019.	PAID ON PRINCIPAL		16,516	16,516	16,986	16,470	0	45	0	45	0	16,516	0	0	0	832	09/15/2029.	1
3133TN JY 1	FHR 2223 Z CMO 8.000	..	09/15/2019.	PAID ON PRINCIPAL		3,745	3,745	3,658	3,694	0	51	0	51	0	3,745	0	0	0	193	03/15/2030.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		7,309	7,309	7,294	7,292	0	17	0	17	0	7,309	0	0	0	321	01/15/2031.	1
3133TR LB 9	FHR 2284 Z CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		34,734	34,734	32,835	33,862	0	872	0	872	0	34,734	0	0	0	1,489	02/15/2031.	1
3133TR GX 7	FHR 2288 Z CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		48,388	48,388	45,444	47,097	0	1,291	0	1,291	0	48,388	0	0	0	2,057	02/15/2031.	1
3133TR SR 7	FHR 2297 KZ CMO 6.000	..	09/15/2019.	PAID ON PRINCIPAL		42,357	42,357	38,192	40,976	0	1,382	0	1,382	0	42,357	0	0	0	1,697	03/15/2031.	1
31339W Q2 5	FHR 2433 NH CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		101,374	101,374	101,945	101,504	0	(129)	0	(129)	0	101,374	0	0	0	4,500	04/15/2032.	1
31392K FP 6	FHR 2451 JH CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		24,168	24,168	23,993	24,040	0	128	0	128	0	24,168	0	0	0	1,047	05/15/2032.	1
31392K AA 4	FHR 2454 BK CMO 6.500	..	09/15/2019.	PAID ON PRINCIPAL		52,868	52,868	53,272	52,959	0	(91)	0	(91)	0	52,868	0	0	0	2,319	05/15/2032.	1
31394K NK 6	FHR 2686 NY CMO 5.000	..	09/15/2019.	PAID ON PRINCIPAL		160,322	160,322	154,936	158,959	0	1,363	0	1,363	0	160,322	0	0	0	5,362	10/15/2023.	1
31394M SG 6	FHR 2719 WC CMO 4.500	..	09/15/2019.	PAID ON PRINCIPAL		46,318	46,318	42,678	45,429	0	889	0	889	0	46,318	0	0	0	1,390	12/15/2023.	1
31394N L3 0	FHR 2729 CE CMO 4.500	..	09/15/2019.	PAID ON PRINCIPAL		225,074	225,074	209,447	221,304	0	3,770	0	3,770	0	225,074	0	0	0	6,701	01/15/2024.	1
3137AM ER 4	FHR 4022 AH 1.500	..	09/15/2019.	PAID ON PRINCIPAL		310,853	310,853	307,259	307,989	0	2,864	0	2,864	0	310,853	0	0	0	3,106	12/15/2025.	1
3137B8 DA 2	FHR 4302 CA 3.000	..	09/15/2019.	PAID ON PRINCIPAL		124,658	124,658	125,710	125,450	0	(792)	0	(792)	0	124,658	0	0	0	2,517	06/15/2040.	1
3137BB QB 9	FHR 4351 LC CMO 3.000	..	09/15/2019.	PAID ON PRINCIPAL		318,219	318,219	322,259	321,384	0	(3,166)	0	(3,166)	0	318,219	0	0	0	6,468	11/15/2040.	1
3137BT JW 2	FHR 4635 EG 2.500	..	09/15/2019.	PAID ON PRINCIPAL		185,803	185,803	186,152	186,145	0	(342)	0	(342)	0	185,803	0	0	0	3,091	12/15/2046.	1
31282X A8 4	FHS 146 75 CMO 7.500	..	09/15/2019.	PAID ON PRINCIPAL		3,376	3,376	3,404	3,381	0	(5)	0	(5)	0	3,376	0	0	0	172	01/15/2023.	1
31403D AC 3	FN (5/1 ARM) #745303 4.428	..	09/25/2019.	PAID ON PRINCIPAL		121,055	121,055	119,854	120,762	0	293	0	293	0	121,055	0	0	0	3,793	01/25/2036.	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500	..	09/25/2019.	PAID ON PRINCIPAL		39,190	39,190	39,063	39,068	0	122	0	122	0	39,190	0	0	0	890	01/25/2026.	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500	..	09/25/2019.	PAID ON PRINCIPAL		38,974	38,974	38,847	38,860	0	114	0	114	0	38,974	0	0	0	926	01/25/2026.	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500	..	09/25/2019.	PAID ON PRINCIPAL		104,180	104,180	103,358	103,574	0	606	0	606	0	104,180	0	0	0	1,745	08/25/2028.	1
3140EV S3 2	FNMA PASS TH #BC1437 3.000	..	09/25/2019.	PAID ON PRINCIPAL		107,778	107,778	105,252	105,252	0	2,526	0	2,526	0	107,778	0	0	0	1,831	07/25/2046.	1
3140FX JW 3	FNMA PASS TH #BF0276 3.000	..	09/25/2019.	PAID ON PRINCIPAL		959,242	959,242	951,538	951,538	0	7,704	0	7,704	0	959,242	0	0	0	12,064	10/25/2042.	1
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000	..	09/25/2019.	PAID ON PRINCIPAL		815,939	815,939	819,823	819,852	0	(3,913)	0	(3,913)	0	815,939	0	0	0	16,372	02/25/2047.	1
3140J7 WR 2	FNMA PASS TH #BM3355 3.500	..	09/25/2019.	PAID ON PRINCIPAL		196,046	196,046	196,337	196,337	0	(291)	0	(291)	0	196,046	0	0	0	4,641	02/25/2048.	1
3140JA M7 0	FNMA PASS TH #BM5781 3.000	..	09/25/2019.	PAID ON PRINCIPAL		218,210	218,210	221,278	221,278	0	(3,069)	0	(3,069)	0	218,210	0	0	0	767	01/25/2045.	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
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	09/25/2019.	PAID ON PRINCIPAL		895,340	895,340	895,584	895,555	0	(216)	0	(216)	0	895,340	0	0	0	24,543	10/25/2048.	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)
31417A P8 6	FNMA PASS TH #00AB4046 3.500	..	09/25/2019.	PAID ON PRINCIPAL		156,229	156,229	161,173	161,465	0	(5,236)	0	(5,236)	0	156,229	0	0	0	3,825	12/25/2041.	1
31371K RC 7	FNMA PASS TH #254383 7.500	..	09/25/2019.	PAID ON PRINCIPAL		483	483	505	527	0	(44)	0	(44)	0	483	0	0	0	24	06/25/2032.	1
31371K 2V 2	FNMA PASS TH #254688 5.500	..	09/25/2019.	PAID ON PRINCIPAL		20,762	20,762	21,290	20,948	0	(186)	0	(186)	0	20,762	0	0	0	756	03/25/2023.	1
31371K 2X 8	FNMA PASS TH #254690 5.500	..	09/25/2019.	PAID ON PRINCIPAL		26,233	26,233	26,795	26,424	0	(190)	0	(190)	0	26,233	0	0	0	960	04/25/2023.	1
31371K 5X 5	FNMA PASS TH #254762 5.000	..	09/25/2019.	PAID ON PRINCIPAL		8,664	8,664	8,645	8,639	0	25	0	25	0	8,664	0	0	0	291	05/25/2023.	1
31371L A8 2	FNMA PASS TH #254831 5.000	..	09/25/2019.	PAID ON PRINCIPAL		8,256	8,256	8,238	8,232	0	24	0	24	0	8,256	0	0	0	274	08/25/2023.	1
31371L A9 0	FNMA PASS TH #254832 5.500	..	09/25/2019.	PAID ON PRINCIPAL		77,577	77,577	79,323	78,195	0	(618)	0	(618)	0	77,577	0	0	0	2,871	08/25/2023.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	09/25/2019.	PAID ON PRINCIPAL		26,057	26,057	26,228	26,071	0	(14)	0	(14)	0	26,057	0	0	0	864	09/25/2023.	1
31371L F3 8	FNMA PASS TH #254986 5.500	..	09/25/2019.	PAID ON PRINCIPAL		26,914	26,914	27,486	27,120	0	(207)	0	(207)	0	26,914	0	0	0	994	11/25/2023.	1
31371L HY 8	FNMA PASS TH #255047 5.500	..	09/25/2019.	PAID ON PRINCIPAL		25,368	25,368	25,907	25,559	0	(190)	0	(190)	0	25,368	0	0	0	959	01/25/2024.	1
31371L JU 4	FNMA PASS TH #255075 5.500	..	09/25/2019.	PAID ON PRINCIPAL		54,679	54,679	56,072	55,201	0	(521)	0	(521)	0	54,679	0	0	0	2,014	02/25/2024.	1
31372Q CQ 8	FNMA PASS TH #279179 7.000	..	09/25/2019.	PAID ON PRINCIPAL		2,095	2,095	1,972	2,045	0	50	0	50	0	2,095	0	0	0	98	05/25/2024.	1
31373U F3 6	FNMA PASS TH #303586 6.500	..	09/25/2019.	PAID ON PRINCIPAL		920	920	862	886	0	34	0	34	0	920	0	0	0	40	09/25/2025.	1
31375F 4Z 8	FNMA PASS TH #333940 6.500	..	09/25/2019.	PAID ON PRINCIPAL		2,127	2,127	2,036	2,082	0	44	0	44	0	2,127	0	0	0	92	06/25/2024.	1
31376R 6H 9	FNMA PASS TH #363672 7.500	..	09/25/2019.	PAID ON PRINCIPAL		2,666	2,666	2,573	2,570	0	96	0	96	0	2,666	0	0	0	133	11/25/2026.	1
31376U MV 3	FNMA PASS TH #365872 7.500	..	09/25/2019.	PAID ON PRINCIPAL		645	645	622	622	0	22	0	22	0	645	0	0	0	32	12/25/2026.	1
31378R S5 9	FNMA PASS TH #406540 6.500	..	09/25/2019.	PAID ON PRINCIPAL		83	83	83	83	0	(0)	0	(0)	0	83	0	0	0	4	12/25/2027.	1
31378R S8 3	FNMA PASS TH #406543 6.500	..	09/25/2019.	PAID ON PRINCIPAL		221	221	221	221	0	(0)	0	(0)	0	221	0	0	0	10	12/25/2027.	1
31379F J3 9	FNMA PASS TH #417982 7.000	..	09/25/2019.	PAID ON PRINCIPAL		981	981	996	995	0	(14)	0	(14)	0	981	0	0	0	46	03/25/2028.	1
31379T G5 7	FNMA PASS TH #428720 6.500	..	09/25/2019.	PAID ON PRINCIPAL		1,249	1,249	1,243	1,243	0	5	0	5	0	1,249	0	0	0	54	06/25/2028.	1
313615 L4 6	FNMA PASS TH #50747 7.000	..	09/25/2019.	PAID ON PRINCIPAL		700	700	654	680	0	20	0	20	0	700	0	0	0	33	06/25/2023.	1
31384V L7 5	FNMA PASS TH #535050 7.500	..	09/25/2019.	PAID ON PRINCIPAL		2,544	2,544	2,656	2,779	0	(234)	0	(234)	0	2,544	0	0	0	129	12/25/2029.	1
31385H 5H 1	FNMA PASS TH #545448 7.500	..	09/25/2019.	PAID ON PRINCIPAL		479	479	499	527	0	(48)	0	(48)	0	479	0	0	0	25	02/25/2032.	1
31385X M8 7	FNMA PASS TH #555783 4.500	..	09/25/2019.	PAID ON PRINCIPAL		44,601	44,601	43,993	44,095	0	506	0	506	0	44,601	0	0	0	1,347	10/25/2033.	1
31389Y M7 3	FNMA PASS TH #639482 7.500	..	09/25/2019.	PAID ON PRINCIPAL		416	416	435	460	0	(44)	0	(44)	0	416	0	0	0	21	01/25/2032.	1
31390K RG 5	FNMA PASS TH #648587 7.500	..	09/25/2019.	PAID ON PRINCIPAL		60	60	63	67	0	(7)	0	(7)	0	60	0	0	0	3	05/25/2032.	1
31401M BR 1	FNMA PASS TH #712048 5.500	..	09/25/2019.	PAID ON PRINCIPAL		240	240	245	246	0	(6)	0	(6)	0	240	0	0	0	9	07/25/2033.	1
31402C QM 7	FNMA PASS TH #725060 6.000	..	09/25/2019.	PAID ON PRINCIPAL		79	79	81	82	0	(3)	0	(3)	0	79	0	0	0	3	01/25/2034.	1
31402J ER 4	FNMA PASS TH #730144 5.000	..	09/25/2019.	PAID ON PRINCIPAL		49,989	49,989	49,696	49,732	0	257	0	257	0	49,989	0	0	0	1,828	07/25/2033.	1
31402Q LF 6	FNMA PASS TH #734826 4.500	..	09/25/2019.	PAID ON PRINCIPAL		9,218	9,218	8,884	8,960	0	258	0	258	0	9,218	0	0	0	277	08/25/2033.	1
31403F Q6 4	FNMA PASS TH #747577 5.000	..	09/25/2019.	PAID ON PRINCIPAL		13,338	13,338	13,269	13,273	0	65	0	65	0	13,338	0	0	0	462	11/25/2033.	1
31403G RL 8	FNMA PASS TH #748491 5.000	..	09/25/2019.	PAID ON PRINCIPAL		4,065	4,065	4,044	4,045	0	20	0	20	0	4,065	0	0	0	136	10/25/2033.	1
31403L LR 0	FNMA PASS TH #751936 5.500	..	09/25/2019.	PAID ON PRINCIPAL		6,706	6,706	6,850	6,752	0	(46)	0	(46)	0	6,706	0	0	0	246	11/25/2023.	1
31404B SY 9	FNMA PASS TH #763835 5.000	..	09/25/2019.	PAID ON PRINCIPAL		251	251	250	250	0	1	0	1	0	251	0	0	0	8	01/25/2034.	1
31404J MA 0	FNMA PASS TH #769953 5.000	..	09/25/2019.	PAID ON PRINCIPAL		2,563	2,563	2,561	2,560	0	3	0	3	0	2,563	0	0	0	86	03/25/2034.	1
31404J YQ 2	FNMA PASS TH #770319 5.000	..	09/25/2019.	PAID ON PRINCIPAL		67,957	67,957	67,559	67,587	0	370	0	370	0	67,957	0	0	0	2,266	04/25/2034.	1
31404N 2P 0	FNMA PASS TH #773982 5.000	..	09/25/2019.	PAID ON PRINCIPAL		64,431	64,431	64,053	64,103	0	327	0	327	0	64,431	0	0	0	2,148	03/25/2034.	1
31404N 2S 4	FNMA PASS TH #773985 5.000	..	09/25/2019.	PAID ON PRINCIPAL		1,233	1,233	1,226	1,227	0	6	0	6	0	1,233	0	0	0	41	03/25/2034.	1
31404W GW 0	FNMA PASS TH #780613 5.000	..	09/25/2019.	PAID ON PRINCIPAL		461	461	440	440	0	20	0	20	0	461	0	0	0	15	05/25/2034.	1
31404W R9 9	FNMA PASS TH #780912 5.000	..	09/25/2019.	PAID ON PRINCIPAL		10,590	10,590	10,156	10,270	0	320	0	320	0	10,590	0	0	0	353	06/25/2029.	1
31406V 2P 0	FNMA PASS TH #821682 5.000	..	09/25/2019.	PAID ON PRINCIPAL		55,010	55,010	54,705	54,710	0	299	0	299	0	55,010	0	0	0	2,005	06/25/2035.	1

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31407X	A8	4	FNMA PASS TH #843431 5.000		09/25/2019.	PAID ON PRINCIPAL		48,379	48,379	46,278	46,675	0	1,704	0	1,704	0	48,379	0	0	0	1,682	07/25/2035.	1
31358F	3N	7	FNR G-5 Z CMO 8.250		09/25/2019.	PAID ON PRINCIPAL		1,103	1,103	1,119	1,100	0	3	0	3	0	1,103	0	0	0	61	03/25/2021.	1
31358T	3G	2	FNR G93-10 J CMO 5.000		09/25/2019.	PAID ON PRINCIPAL		17,436	17,436	15,202	16,938	0	498	0	498	0	17,436	0	0	0	580	03/25/2023.	1
31359U	2Q	7	FNR 1998-64 ZB CMO 6.500		09/25/2019.	PAID ON PRINCIPAL		99,571	99,571	95,132	97,685	0	1,886	0	1,886	0	99,571	0	0	0	4,373	09/25/2028.	1
31359W	AW	1	FNR 1999-28 ZB CMO 6.500		09/25/2019.	PAID ON PRINCIPAL		24,971	24,971	23,687	24,373	0	598	0	598	0	24,971	0	0	0	1,115	06/25/2029.	1
31359V	S5	3	FNR 1999-29 ZB CMO 6.500		09/25/2019.	PAID ON PRINCIPAL		7,647	7,647	7,273	7,401	0	246	0	246	0	7,647	0	0	0	333	06/25/2029.	1
31392D	NT	5	FNR 2002-40 MG CMO 6.500		09/25/2019.	PAID ON PRINCIPAL		48,254	48,254	47,824	47,937	0	317	0	317	0	48,254	0	0	0	2,001	06/25/2032.	1
31392G	EK	7	FNR 2002-90 A1 CMO 6.500		09/25/2019.	PAID ON PRINCIPAL		10,622	10,622	11,052	11,109	0	(486)	0	(486)	0	10,622	0	0	0	454	06/25/2042.	1
31393U	LU	5	FNR 2003-122 TG CMO 5.000		09/25/2019.	PAID ON PRINCIPAL		145,401	145,401	139,835	144,003	0	1,398	0	1,398	0	145,401	0	0	0	4,850	12/25/2023.	1
3136AJ	G4	2	FNR 2014-26 W 3.000		09/25/2019.	PAID ON PRINCIPAL		201,189	201,189	203,578	202,957	0	(1,769)	0	(1,769)	0	201,189	0	0	0	3,942	04/25/2040.	1
3136AJ	6A	9	FNR 2014-27 NA CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		204,694	204,694	207,700	206,859	0	(2,165)	0	(2,165)	0	204,694	0	0	0	4,182	04/25/2040.	1
3136AL	NR	8	FNR 2014-76 BC 3.000		09/25/2019.	PAID ON PRINCIPAL		2,714,505	2,714,505	2,765,402	2,746,542	0	(32,037)	0	(32,037)	0	2,714,505	0	0	0	56,896	05/25/2037.	1
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.					72,232,927	72,099,502	78,356,992	72,854,979	0	(676,429)	0	(676,429)	0	72,178,550	0	54,377	54,377	3,328,781	XXX	XXX
Bonds - Industrial and Miscellaneous																							
008117	AN	3	AETNA INC 4.125		08/15/2019.	TENDERED		1,034,370	1,000,000	1,036,900	1,009,827	0	(2,757)	0	(2,757)	0	1,007,070	0	27,300	27,300	29,104	06/01/2021.	2FE
00846U	AG	6	AGILENT TECHNOLOGIES I 5.000		09/17/2019.	MAKE WHOLE CALL		1,908,183	1,865,000	2,047,901	1,923,024	0	(26,554)	0	(26,554)	0	1,896,469	0	(31,469)	(31,469)	152,492	07/15/2020.	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		3,000,000	3,000,000	2,996,430	2,999,199	0	801	0	801	0	3,000,000	0	0	0	277,500	08/06/2019.	2FE
02665W	AH	4	AMERICAN HONDA FINANCE 2.250	C	08/15/2019.	MATURED		1,000,000	1,000,000	998,150	999,742	0	258	0	258	0	1,000,000	0	0	0	22,500	08/15/2019.	1FE
032095	AB	7	AMPHENOL CORP 4.000		09/11/2019.	TENDERED		2,090,760	2,000,000	2,003,440	2,001,064	0	(283)	0	(283)	0	2,000,781	0	89,979	89,979	88,889	02/01/2022.	2FE
07177M	AD	5	BAXALTA INC 2.875	C	08/09/2019.	MAKE WHOLE CALL		300,090	298,000	297,905	297,969	0	8	0	8	0	297,976	0	24	24	7,468	06/23/2020.	2FE
075896	AA	8	BED BATH BEYOND 3.749		08/23/2019.	SUMRIDGE PARTNERS LLC		1,886,250	2,000,000	2,003,670	1,646,480	355,787	(249)	0	355,539	0	2,002,019	0	(115,769)	(115,769)	80,239	08/01/2024.	3FE
081437	AF	2	BEMIS CO 6.800	C	08/01/2019.	MATURED		1,245,000	1,245,000	1,270,009	1,246,775	0	(1,775)	0	(1,775)	0	1,245,000	0	0	0	84,660	08/01/2019.	2FE
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		417,244	416,000	422,848	416,000	19	(24)	0	(5)	0	415,995	0	1,249	1,249	12,496	06/01/2021.	3FE
20030N	AZ	4	COMCAST CORP 5.700		07/01/2019.	MATURED		1,000,000	1,000,000	1,149,280	1,010,945	0	(10,945)	0	(10,945)	0	1,000,000	0	0	0	57,000	07/01/2019.	1FE
126410	LM	9	CSX TRANS 6.251		07/15/2019.	REDEEMED		109,811	109,811	112,707	111,423	0	(1,613)	0	(1,613)	0	109,811	0	0	0	6,864	01/15/2023.	1FE
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
126650	BC	3	CVS LEASE PASS THRU CE 5.880		09/10/2019.	REDEEMED		66,487	66,487	59,440	61,813	0	4,674	0	4,674	0	66,487	0	0	0	2,607	01/10/2028.	2FE
126650	BQ	2	CVS LEASE PASS THRU CE 6.943		09/10/2019.	REDEEMED		26,862	26,862	25,188	25,720	0	1,142	0	1,142	0	26,862	0	0	0	1,244	01/10/2030.	2FE
12665U	AA	2	CVS LEASE PASS THRU CE 4.704		09/10/2019.	REDEEMED		25,247	25,247	25,247	25,247	0	(0)	0	(0)	0	25,247	0	0	0	792	01/10/2036.	2FE
233851	AR	5	DAIMLER FINANCE NA LLC 2.250	C	07/31/2019.	MATURED		1,000,000	1,000,000	993,580	999,415	0	585	0	585	0	1,000,000	0	0	0	22,500	07/31/2019.	1FE
25179M	AK	9	DEVON ENERGY CORPORATI 4.000		07/27/2019.	MAKE WHOLE CALL		3,323,848	3,200,000	3,317,206	3,232,063	0	(7,833)	0	(7,833)	0	3,224,230	0	(24,230)	(24,230)	256,115	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	AG	0	ELM RD GENERATING STAT 4.673		07/19/2019.	REDEEMED		91,668	91,668	92,089	91,948	0	(280)	0	(280)	0	91,668	0	0	0	4,284	01/19/2031.	1FE
345370	CR	9	FORD MOTOR CO 4.346		09/05/2019.	BARCLAYS CAPITAL INC		1,022,640	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	22,640	22,640	32,716	12/08/2026.	2FE
345397	XL	2	FORD MOTOR CREDIT 4.134		09/05/2019.	GOLDMAN SACHS & CO		1,005,960	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	5,960	5,960	45,359	08/04/2025.	2FE
35671D	AU	9	FREEPORT MCMORAN C&G 3.550		08/16/2019.	TENDERED		43,753	43,000	42,891	40,796	2,164	8	0	2,172	0	42,968	0	784	784	1,463	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
36962G	4D	3	GENERAL ELECTRIC COMPA 6.000		08/07/2019.	MATURED		287,000	287,000	351,486	293,221	0	(6,221)	0	(6,221)	0	287,000	0	0	0	17,220	08/07/2019.	2FE
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

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)
404121 AC 9	HCA INC 6.500		07/05/2019.	MAKE WHOLE CALL		2,046,792	2,000,000	2,245,000	2,044,555	0	(20,071)	0	(20,071)	0	2,024,484	0	(24,484)	(24,484)	162,347	02/15/2020.	2FE
423074 AS 2	HJ HEINZ CO 4.875		09/26/2019.	TENDERED		326,166	316,000	338,120	329,485	0	(3,783)	0	(3,783)	0	325,702	0	463	463	17,159	02/15/2025.	2FE
46625H LW 8	JP MORGAN CHASE 2.750		08/27/2019.	TENDERED		1,005,650	1,000,000	1,028,160	1,010,476	0	(4,899)	0	(4,899)	0	1,005,578	0	72	72	18,639	06/23/2020.	1FE
48203R AF 1	JUNIPER NETWORKS 4.600		08/26/2019.	TENDERED		1,042,630	1,000,000	1,045,900	1,015,767	0	(4,512)	0	(4,512)	0	1,011,255	0	31,375	31,375	43,572	03/15/2021.	2FE
487836 BC 1	KELLOGG CO 4.150		09/08/2019.	MAKE WHOLE CALL		1,003,780	1,000,000	996,520	999,595	0	225	0	225	0	999,820	0	180	180	37,556	11/15/2019.	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		3,498,690	3,000,000	3,803,180	3,479,299	0	(57,118)	0	(57,118)	0	3,422,180	0	76,510	76,510	256,096	07/01/2024.	2FE
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500		09/26/2019.	TENDERED		3,552,071	3,460,000	3,560,543	3,502,430	0	(8,828)	0	(8,828)	0	3,493,601	0	58,469	58,469	97,553	06/06/2022.	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2019.	REDEEMED		17,949	17,949	17,949	17,948	0	0	0	0	0	17,949	0	0	0	888	06/15/2033.	3FE
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		07/31/2019.	VARIOUS		17,029	534,338	66,792	8,463	0	232	0	232	0	8,695	0	8,334	8,334	0	03/13/2014.	6
502413 BA 4	L3 TECHNOLOGIES INC 4.950		07/02/2019.	EXCHANGED		2,065,780	2,000,000	1,988,580	1,996,982	0	663	0	663	0	1,997,644	0	68,136	68,136	89,175	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		1,053,050	1,000,000	994,890	995,781	0	228	0	228	0	996,009	0	57,041	57,041	22,068	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
55616X AF 4	MACYS RETAIL HOLDINGS 3.875		08/28/2019.	SUMRIDGE PARTNERS LLC		1,014,320	1,000,000	1,035,460	1,014,266	0	(3,290)	0	(3,290)	0	1,010,977	0	3,344	3,344	43,594	01/15/2022.	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		3,205,260	3,000,000	2,959,550	2,960,735	0	2,110	0	2,110	0	2,962,844	0	242,416	242,416	78,446	04/01/2027.	1FE
585055 AV 8	MEDTRONIC INC 4.125		07/12/2019.	TENDERED		517,130	500,000	497,285	499,275	0	164	0	164	0	499,439	0	17,691	17,691	17,016	03/15/2021.	1FE
585055 AX 4	MEDTRONIC INC 3.125		07/12/2019.	TENDERED		1,030,570	1,000,000	996,940	998,881	0	175	0	175	0	999,056	0	31,514	31,514	25,781	03/15/2022.	1FE
585055 BC 9	MEDTRONIC INC 3.625		07/12/2019.	TENDERED		1,061,200	1,000,000	1,003,510	1,001,931	0	(188)	0	(188)	0	1,001,743	0	59,457	59,457	29,906	03/15/2024.	1FE
585055 BS 4	MEDTRONIC INC 3.500		07/12/2019.	TENDERED		1,778,287	1,665,000	1,655,439	1,657,920	0	545	0	545	0	1,658,465	0	119,821	119,821	48,077	03/15/2025.	1FE
62539B AA 3	MULTI-COLOR CORP (144A 4.875		07/31/2019.	MAKE WHOLE CALL		10,470,137	9,944,000	9,622,620	8,526,980	1,125,187	20,806	0	1,145,993	0	9,672,973	0	271,027	271,027	889,715	11/01/2025.	4FE
63946B AD 2	NBC UNIVERSAL 5.150		09/03/2019.	MAKE WHOLE CALL		2,039,920	2,000,000	2,274,170	2,049,331	0	(24,754)	0	(24,754)	0	2,024,577	0	(24,577)	(24,577)	126,612	04/30/2020.	1FE
651229 AQ 9	NEWELL BRANDS INC 4.000		08/19/2019.	TENDERED		3,127,350	3,000,000	3,027,040	3,016,884	0	(1,793)	0	(1,793)	0	3,015,090	0	112,260	112,260	86,000	12/01/2024.	3FE
65364U AA 4	NIAGARA MOHAWK POWER (4.881	C	08/15/2019.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,810	08/15/2019.	1FE
62947Q AS 7	NXP BV/NXP FUNDING LLC 4.125	C	07/03/2019.	MAKE WHOLE CALL		4,063,640	4,000,000	4,016,000	4,016,000	0	(4,979)	0	(4,979)	0	4,011,021	0	(11,021)	(11,021)	154,390	06/15/2020.	2FE
68389X AG 0	ORACLE CORP 5.000		07/08/2019.	MATURED		2,000,000	2,000,000	1,992,540	1,999,490	0	510	0	510	0	2,000,000	0	0	0	100,000	07/08/2019.	1FE
690732 AE 2	OWENS & MINOR 4.375		08/21/2019.	BARCLAYS CAPITAL INC		231,000	300,000	193,500	195,000	37,195	7,223	40,832	3,586	0	198,586	0	32,414	32,414	9,042	12/15/2024.	4FE
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
713448 BN 7	PEPSICO INC 4.500		09/30/2019.	MAKE WHOLE CALL		1,007,121	1,000,000	996,650	999,560	0	196	0	196	0	999,757	0	243	243	61,496	01/15/2020.	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
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2019.	REDEEMED		159,030	159,030	199,241	166,128	0	(7,098)	0	(7,098)	0	159,030	0	0	0	14,885	01/01/2021.	1FE
748767 AF 7	QUINTILES IMS INC (144 4.875		08/28/2019.	REDEEMED		2,786,314	2,720,000	2,752,075	2,679,200	58,349	(4,764)	0	53,585	0	2,732,785	0	53,528	53,528	104,238	05/15/2023.	3FE
760761 AB 2	REPUBLIC SERVICES 5.500		09/15/2019.	MATURED		1,330,000	1,330,000	1,462,253	1,342,960	0	(12,960)	0	(12,960)	0	1,330,000	0	0	0	73,150	09/15/2019.	2FE
774341 AB 7	ROCKWELL COLLINS 5.250		07/15/2019.	MATURED		1,000,000	1,000,000	1,014,640	1,000,964	0	(964)	0	(964)	0	1,000,000	0	0	0	52,500	07/15/2019.	2FE
78412F AP 9	SESI LLC 7.125		07/31/2019.	MORGAN STANLEY		720,000	1,000,000	697,500	855,000	156,346	2,132	307,970	(149,492)	0	705,508	0	14,492	14,492	44,927	12/15/2021.	4FE
001192 AG 8	SOUTHERN CO GAS CAPITA 5.250		08/15/2019.	MATURED		1,750,000	1,750,000	1,891,478	1,764,310	0	(14,310)	0	(14,310)	0	1,750,000	0	0	0	91,875	08/15/2019.	2FE
85208N AA 8	SPRINT SPECTRUM / SPEC 3.360		09/20/2019.	REDEEMED		125,000	125,000	125,702	125,368	0	(368)	0	(368)	0	125,000	0	0	0	3,150	03/20/2023.	2FE
870000 HG 4	SWARTHMORE BORO AUTH R 2.850		09/15/2019.	MATURED		1,815,000	1,815,000	1,815,000	1,815,000	0	0	0	0	0	1,815,000	0	0	0	51,728	09/15/2019.	1FE
882508 AU 8	TEXAS INSTRUMENTS INC 1.650		08/03/2019.	MATURED		1,350,000	1,350,000	1,341,900	1,349,196	0	804	0	804	0	1,350,000	0	0	0	22,275	08/03/2019.	1FE
883556 BC 5	THERMO FISHER SCIENTIF 3.150		09/27/2019.	MAKE WHOLE CALL		1,043,180	1,000,000	1,000,900	1,000,444	0	(99)	0	(99)	0	1,000,345	0	(345)	(345)	80,980	01/15/2023.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
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
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2019.	REDEEMED		1,277	1,277	1,277	1,286	0	(9)	0	(9)	0	1,277	0	0	0	75	07/02/2030.	1FE
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
976826 BG 1	WISCONSIN POWER & LIGH 5.000		07/15/2019.	MATURED		2,500,000	2,500,000	2,728,170	2,518,320	0	(18,320)	0	(18,320)	0	2,500,000	0	0	0	125,000	07/15/2019.	1FE
988498 AF 8	YUM! BRANDS INC 5.300		09/15/2019.	MATURED		1,000,000	1,000,000	1,010,120	1,000,842	0	(842)	0	(842)	0	1,000,000	0	0	0	53,000	09/15/2019.	4FE
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
02315Q AA 6	AMBAC LSNI LLC (144A) 7.104	D	09/30/2019.	PAID ON PRINCIPAL		19	19	0	0	19	0	0	19	0	19	0	0	0	1	02/12/2023.	6*
00182E AV 1	ANZ NEW ZEALAND INTL/L 2.600	D	09/23/2019.	MATURED		1,000,000	1,000,000	999,350	999,879	0	121	0	121	0	1,000,000	0	0	0	26,000	09/23/2019.	1FE
046353 AF 5	ASTRAZENECA PLC 1.950	D	09/18/2019.	MATURED		2,000,000	2,000,000	1,979,390	1,997,196	0	2,804	0	2,804	0	2,000,000	0	0	0	39,000	09/18/2019.	2FE
24023K AA 6	DBS GROUP HOLDINGS LTD 2.246	D	07/16/2019.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,380	07/16/2019.	1FE
25156P AN 3	DEUTSCHE TELEKOM 6.000	D	07/08/2019.	MATURED		2,000,000	2,000,000	1,987,420	1,999,111	0	889	0	889	0	2,000,000	0	0	0	120,000	07/08/2019.	2FE
53944V AB 5	LLOYDS BANK PLC 2.350	D	09/05/2019.	MATURED		1,000,000	1,000,000	999,720	999,944	0	56	0	56	0	1,000,000	0	0	0	23,500	09/05/2019.	1FE
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
822582 AJ 1	SHELL INTERNATIONAL FI 4.300	D	09/22/2019.	MATURED		2,000,000	2,000,000	1,993,080	1,999,278	0	722	0	722	0	2,000,000	0	0	0	86,000	09/22/2019.	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
87938W AH 6	TELEFONICA EMISIONES S 5.877	D	07/15/2019.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	58,770	07/15/2019.	2FE
92857W AV 2	VODAFONE GROUP PLC 4.375	D	07/17/2019.	MAKE WHOLE CALL		3,111,660	3,000,000	2,978,640	2,994,268	0	1,336	0	1,336	0	2,995,604	0	4,396	4,396	221,400	03/16/2021.	2FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		09/21/2019.	PAID ON PRINCIPAL		127,033	127,033	132,591	126,929	0	104	0	104	0	127,033	0	0	0	7,420	03/21/2029.	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2019.	PAID ON PRINCIPAL		17,789	17,789	17,688	15,174	1	2,616	0	2,617	0	17,789	0	0	0	698	03/25/2036.	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO 2.718		09/25/2019.	PAID ON PRINCIPAL		177,909	177,909	138,769	144,090	0	33,819	0	33,819	0	177,909	0	0	0	3,801	01/25/2035.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.177		09/25/2019.	PAID ON PRINCIPAL		25,636	25,636	24,877	24,908	0	728	0	728	0	25,636	0	0	0	836	05/25/2033.	1FM
161546 EF 9	CFAB 2003-1 2A2 2.678		09/25/2019.	PAID ON PRINCIPAL		5,565	5,565	5,569	5,568	0	(3)	0	(3)	0	5,565	0	0	0	120	11/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2019.	PAID ON PRINCIPAL		76,397	76,397	79,252	76,166	0	232	0	232	0	76,397	0	0	0	3,053	12/25/2033.	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		402,156	402,156	379,535	379,812	0	22,344	0	22,344	0	402,156	0	0	0	8,163	05/25/2043.	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		09/25/2019.	PAID ON PRINCIPAL		323,805	323,805	316,216	318,333	0	5,472	0	5,472	0	323,805	0	0	0	5,526	07/25/2028.	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 4.285		09/25/2019.	PAID ON PRINCIPAL		44,411	44,411	31,865	21,088	0	23,323	0	23,323	0	44,411	0	0	0	1,135	12/25/2034.	1FM
33850R AE 2	FSMT 2017-2 A5 3.500		09/25/2019.	PAID ON PRINCIPAL		1,673,080	1,673,080	1,687,412	1,687,631	0	(14,551)	0	(14,551)	0	1,673,080	0	0	0	29,772	10/25/2047.	1FM
46640M AX 8	JPMMT 2013-3 A10 CMO (3.392		09/25/2019.	PAID ON PRINCIPAL		334,731	334,731	326,676	326,544	0	8,187	0	8,187	0	334,731	0	0	0	8,042	07/25/2043.	1FM
46648R AC 5	JPMMT 2018-1 A3 3.500		09/25/2019.	PAID ON PRINCIPAL		386,136	386,136	387,403	387,437	0	(1,302)	0	(1,302)	0	386,136	0	0	0	9,287	06/25/2048.	1FM
46648R AE 1	JPMMT 2018-1 A5 3.500		09/25/2019.	PAID ON PRINCIPAL		241,335	241,335	243,333	243,356	0	(2,021)	0	(2,021)	0	241,335	0	0	0	5,804	06/25/2048.	1FM
55275R AD 4	MABS 2006-NC3 A4 2.178		09/25/2019.	PAID ON PRINCIPAL		139,135	139,135	61,943	42,706	0	96,428	0	96,428	0	139,135	0	0	0	2,483	10/25/2036.	1FM
585499 AD 8	MELLO 2018-MTG2 A4 (14 4.000		09/25/2019.	PAID ON PRINCIPAL		1,080,319	1,080,319	1,077,956	1,077,937	0	2,382	0	2,382	0	1,080,319	0	0	0	29,700	10/25/2048.	1FM
61744C BD 7	MSAC 2004-SD1 A 2.818		09/25/2019.	PAID ON PRINCIPAL		208,034	208,034	186,742	200,860	0	7,174	0	7,174	0	208,034	0	0	0	4,265	08/25/2034.	1FM
76112B WV 8	RAMP 2005-RS7 A3 2.774		07/25/2019.	PAID ON PRINCIPAL		23,784	23,784	16,708	21,080	0	2,703	0	2,703	0	23,784	0	0	0	448	07/25/2035.	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2019.	PAID ON PRINCIPAL		8,617	8,617	8,615	8,591	0	26	0	26	0	8,617	0	0	0	289	12/25/2033.	1FM
81377N AA 2	SABR 2007-BR3 A2A 2.088		09/25/2019.	PAID ON PRINCIPAL		64,882	64,882	22,211	13,972	0	50,911	0	50,911	0	64,882	0	0	0	1,017	04/25/2037.	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2019.	PAID ON PRINCIPAL		914	914	883	904	0	10	0	10	0	914	0	0	0	38	12/25/2023.	1FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		151,479	151,479	148,001	148,429	0	3,049	0	3,049	0	151,479	0	0	0	3,007	06/25/2043.	1FM
81746R AD 1	SEMT 2016-2 A4 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		1,619,350	1,619,350	1,606,445	1,606,980	0	12,370	0	12,370	0	1,619,350	0	0	0	29,135	08/25/2046.	1FE
81746Q AA 9	SEMT 2018-2 A1 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		516,341	516,341	519,972	519,889	0	(3,548)	0	(3,548)	0	516,341	0	0	0	12,144	02/25/2048.	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
81746Q AD 3	SEMT 2018-2 A4 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		325,314	325,314	329,381	329,210	0	0	(3,896)	(3,896)	0	325,314	0	0	0	7,651	02/25/2048.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.518	..	09/25/2019.	PAID ON PRINCIPAL		5,587	5,587	5,043	5,127	0	460	0	460	0	5,587	0	0	0	164	03/25/2033.	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 4.761	..	09/25/2019.	PAID ON PRINCIPAL		39,705	39,705	37,821	39,158	0	547	0	547	0	39,705	0	0	0	1,343	06/25/2033.	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.886	..	09/25/2019.	PAID ON PRINCIPAL		11,805	11,805	11,483	11,666	0	139	0	139	0	11,805	0	0	0	422	12/25/2033.	1FM
94981Y AB 7	WFMBS 2004-BB A2 CMO 4.946	..	09/25/2019.	PAID ON PRINCIPAL		36,252	36,252	31,290	29,420	0	6,832	0	6,832	0	36,252	0	0	0	1,173	01/25/2035.	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 5.088	..	09/25/2019.	PAID ON PRINCIPAL		58,954	58,954	51,880	49,854	0	9,100	0	9,100	0	58,954	0	0	0	1,887	04/25/2035.	1FM
95001T AC 9	WFMBS 2019-1 A3 (144A) 4.000	..	09/25/2019.	PAID ON PRINCIPAL		1,492,458	1,492,458	1,505,284	1,505,284	0	(12,826)	0	(12,826)	0	1,492,458	0	0	0	36,497	11/25/2048.	1FE
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000	..	09/20/2019.	PAID ON PRINCIPAL		37,212	37,212	38,468	38,702	0	(1,490)	0	(1,490)	0	37,212	0	0	0	988	06/20/2044.	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 4.505	..	09/20/2019.	PAID ON PRINCIPAL		22,582	22,582	20,012	15,374	0	7,208	0	7,208	0	22,582	0	0	0	760	10/20/2035.	1FM
12624Q AR 4	COMM 2012-CR4 A3 2.853	..	09/15/2019.	PAID ON PRINCIPAL		60,400	60,400	58,970	59,770	0	629	0	629	0	60,400	0	0	0	1,307	10/15/2045.	1FM
12630B AZ 1	COMM 2013-CR13 A3 3.928	..	08/10/2019.	PAID ON PRINCIPAL		1,410,198	1,410,198	1,426,955	1,421,384	(0)	(11,186)	0	(11,186)	0	1,410,198	0	0	0	36,928	11/10/2046.	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068	..	09/15/2019.	PAID ON PRINCIPAL		155,298	155,298	156,844	155,867	0	(569)	0	(569)	0	155,298	0	0	0	2,138	05/15/2048.	1FM
46639N AP 6	JPMBB 2013-C12 A4 3.362	..	07/15/2019.	PAID ON PRINCIPAL		843,135	843,135	854,140	851,139	0	(8,004)	0	(8,004)	0	843,135	0	0	0	18,805	07/15/2045.	1FM
96221Q AF 0	WFRBS 2013-C18 ASB 3.676	..	09/15/2019.	PAID ON PRINCIPAL		384,279	384,279	395,790	387,994	0	(3,716)	0	(3,716)	0	384,279	0	0	0	9,389	12/15/2046.	1FM
02007J AB 3	ALLYA 2018-3 A2 2.720	..	09/15/2019.	PAID ON PRINCIPAL		5,767,327	5,767,327	5,758,108	5,759,093	0	8,234	0	8,234	0	5,767,327	0	0	0	104,676	05/17/2021.	1FE
065606 AA 3	BWSTA 2019-1 A1 (144A) 2.481	..	07/15/2019.	PAID ON PRINCIPAL		4,411,217	4,411,217	4,411,217	4,411,217	0	0	0	0	0	4,411,217	0	0	0	5,777	07/15/2020.	1FE
065606 AA 3	BWSTA 2019-1 A1 (144A) 2.481	..	07/26/2019.	TRAVELERS MMLP		10,093,121	10,088,783	10,088,783	10,088,783	0	(10)	0	(10)	0	10,088,772	0	4,349	4,349	20,860	07/15/2020.	1FE
14043T AB 2	COPAR 2019-2 A1 2.131	..	09/26/2019.	TRAVELERS MMLP		70,000,000	70,000,000	70,000,000	70,000,000	0	(21)	0	(21)	0	69,999,979	0	21	21	33,159	09/15/2020.	1FE
34532D AA 5	FORDO 2019-B A1 2.386	..	07/15/2019.	PAID ON PRINCIPAL		3,853,087	3,853,087	3,853,087	3,853,087	0	0	0	0	0	3,853,087	0	0	0	6,131	07/15/2020.	1FE
34532D AA 5	FORDO 2019-B A1 2.386	..	07/26/2019.	TRAVELERS MMLP		15,150,397	15,146,913	15,146,913	15,146,913	0	(12)	0	(12)	0	15,146,901	0	3,496	3,496	35,146	07/15/2020.	1FE
95168W AQ 0	WSTC 2014-2A A1AR (144 3.192	..	07/16/2019.	PAID ON PRINCIPAL		399,851	399,851	399,851	399,806	0	45	0	45	0	399,851	0	0	0	10,535	01/16/2027.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					245,324,983	243,035,883	244,204,592	240,994,547	1,735,068	44,184	348,802	1,430,450	0	242,424,997	0	1,855,765	1,855,765	6,181,385	XXX	XXX
8399997.	Total - Bonds - Part 4					444,377,749	441,544,786	457,683,545	441,270,461	1,735,068	(1,417,742)	348,802	(31,476)	0	441,238,984	0	2,087,699	2,087,699	15,539,988	XXX	XXX
8399999.	Total - Bonds					444,377,749	441,544,786	457,683,545	441,270,461	1,735,068	(1,417,742)	348,802	(31,476)	0	441,238,984	0	2,087,699	2,087,699	15,539,988	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
22305A 10 3	COVIA HOLDINGS CORPORATION	..	08/08/2019.	VARIOUS	21,918.000	39,803	XXX	131,289	0	0	0	88,330	(88,330)	0	42,959	0	(3,157)	(3,157)	0	XXX	L
49372L 10 0	KEZAR LIFE SCIENCES INC	..	08/08/2019.	VARIOUS	11,979.000	84,115	XXX	102,684	0	0	0	10,326	(10,326)	0	92,358	0	(8,243)	(8,243)	0	XXX	L
P73684 11 3	ONESPAWORLD HOLDINGS LTD	C	07/23/2019.	CITIGROUP GLOBAL MKTS	266,450.000	4,010,057	XXX	2,664,500	0	0	0	0	0	0	2,664,500	0	1,345,557	1,345,557	0	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					4,133,975	XXX	2,898,473	0	0	0	98,656	(98,656)	0	2,799,817	0	1,334,157	1,334,157	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					4,133,975	XXX	2,898,473	0	0	0	98,656	(98,656)	0	2,799,817	0	1,334,157	1,334,157	0	XXX	XXX
9799999.	Total - Common Stocks					4,133,975	XXX	2,898,473	0	0	0	98,656	(98,656)	0	2,799,817	0	1,334,157	1,334,157	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					4,133,975	XXX	2,898,473	0	0	0	98,656	(98,656)	0	2,799,817	0	1,334,157	1,334,157	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					448,511,724	XXX	460,582,018	441,270,461	1,735,068	(1,417,742)	447,458	(130,132)	0	444,038,801	0	3,421,856	3,421,856	15,539,988	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	6,771,285	6,771,285	10/01/2019
	REPO - BOFA A TREASURY		1	44,356	44,356	10/01/2019
	REPO - CITI A TREASURY		1	6,771,285	6,771,285	10/01/2019
	REPO - JP A TREASURY		1	6,771,285	6,771,285	10/01/2019
0199999.	U.S. Government - Issuer Obligations			20,358,211	20,358,211	XXX
0599999.	Total - U.S. Government			20,358,211	20,358,211	XXX
Totals						
6499999.	Total - Issuer Obligations			20,358,211	20,358,211	XXX
7099999.	Subtotal - Bonds			20,358,211	20,358,211	XXX
9999999.	Totals			20,358,211	20,358,211	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(34,453,880) Book/Adjusted Carrying Value $.....(34,453,880)
2. Average balance for the year: Fair Value $.....35,254,471 Book/Adjusted Carrying Value $.....35,254,471
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....20,358,211 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								
Bank of America, N.A. Hartford,CT		0.000	0	0	(584,599)	(393,122)	(574,776)	XXX
Citibank, N.A. - China Shanghai,CH		0.000	0	0	212,259	146,631	117,984	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(372,340)	(246,491)	(456,792)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(372,340)	(246,491)	(456,792)	XXX
0599999. Total Cash	XXX	XXX	0	0	(372,340)	(246,491)	(456,792)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	4	0	0	90
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	4	0	0	90
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	3	0	0	64
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	75	0	0	1,689
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	78	0	0	1,753
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	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	4	0	0	102
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	4	0	0	102

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2019

NAIC Group Code.....3548 NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....0	457,751	.....(296,299)

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