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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 INDEMNITY COMPANY

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

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

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

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

Sandra M Bachman
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	13,616,771,211	0	13,616,771,211	13,363,627,135
2. Stocks:				
2.1 Preferred stocks	23,935,953	0	23,935,953	24,931,410
2.2 Common stocks	3,290,975,155	4,087,372	3,286,887,783	3,126,631,346
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	337,924,169	0	337,924,169	339,491,760
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(735,309,293)), cash equivalents ($.....0) and short-term investments ($.....1,124,016,176)	388,706,882	0	388,706,882	(40,324,162)
6. Contract loans (including $.....0 premium notes)	2,822,788	2,822,788	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	964,024,491	150,997,983	813,026,508	841,795,023
9. Receivables for securities	28	0	28	102,150,257
10. Securities lending reinvested collateral assets	34,260,075	0	34,260,075	32,388,007
11. Aggregate write-ins for invested assets	(383,886)	0	(383,886)	(383,886)
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,659,036,867	157,908,144	18,501,128,723	17,790,306,890
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	117,255,852	0	117,255,852	126,031,144
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	403,861,755	42,839,163	361,022,592	415,032,471
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....31,744,183 earned but unbilled premiums)	1,289,570,532	7,583,990	1,281,986,542	1,174,521,037
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	21,047,648	1,325,114	19,722,534	19,409,750
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,184,118,683	0	1,184,118,683	1,308,649,879
16.2 Funds held by or deposited with reinsured companies	1,150,316	0	1,150,316	1,364,680
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	26,989,304	0	26,989,304	0
18.2 Net deferred tax asset	349,700,564	53,157,112	296,543,452	293,925,568
19. Guaranty funds receivable or on deposit	563,260	0	563,260	838,651
20. Electronic data processing equipment and software	66,604,927	0	66,604,927	74,448,404
21. Furniture and equipment, including health care delivery assets ($.....0)	205,233,660	205,233,660	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	41,504,365
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,290,322,721	844,838,572	445,484,149	371,272,461
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	23,615,456,091	1,312,885,754	22,302,570,336	21,617,305,300
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	23,615,456,091	1,312,885,754	22,302,570,336	21,617,305,300

DETAILS OF WRITE-INS

1101. Deferred gain	(383,886)	0	(383,886)	(383,886)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(383,886)	0	(383,886)	(383,886)
2501. Suspense, undistributed payments	169,698,172	0	169,698,172	85,029,022
2502. COLI supplemental benefits trust	143,444,799	0	143,444,799	128,354,442
2503. Other assets	38,049,603	0	38,049,603	37,563,039
2598. Summary of remaining write-ins for Line 25 from overflow page	939,130,148	844,838,572	94,291,576	120,325,958
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,290,322,721	844,838,572	445,484,149	371,272,461

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,591,973,112)	7,526,323,982	7,314,349,190
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,221,350,509	1,368,019,296
3.	Loss adjustment expenses	1,716,166,326	1,678,729,040
4.	Commissions payable, contingent commissions and other similar charges	158,213,484	176,320,388
5.	Other expenses (excluding taxes, licenses and fees)	121,144,578	138,776,920
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	60,670,607	73,737,095
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	936,547
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....9,775,710,876 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)	2,764,117,825	2,544,373,352
10.	Advance premium	84,751,748	71,279,373
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,693,550	14,294,164
12.	Ceded reinsurance premiums payable (net of ceding commissions)	104,338,673	48,596,267
13.	Funds held by company under reinsurance treaties	65,203,563	102,834,715
14.	Amounts withheld or retained by company for account of others	988,268,374	1,042,215,603
15.	Remittances and items not allocated	297,825,618	245,039,958
16.	Provision for reinsurance (including $.....0 certified)	36,247,741	36,247,741
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	350,272,309	0
20.	Derivatives	0	0
21.	Payable for securities	71,193,513	1,313,465
22.	Payable for securities lending	34,260,075	32,388,007
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	103,947,882	94,553,717
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,718,990,358	14,984,004,839
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	15,718,990,358	14,984,004,839
29.	Aggregate write-ins for special surplus funds	11,886,018	12,015,769
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,326,748,339	2,376,339,071
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)	6,583,579,978	6,633,300,461
38.	Totals (Page 2, Line 28, Col. 3)	22,302,570,336	21,617,305,300

DETAILS OF WRITE-INS

2501.	Escheat liability	114,293,975	105,393,184
2502.	Retroactive reinsurance reserve assumed	274,769	274,991
2503.	Other statutory provisions	110,422	110,422
2598.	Summary of remaining write-ins for Line 25 from overflow page	(10,731,284)	(11,224,879)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	103,947,882	94,553,717
2901.	Special surplus from retroactive reinsurance	11,886,018	12,015,769
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	11,886,018	12,015,769
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 $.....1,517,679,792)	1,439,462,761	1,408,751,718	1,905,017,997
1.2 Assumed (written $.....19,065,651,203)	17,991,474,749	17,008,300,380	22,875,536,129
1.3 Ceded (written $.....16,099,568,162)	15,163,886,561	14,341,772,960	19,297,415,835
1.4 Net (written $.....4,483,762,833)	4,267,050,950	4,075,279,137	5,483,138,291
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,516,482,096):			
2.1 Direct	866,591,615	821,483,545	1,059,173,379
2.2 Assumed	10,424,452,037	9,984,695,926	13,844,341,419
2.3 Ceded	8,768,405,276	8,448,178,419	11,680,451,424
2.4 Net	2,522,638,375	2,358,001,052	3,223,063,374
3. Loss adjustment expenses incurred	460,529,960	444,833,491	578,879,487
4. Other underwriting expenses incurred	1,268,676,464	1,222,706,675	1,609,597,416
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	4,251,844,799	4,025,541,218	5,411,540,277
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	15,206,150	49,737,919	71,598,014
INVESTMENT INCOME			
9. Net investment income earned	441,412,459	380,376,969	814,697,666
10. Net realized capital gains (losses) less capital gains tax of $.....3,282,142	1,418,867	6,107,892	57,613,364
11. Net investment gain (loss) (Lines 9 + 10)	442,831,326	386,484,860	872,311,031
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,311,231 amount charged off $.....11,048,334)	(9,737,102)	(8,213,329)	(11,899,127)
13. Finance and service charges not included in premiums	15,860,524	13,902,522	18,844,751
14. Aggregate write-ins for miscellaneous income	28,855,153	3,224,235	4,425,885
15. Total other income (Lines 12 through 14)	34,978,575	8,913,428	11,371,510
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	493,016,051	445,136,208	955,280,555
17. Dividends to policyholders	7,591,725	7,674,822	10,808,962
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)	485,424,326	437,461,385	944,471,593
19. Federal and foreign income taxes incurred	71,501,117	117,829,781	141,394,071
20. Net income (Line 18 minus Line 19) (to Line 22)	413,923,209	319,631,604	803,077,523
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,633,300,461	6,820,222,495	6,820,222,495
22. Net income (from Line 20)	413,923,209	319,631,604	803,077,523
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 $.....(4,715,054)	174,478,714	215,958,181	(34,723,325)
25. Change in net unrealized foreign exchange capital gain (loss)	(1,222,608)	(1,208,547)	(1,862,315)
26. Change in net deferred income tax	9,489,187	57,857,293	46,046,271
27. Change in nonadmitted assets	(54,390,176)	(24,027,021)	(962,488)
28. Change in provision for reinsurance	0	0	1,500,771
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	(592,000,000)	(825,000,000)	(1,000,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	1,190	1,146	1,530
38. Change in surplus as regards policyholders (Lines 22 through 37)	(49,720,483)	(256,787,343)	(186,922,034)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,583,579,978	6,563,435,152	6,633,300,461
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	15,090,357	(2,945,679)	(7,899,684)
1402. Profit and loss, miscellaneous	14,203,023	6,948,452	14,031,259
1403. Other assets tri-party/tax credit bond income	94,743	185,251	229,180
1498. Summary of remaining write-ins for Line 14 from overflow page	(532,970)	(963,789)	(1,934,870)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	28,855,153	3,224,235	4,425,885
3701. Unrealized deferred tri-party tax credit bonds	1,190	1,146	1,530
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)	1,190	1,146	1,530

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	4,498,517,206	4,126,930,054	5,478,027,017
2.	Net investment income	496,136,304	425,144,538	871,100,706
3.	Miscellaneous income	34,978,575	7,810,036	9,713,777
4.	Total (Lines 1 through 3)	5,029,632,085	4,559,884,629	6,358,841,500
5.	Benefit and loss related payments	2,332,586,810	2,217,408,408	2,941,693,740
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	1,738,548,104	1,675,921,313	2,150,954,946
8.	Dividends paid to policyholders	7,192,339	6,972,678	9,783,923
9.	Federal and foreign income taxes paid (recovered) net of $.....16,074,813 tax on capital gains (losses)	102,709,111	3,266,172	81,640,095
10.	Total (Lines 5 through 9)	4,181,036,364	3,903,568,571	5,184,072,704
11.	Net cash from operations (Line 4 minus Line 10)	848,595,722	656,316,058	1,174,768,797
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,134,224,347	2,111,893,444	2,363,789,479
	12.2 Stocks	38,017,924	4,256,488	6,061,612
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	27,505,034	41,197,075	175,592,001
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(10)	(10)
	12.7 Miscellaneous proceeds	172,030,277	74,655,762	17,222,871
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,371,777,582	2,232,002,759	2,562,665,953
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,400,576,347	2,771,188,345	3,044,707,340
	13.2 Stocks	6,000,000	3,000,000	3,000,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	8,653,023	2,168,824	4,028,500
	13.5 Other invested assets	33,762,839	37,480,613	52,637,809
	13.6 Miscellaneous applications	1,872,068	0	81,681,750
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,450,864,277	2,813,837,782	3,186,055,398
14.	Net increase or (decrease) in contract loans and premium notes	318,137	740,850	(218,047)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(79,404,833)	(582,575,873)	(623,171,398)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	592,000,000	825,000,000	1,000,000,000
	16.6 Other cash provided (applied)	251,840,155	232,267,082	(173,311,339)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(340,159,845)	(592,732,918)	(1,173,311,339)
	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)	429,031,044	(518,992,733)	(621,713,941)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(40,324,162)	581,389,779	581,389,779
	19.2 End of period (Line 18 plus Line 19.1)	388,706,882	62,397,045	(40,324,162)

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

20.0001	Exchange of bonds	56,488,588	35,868,411	47,987,382
20.0002	Stock distribution from limited partnerships	16,541,718	1,769,848	6,095,129
20.0003	Income payment received in securities	2,893,007	3,087,742	4,105,401
20.0004	Other assets tri-party/tax credit bonds	1,083,652	1,134,293	1,374,333
20.0005	Tax credits from certified capital company (CAPCO)	1,432	21,624	28,784
20.0006	Income payment received in securities other assets tri-party/tax credit bonds	0	33,147	33,147

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut. 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. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 413,923,209	$ 803,077,523
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	$ 413,923,209	$ 803,077,523
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,583,579,978	$ 6,633,300,461
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	$ 6,583,579,978	$ 6,633,300,461

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

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

On January 1, 2019, Jupiter Holdings, Inc. (Jupiter), a subsidiary of the Company, was dissolved in accordance with Minnesota Statutes and its corporate existence was terminated. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the statutory merger method was utilized, cancelling the equity of Jupiter, without issuance of new equity, and incorporating the assets and liabilities of Jupiter directly within the Company's financial statements. Following this dissolution, American Equity Insurance Company and Northland Insurance Company became direct subsidiaries of the Company.

Details of the results of operations for the previously separate entities for the year ending December 31, 2018, were as follows:

	The Company	Jupiter
Net underwriting gain	$ 71,598,014	$ -
Net investment gain	854,688,315	56,422,716
Other income	11,371,510	-
Net income before dividends to policyholders, after capital gains tax and before federal and foreign income taxes	937,657,839	56,422,716
Dividends to policyholders	10,808,961	-
Federal and foreign income taxes incurred	141,347,100	46,971
Net income	$ 785,501,778	$ 56,375,745

No adjustments were made to the Company's policyholders' surplus as a result of this dissolution.

C. Impairment Loss:

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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 following table provides aggregated information on structured securities, classified on the basis for the recognized 2019 other-than-temporary impairments:

	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
OTTI recognized in the quarter ending March 31, 2019			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -
OTTI recognized in the quarter ending June 30, 2019			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -
OTTI recognized in the quarter ending September 30, 2019			
Present value of cash flows is less than amortized cost	$ 142,192	$ 21,367	$ 125,670
Annual Aggregate Total:		$ 21,367	

(3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

CUSIP	Amortized cost basis before other-than-temporary impairment	Present value of projected cash flows	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair Value	Impairment Quarter
225458G36	$ 142,192	$ 120,824	$ 21,367	$ 120,824	$ 125,670	Q3 - 2019
Total:			$ 21,367			

(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	$ 442,510
2. 12 Months or Longer	$ 1,399,143

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

1. Less than 12 Months	$ 82,120,480
2. 12 Months or Longer	$ 200,469,806

(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.

NOTES TO FINANCIAL STATEMENTS

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.

Note 8 – Derivative Instruments

A – G. No significant change.

H. Not applicable.

Note 9 – Income Taxes

No significant change.

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

See Note 3 regarding the dissolution of Jupiter and the incorporation of its assets and liabilities within the Company.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 $592 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2019	$ 60	$ -	$ 60
June 20, 2019	275	-	275
September 20, 2019	257	-	257

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

- 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	$ -	$ 35,152,383	$ -	$ -	$ 35,152,383
Preferred stock					
Non-redeemable	6,131,703	17,804,250	-	-	23,935,953
Common stock					
Industrial and miscellaneous	4,054,764	3,933	-	-	4,058,697
Total securities at fair value	$ 10,186,467	$ 52,960,566	$ -	$ -	$ 63,147,033

At September 30, 2019, the Company also holds Level 3 non-redeemable preferred stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

Description	Beginning Balance at 7/1/2019	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2019
Bonds	$ -	$ -	$ -	$ 112,428	$ 57,504	$ -	$ -	$ (141,000)	$ (28,932)	$ -

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At 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	$ 1,124,016,176	$ 1,124,016,176	$ 190,654,330	$ 933,361,846	$ -	$ -	$ -
Long-term bonds	14,276,023,000	13,616,771,211	345,258,542	13,904,028,671	26,735,787	-	-
Preferred stock	23,935,953	23,935,953	6,131,703	17,804,250	-	-	-
Common stock	4,058,697	4,058,697	4,054,764	3,933	-	-	-

(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	$ 677,540,917	$ 677,542,905	$ 95,753,354	$ 581,787,563	$ -	$ -	$ -
Long-term bonds	13,335,847,227	13,363,627,135	292,561,853	13,013,414,568	29,870,806	-	-
Preferred stock	24,950,225	24,931,410	6,896,339	18,053,886	-	-	-
Common stock	3,413,697	3,413,697	3,407,632	6,065	-	-	-

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.

NOTES TO FINANCIAL STATEMENTS

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 $23,702,000, resulting from higher than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily other liability - occurrence, commercial auto liability, products liability - occurrence and commercial multiple peril lines of business. This unfavorable development included funding of asbestos and environmental reserves, primarily in the other liability - occurrence and products liability - occurrence lines. This unfavorable development was partially offset by better than expected loss experience in workers' compensation, other liability - claims-made, homeowners, special property and personal auto liability lines of business.

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

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,151,764,222	3,286,916,458
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	384,299,882	369,211,767
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,536,064,104	$ 3,656,128,225
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 34,260,075

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 34,260,075

16.3 Total payable for securities lending reported on the liability page: $ 34,260,075

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Assets are internally managed by the reporting entity	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's 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

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 [X] No [ ]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	33,192,442	33,192,442	0	0	204,020	204,020
Total	XXX	XXX	0	0	33,192,442	33,192,442	0	0	204,020	204,020

5.1 Operating Percentages:

5.1 A&H loss percent	8,473.610%
5.2 A&H cost containment percent	(52.860)%
5.3 A&H expense percent excluding cost containment expenses	1,737.330%

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
16478	00-0000000	DEALER MANAGEMENT GROUP, INC	VT	UNAUTHORIZED.	0	
00000	00-0000000	DIVERSIFIED INSURANCE COMPANY LLC	DE	UNAUTHORIZED.	0	
15231	00-0000000	GREEN MOUNTAIN SPONSORED CAPTIVE INS CO	VT	UNAUTHORIZED.	0	
27847	95-2769232	INSURANCE COMPANY OF THE WEST	CA	AUTHORIZED	0	
All Other Insurers						
00000	AA-1320032	GROUPAMA SA	FRA	UNAUTHORIZED.	0	
00000	AA-1120156	LLOYDS SYNDICATE 1686	GBR	AUTHORIZED	0	
00000	AA-3191239	LUMEN RE LIMITED	BMU	UNAUTHORIZED.	0	
00000	AA-3191295	THIRD POINT REINSURANCE (USA) LTD	BMU	UNAUTHORIZED.	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	23,363,846	24,472,797	24,322,469	73,072,261	46,953,996	62,080,395
2. Alaska AK	L	2,556,870	2,623,286	1,765,395	1,406,304	3,750,898	2,867,502
3. Arizona AZ	L	45,177,402	41,582,551	12,749,366	20,593,981	105,049,742	100,483,436
4. Arkansas AR	L	20,985,904	17,779,606	5,036,397	9,414,888	75,141,762	72,551,914
5. California CA	L	157,026	47,091	2,491,506	4,419,833	40,009,198	42,181,443
6. Colorado CO	L	35,038,494	34,016,131	19,064,261	25,206,678	113,092,241	118,381,238
7. Connecticut CT	L	28,615,017	26,502,977	12,502,271	13,770,636	93,283,794	101,543,097
8. Delaware DE	L	2,477,708	3,378,241	1,331,230	3,087,273	16,395,384	18,792,382
9. District of Columbia DC	L	11,057,687	9,308,561	2,933,271	3,645,192	43,131,255	51,035,774
10. Florida FL	L	39,116,609	41,125,184	27,824,613	28,674,635	178,616,709	176,880,106
11. Georgia GA	L	30,011,004	31,954,479	27,122,363	18,335,638	58,983,783	61,314,541
12. Hawaii HI	L	3,666,269	3,693,598	1,182,408	2,019,545	14,806,538	14,272,686
13. Idaho ID	L	7,526,175	6,329,284	1,808,327	1,865,852	8,504,743	8,727,329
14. Illinois IL	L	66,282,565	65,186,968	37,263,137	34,205,869	145,853,407	159,529,117
15. Indiana IN	L	33,926,534	39,373,026	19,689,732	11,797,239	67,262,524	50,650,597
16. Iowa IA	L	14,770,972	13,684,596	6,162,888	5,078,544	36,953,249	42,450,410
17. Kansas KS	L	17,459,953	19,746,007	7,988,702	5,716,103	51,588,032	55,496,744
18. Kentucky KY	L	13,911,670	13,315,229	7,317,531	6,203,054	64,338,840	68,395,810
19. Louisiana LA	L	26,323,265	29,170,730	11,975,053	12,206,321	65,933,277	64,758,953
20. Maine ME	L	3,508,129	4,478,969	1,845,835	1,029,887	12,874,864	14,225,473
21. Maryland MD	L	45,760,239	42,340,118	20,711,850	17,770,957	105,898,472	111,510,807
22. Massachusetts MA	L	76,708,176	82,969,707	37,341,002	39,477,170	292,743,279	296,206,645
23. Michigan MI	L	47,959,805	46,399,146	45,194,594	22,084,078	111,085,606	141,673,132
24. Minnesota MN	L	29,640,131	32,629,144	14,314,090	17,736,222	81,111,127	81,116,927
25. Mississippi MS	L	21,251,321	22,181,063	8,834,157	8,235,710	55,882,446	57,423,085
26. Missouri MO	L	21,487,936	25,501,345	13,349,038	11,625,086	61,879,546	60,868,597
27. Montana MT	L	8,524,542	6,775,017	2,417,449	2,739,985	10,012,161	10,110,974
28. Nebraska NE	L	11,686,387	13,043,008	8,078,766	6,655,422	59,116,917	64,890,740
29. Nevada NV	L	20,120,958	19,785,283	9,927,752	5,127,288	26,531,127	25,446,513
30. New Hampshire NH	L	6,659,063	7,240,278	4,074,723	2,086,868	33,859,905	37,347,570
31. New Jersey NJ	L	70,596,991	82,946,810	54,840,664	35,769,364	317,132,488	309,328,830
32. New Mexico NM	L	16,644,033	14,572,727	6,769,162	7,523,397	25,107,683	23,904,691
33. New York NY	L	245,250,410	214,777,062	86,865,598	63,011,627	638,982,711	559,866,398
34. North Carolina NC	L	48,770,976	48,417,770	17,936,425	18,951,117	89,520,570	126,876,797
35. North Dakota ND	L	4,534,514	4,286,821	2,499,187	1,359,867	7,018,567	4,164,758
36. Ohio OH	L	34,215,145	34,934,057	41,153,684	23,593,843	118,737,790	54,020,906
37. Oklahoma OK	L	20,023,905	20,588,805	5,888,661	9,126,671	36,775,106	28,608,273
38. Oregon OR	L	11,014,476	10,502,284	3,531,451	4,799,468	16,867,035	15,192,477
39. Pennsylvania PA	L	67,963,664	71,757,825	38,481,203	28,800,177	205,689,173	204,256,231
40. Rhode Island RI	L	6,500,603	6,037,778	1,854,434	2,295,356	14,252,440	15,435,018
41. South Carolina SC	L	20,212,162	17,029,828	4,484,455	5,676,136	41,387,531	39,632,799
42. South Dakota SD	L	5,970,959	4,945,046	1,321,370	2,376,232	11,313,005	11,247,487
43. Tennessee TN	L	59,800,974	54,731,042	20,296,146	14,287,345	194,613,955	185,659,833
44. Texas TX	L	89,346,425	89,037,956	35,967,951	40,242,855	397,712,826	368,874,338
45. Utah UT	L	7,281,772	8,408,341	1,845,413	2,533,468	13,022,499	11,734,084
46. Vermont VT	L	4,126,085	3,581,939	940,524	1,057,211	13,428,693	18,199,331
47. Virginia VA	L	30,019,701	28,956,388	8,075,864	20,343,680	97,931,471	100,202,116
48. Washington WA	L	19,862,451	21,483,051	13,448,274	8,408,983	37,788,376	29,345,911
49. West Virginia WV	L	8,646,643	7,905,824	8,141,674	4,883,057	32,531,479	29,707,202
50. Wisconsin WI	L	27,862,395	27,322,416	10,309,211	12,449,802	68,664,226	59,735,660
51. Wyoming WY	L	3,123,579	2,625,852	1,937,657	1,167,049	2,398,196	2,299,325
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	13,200	31,110	0	0	8,533	9,276
54. Puerto Rico PR	L	167,062	187,787	97,252	11,691	1,990,086	1,576,537
55. US Virgin Islands VI	L	4	265	0	0	0	3,429,525
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	4	2,237	23,566	232,995	530,715	612,829
59. Totals	XXX	1,517,679,792	1,501,704,441	763,330,008	724,189,909	4,464,049,973	4,377,134,569
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	6	2,236	23,566	45,924	530,661	607,365
58002. SGP Singapore	XXX	0	0	0	0	55	105
58003. AIA Anguilla	XXX	0	0	0	0	0	5,358
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(2)	1	0	187,071	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	4	2,237	23,566	232,995	530,715	612,829

(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

Q11

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings Ltd	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Group Ltd	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Holdings Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Acquisitions Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Zensurance Inc. (80.5%)	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … Zensurance Brokers Inc.	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … MMI Capital Trust I	Delaware	52-2073764	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … USF&G Capital I	Delaware	52-1953822	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … USF&G Capital III	Delaware	52-2044075	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Travelers Special Services Limited	United Kingdom		… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	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.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Resseguros S.A.	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Seguros S.A.	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL.....	IA.....	Junto Holding Latam S.A.	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX.....	IA.....	Travelers Casualty and Surety Company	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE.....	NIA.....	Travelers Casualty and Surety Company	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT.....	RE.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE.....	DS.....	The Travelers Indemnity Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited	GBR.....	DS.....	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.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE.....	DS.....	Crystal Brook, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE.....	DS.....	Sutton Holdco, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE.....	DS.....	Arrowhead Company, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT.....	DS.....	American Equity Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA.....	DS.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT.....	DS.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America	CT.....	DS.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut	CT.....	DS.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America	CT.....	DS.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	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.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

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	121,302,350	100,511,050	82.860	43.163
2. Allied lines	171,185,747	167,108,181	97.618	108.945
3. Farmowners multiple peril	17,010,965	8,073,049	47.458	28.650
4. Homeowners multiple peril	20,162,360	8,373,932	41.532	15.684
5. Commercial multiple peril	222,200,247	119,244,384	53.665	64.265
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	1,563	(777,922)	(49,778.703)	62,055.076
9. Inland marine	8,325,214	(145,858)	(1.752)	26.351
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	81,954	0.000	0.000
11.2. Medical professional liability - claims-made	0	(73,654)	0.000	0.000
12. Earthquake	29,544,457	(2,819,211)	(9.542)	0.806
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	231,562	32,418	14.000	25.645
16. Workers' compensation	297,278,603	93,239,846	31.364	37.391
17.1 Other liability-occurrence	257,269,160	202,935,168	78.880	65.739
17.2 Other liability-claims made	13,736,327	(25,854,233)	(188.218)	60.260
17.3 Excess workers' compensation	0	1,958,493	0.000	0.000
18.1 Products liability-occurrence	10,642,655	8,706,315	81.806	128.427
18.2 Products liability-claims made	0	(819,924)	0.000	0.000
19.1, 19.2 Private passenger auto liability	4,676,154	8,112,641	173.490	65.396
19.3, 19.4 Commercial auto liability	192,704,476	134,084,908	69.581	55.825
21. Auto physical damage	57,817,703	41,248,814	71.343	60.100
22. Aircraft (all perils)	0	130,877	0.000	0.000
23. Fidelity	19,717	(29,068)	(147.424)	(79.253)
24. Surety	950,176	156,649	16.486	(31.558)
26. Burglary and theft	8,564	2,167	25.305	(1.353)
27. Boiler and machinery	14,394,762	3,102,639	21.554	16.592
28. Credit	0	0	0.000	0.000
29. International	0	8,000	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	1,439,462,761	866,591,615	60.202	58.313
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	63,372,405	143,858,674	125,632,485
2. Allied lines	99,026,912	206,471,171	179,290,518
3. Farmowners multiple peril	5,063,664	16,329,624	17,178,252
4. Homeowners multiple peril	7,407,245	19,490,394	21,087,703
5. Commercial multiple peril	79,584,099	234,558,482	220,971,684
6. Mortgage guaranty	0	0	0
8. Ocean marine	500	1,714	2,072
9. Inland marine	2,836,340	7,874,105	9,869,606
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	16,915,237	34,370,999	29,948,251
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	94,190,599	295,009,431	322,681,206
17.1 Other liability-occurrence	83,010,145	243,808,454	275,682,742
17.2 Other liability-claims made	5,872,571	12,333,762	14,872,320
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	3,192,109	10,527,753	9,944,612
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,527,442	4,234,055	5,922,270
19.3 19.4 Commercial auto liability	67,245,147	204,491,880	197,371,623
21. Auto physical damage	20,845,555	62,902,980	57,185,403
22. Aircraft (all perils)	0	0	0
23. Fidelity	9,039	20,487	20,311
24. Surety	885,275	4,288,620	75,115
26. Burglary and theft	4,271	9,349	10,687
27. Boiler and machinery	8,385,828	17,097,857	13,957,579
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	559,374,383	1,517,679,792	1,501,704,441
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Q14

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	2,461,483	2,877,974	5,339,458	578,538	52,805	631,343	2,108,806	44,399	2,546,296	4,699,501	225,861	(234,474)	(8,614)
2. 2017	550,425	837,370	1,387,795	279,237	19,778	299,015	434,317	24,335	636,118	1,094,770	163,130	(157,140)	5,990
3. Subtotals 2017 + Prior	3,011,908	3,715,345	6,727,253	857,775	72,583	930,358	2,543,123	68,733	3,182,414	5,794,271	388,990	(391,614)	(2,624)
4. 2018	748,365	1,517,461	2,265,826	588,420	114,908	703,327	546,862	60,019	981,942	1,588,824	386,917	(360,592)	26,325
5. Subtotals 2018 + Prior	3,760,273	5,232,805	8,993,079	1,446,195	187,490	1,633,686	3,089,985	128,753	4,164,357	7,383,095	775,907	(752,206)	23,702
6. 2019	XXX	XXX	XXX	XXX	1,100,071	1,100,071	XXX	558,626	1,300,770	1,859,396	XXX	XXX	XXX
7. Totals	3,760,273	5,232,805	8,993,079	1,446,195	1,287,561	2,733,756	3,089,985	687,379	5,465,126	9,242,491	775,907	(752,206)	23,702
8. Prior Year-End's Surplus As Regards Policyholders	6,633,300												

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. 0.4 %

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. Equities and deposits in pools and associations	37,919,976	0	37,919,976	52,299,191
2505. Due from unaffiliated companies	20,137,932	0	20,137,932	14,937,122
2506. Amounts receivable under high deductible policies	13,537,872	1,360,586	12,177,286	13,958,917
2507. Service contract receivable	11,393,371	0	11,393,371	25,965,473
2508. State surcharges receivable	11,235,271	0	11,235,271	10,599,538
2509. Other assets tri-party/tax credit bonds	1,551,573	0	1,551,573	2,669,959
2510. Other assets nonadmitted	816,334,371	816,334,371	0	0
2511. Miscellaneous ledger balances	27,143,615	27,143,615	0	0
2512. Other assets deferred gain	(1,171)	0	(1,171)	(2,362)
2513. Assumed reinsurance receivable and payable	(34,897)	0	(34,897)	(39,707)
2514. Performance guarantees receivable	(87,763)	0	(87,763)	(62,173)
2597. Summary of remaining write-ins for Line 25	939,130,148	844,838,572	94,291,576	120,325,958

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Undistributed salaries	5,428	480,648
2505. Federal excise tax-reinsurance contracts	534	97,611
2506. Retroactive reinsurance reserve ceded	(10,737,246)	(11,803,138)
2597. Summary of remaining write-ins for Line 25	(10,731,284)	(11,224,879)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other expense	(48,524)	(12,653)	(13,584)
1405. Retroactive reinsurance gain/loss	(110,187)	(551,622)	(1,532,218)
1406. Fines and penalties of regulatory authorities	(374,260)	(399,513)	(389,068)
1497. Summary of remaining write-ins for Line 14	(532,970)	(963,789)	(1,934,870)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. MEX Mexico	XXX	0	0	0	187,071	0	0
58005. BHS Bahamas	XXX	(2)	1	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	(2)	1	0	187,071	0	0

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	339,491,760	348,836,603
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	8,653,023	4,028,500
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	10,220,613	13,373,343
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	337,924,170	339,491,760
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	337,924,170	339,491,760

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	0	0
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,002,259,134	1,053,434,934
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	96,630
	2.2 Additional investment made after acquisition	33,762,839	52,541,179
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(20,197,126)	21,592,816
6.	Total gain (loss) on disposals	2,220,411	63,890,438
7.	Deduct amounts received on disposals	44,046,752	181,687,130
8.	Deduct amortization of premium and depreciation	5,016,548	5,701,398
9.	Total foreign exchange change in book/adjusted carrying value	(1,224,241)	(1,849,468)
10.	Deduct current year's other-than-temporary impairment recognized	3,733,225	58,867
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	964,024,491	1,002,259,134
12.	Deduct total nonadmitted amounts	150,997,983	160,464,110
13.	Statement value at end of current period (Line 11 minus Line 12)	813,026,508	841,795,023

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	16,516,011,251	15,923,469,090
2.	Cost of bonds and stocks acquired	1,482,499,659	3,105,895,251
3.	Accrual of discount	10,691,764	9,657,669
4.	Unrealized valuation increase (decrease)	189,960,786	(54,627,900)
5.	Total gain (loss) on disposals	8,446,159	14,700,033
6.	Deduct consideration for bonds and stocks disposed of	1,230,174,063	2,422,001,434
7.	Deduct amortization of premium	45,562,053	63,958,330
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	1,632,955	1,257,305
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,441,772	4,134,177
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,931,682,319	16,516,011,251
12.	Deduct total nonadmitted amounts	4,087,372	821,360
13.	Statement value at end of current period (Line 11 minus Line 12)	16,927,594,947	16,515,189,890

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)	11,487,255,771	17,663,546,930	17,198,160,203	(7,719,616)	11,766,065,744	11,487,255,771	11,944,922,882	11,216,319,473
2. NAIC 2 (a)	2,424,749,668	88,528,466	78,520,683	6,543,940	2,412,590,414	2,424,749,668	2,441,301,391	2,440,716,785
3. NAIC 3 (a)	246,442,369	0	13,015,832	8,111,569	248,859,987	246,442,369	241,538,107	237,979,033
4. NAIC 4 (a)	110,202,316	0	8,365,769	(9,681,958)	111,900,401	110,202,316	92,154,589	110,928,540
5. NAIC 5 (a)	22,588,839	0	35,000	(7,663,279)	14,526,872	22,588,839	14,890,560	35,209,233
6. NAIC 6 (a)	5,808,876	0	104,582	275,564	5,412,631	5,808,876	5,979,857	16,977
7. Total Bonds	14,297,047,840	17,752,075,395	17,298,202,069	(10,133,780)	14,559,356,048	14,297,047,840	14,740,787,385	14,041,170,041
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	23,518,549	0	0	417,404	23,380,991	23,518,549	23,935,953	23,990,660
10. NAIC 3	940,750	0	940,750	0	940,750	940,750	0	940,750
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	24,459,299	0	940,750	417,404	24,321,741	24,459,299	23,935,953	24,931,410
15. Total Bonds and Preferred Stock	14,321,507,139	17,752,075,395	17,299,142,819	(9,716,376)	14,583,677,789	14,321,507,139	14,764,723,338	14,066,101,451

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....1,124,016,176; 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	1,124,016,176	XXX	1,124,016,176	348,749	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	677,542,905	1,239,743,461
2. Cost of short-term investments acquired	54,069,719,888	70,318,124,882
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	53,623,240,148	70,880,204,548
7. Deduct amortization of premium	6,469	120,891
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,124,016,176	677,542,905
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,124,016,176	677,542,905

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	1,186,320
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	793,638
90 Lamberton Rd	Windsor	CT	02/01/2016	Various	0	0	0	10,047
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	1,638,571
0199999. Totals					0	0	0	3,628,576
0399999. Totals					0	0	0	3,628,576

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
NONE																			

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	MC Credit Fund I LP	New York	NY	MC Credit Partners		08/14/2013	0	0	106,984	0	9,092,541	2.930
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	106,984	0	9,092,541	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	191,024	0	2,477,903	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	117,250	0	1,282,068	0.260
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	831,345	0	5,101,823	3.700
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	115,372	0	85,038	4.960
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	(1,415)	0	3,728,408	0.420
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	300,000	0	4,443,543	0.720
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	2,650,956	0	0	1.740
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	31,360	0	994,226	0.870
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	409,683	0	2,808,374	0.720
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	4,645,576	0	20,921,385	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Group		03/27/2015	0	0	2,801,586	0	5,741,860	0.150
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners		04/25/2013	0	0	278,881	0	3,329,925	0.440
	Silverpeak Legacy Partners III, L.P.	New York	NY	Lehman Brothers Real Estate Partners		01/01/2010	0	0	(172,505)	0	10,497,895	0.680
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012	0	0	268,156	0	1,417,791	4.180
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	3,176,118	0	20,987,471	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	418,707	0	4,101,518	5.130
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	1,148,641	0	691,215	4.290
	Secondary Opportunities Fund III, LP	London	GBR	DB Asset Management		10/20/2014	0	0	254,872	0	1,735,099	0.860
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	71,165	0	2,213,549	1.740
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,893,385	0	8,741,382	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 21	Peabody	MA	Stratford Capital Group		12/23/2016	0	0	247,138	0	55,860	4.197
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital Group		11/22/2017	0	0	729,109	0	3,474,037	10.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	976,247	0	3,529,897	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-GAIII, LLC	Columbia	MO	Affordable Equity Partners		12/14/2017	0	0	40,361	0	0	15.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	40,361	0	0	XXX
4499999. Subtotal - Unaffiliated								0	10,838,671	0	63,272,675	XXX
4699999. Totals								0	10,838,671	0	63,272,675	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	08/30/2019	1,240,021	0	0	0	0	0	0	1,240,021	1,240,021	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,240,021	0	0	0	0	0	0	1,240,021	1,240,021	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	09/30/2019	1,226,751	0	0	0	0	0	0	1,226,751	1,226,751	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	08/19/2019	214,987	0	0	0	0	0	0	214,987	214,987	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	08/21/2019	(1,415)	0	0	0	0	0	0	(1,415)	(1,415)	0	0	0	0
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Distribution	03/05/2010	07/12/2019	5,347,120	0	0	0	0	0	0	5,347,120	5,347,120	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	09/19/2019	42,464	0	0	0	0	0	0	42,464	42,464	0	0	0	0
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	09/09/2019	381,888	0	0	0	0	0	0	381,888	381,888	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	09/26/2019	3,899	0	0	0	0	0	0	3,899	3,899	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	09/24/2019	17,198	0	0	0	0	0	0	17,198	17,198	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA	Distribution	03/23/2001	07/18/2019	168,424	0	0	0	0	0	0	168,424	168,424	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	08/08/2019	1,088,946	0	0	0	0	0	0	1,088,946	1,088,946	0	0	0	0
	VantagePoint Venture Partners IV	San Bruno	CA	Distribution	12/15/2000	09/24/2019	3,176	0	0	0	0	0	0	3,176	3,176	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.	New York	NY	Distribution	08/07/2001	09/20/2019	71,296	0	0	0	0	0	0	71,296	71,296	0	0	0	0
	Medical Science Partners II, L.P.	Framingham	MA	Liquidation	05/05/1994	08/30/2019	0	0	0	0	0	0	0	0	0	0	0	0	59,249
	One Liberty Fund III, L.P.	Cambridge	MA	Liquidation	06/29/1995	08/30/2019	0	0	0	0	0	0	0	0	0	0	0	0	4,983
	SKM Equity Fund III, L.P.	Stamford	CT	Liquidation	02/01/2000	07/31/2019	26,420	(26,420)	0	0	0	(26,420)	0	0	0	0	0	0	22,882
	SPC Partners II, L.P.	San Francisco	CA	Liquidation	08/07/2000	08/30/2019	0	91,923	0	0	0	91,923	0	91,923	0	0	(91,923)	(91,923)	0
	WaldenVC II, L.P.	San Francisco	CA	Liquidation	04/06/2000	08/30/2019	0	202	0	0	0	202	0	202	0	0	(202)	(202)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							8,591,155	65,705	0	0	0	65,705	0	8,656,859	8,564,735	0	(92,125)	(92,125)	87,115
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	Distribution	04/09/2013	09/04/2019	30,478	0	0	0	0	0	0	30,478	30,478	0	0	0	0
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	09/10/2019	10,553	0	0	0	0	0	0	10,553	10,553	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Distribution	04/24/2013	09/05/2019	181,179	0	0	0	0	0	0	181,179	181,179	0	0	0	0
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014	09/13/2019	80,799	0	0	0	0	0	0	80,799	80,799	0	0	0	0
	HighBrook Income Property Fund, LP	New York	NY	Distribution	10/11/2012	07/31/2019	56,143	0	0	0	0	0	0	56,143	56,143	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	08/13/2019	1,616,315	0	0	0	0	0	0	1,616,315	1,616,315	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA	Distribution	10/17/2012	09/20/2019	105,811	0	0	0	0	0	0	105,811	105,811	0	0	0	0
	RCG Longview Debt Fund V,L.P.	New York	NY	Distribution	04/08/2013	08/16/2019	96,735	0	0	0	0	0	0	96,735	96,735	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	09/30/2019	618,633	0	0	0	0	0	0	618,633	618,633	0	0	0	0
	Rubenstein Properties Fund II	Philadelphia	PA	Distribution	02/25/2014	09/30/2019	8,672	0	0	0	0	0	0	8,672	8,672	0	0	0	0
	Sterling American Property V L.P.	New York	NY	Distribution	01/01/2010	07/19/2019	408,698	0	0	0	0	0	0	408,698	408,698	0	0	0	0
	North American Real Estate Partners II, L.P.	Minnetonka	MN	Liquidation	01/01/2010	07/31/2019	3,924	0	0	0	0	0	0	3,924	1,064	0	(2,860)	(2,860)	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,217,940	0	0	0	0	0	0	3,217,940	3,215,080	0	(2,860)	(2,860)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	08/30/2019	80,214	0	0	0	0	0	0	80,214	80,214	0	0	0	0
	Level Equity Growth Partners II, L.P.	New York	NY	Distribution	11/14/2013	09/17/2019	429,270	0	0	0	0	0	0	429,270	429,270	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	09/11/2019	17,490	0	0	0	0	0	0	17,490	17,490	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	09/30/2019	493,763	0	0	0	0	0	0	493,763	493,763	0	0	0	0
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014	07/30/2019	92,857	0	0	0	0	0	0	92,857	92,857	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
	Solamere Capital Fund II-A, LP	Boston	MA.	Distribution	02/07/2014	07/30/2019	196,429	0	0	0	0	0	0	196,429	196,429	0	0	0	0
	Alchemy Copyrights, LLC	New York	NY..	Liquidation	01/17/2014	08/28/2019	0	0	0	0	0	0	0	0	125,543	0	125,543	125,543	0
	Haddington Energy Partners II LP	Houston	TX..	Liquidation	04/11/2001	08/30/2019	0	119	0	0	0	119	0	119	0	0	(119)	(119)	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,310,023	119	0	0	0	119	0	1,310,142	1,435,566	0	125,424	125,424	0
4499999. Subtotal - Unaffiliated							14,359,138	65,824	0	0	0	65,824	0	14,424,962	14,455,402	0	30,440	30,440	87,115
4699999. Totals							14,359,138	65,824	0	0	0	65,824	0	14,424,962	14,455,402	0	30,440	30,440	87,115

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
912828 C5 7	U S TREASURY NOTES 2.250 2021 03		09/27/2019	BARCLAYS CAPITAL INC		15,106,105	15,000,000	0	1
912828 Q3 7	U S TREASURY NOTES 1.250 2021 03		09/18/2019	BARCLAYS CAPITAL INC		9,922,690	10,000,000	58,743	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2019	PAR WRITE-UP		6,587	6,587	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2019	PAR WRITE-UP		4,478	4,478	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		09/20/2019	PAR WRITE-UP		11,041	11,041	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		09/20/2019	PAR WRITE-UP		30,356	30,356	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2019	PAR WRITE-UP		17,819	17,819	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		09/20/2019	PAR WRITE-UP		99,898	99,898	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		09/20/2019	PAR WRITE-UP		56,543	56,543	0	1
38375U WW 6	GNR 2016-H11 GA 2.000 2066 04		09/20/2019	PAR WRITE-UP		97,685	97,685	0	1
38376R VM 5	GNR 2016-H13 JA 2.000 2066 06		09/20/2019	PAR WRITE-UP		91,121	91,121	0	1
38376R ZJ 8	GNR 2016-H19 FC 2.628 2066 08		09/20/2019	PAR WRITE-UP		50,346	50,346	0	1
38376R YG 5	GNR 2016-H20 FN 2.978 2066 09		09/20/2019	PAR WRITE-UP		141,883	141,883	0	1
38376R G7 5	GNR 2016-H24 DA 2.500 2066 09		09/20/2019	PAR WRITE-UP		120,247	120,247	0	1
38375U J9 2	GNR 2017-H19 MA 2.500 2067 04		09/20/2019	PAR WRITE-UP		121,364	121,364	0	1
0599999.	Total - Bonds - U.S. Government					25,878,162	25,849,368	58,743	XXX
Bonds - U.S. Political Subdivisions of States									
082887 PX 2	BENTON CO SD #17 KENNEWI 2.750 2037 12		09/12/2019	CITIGROUP GLOBAL MARKETS		9,053,102	9,105,000	0	1FE
103637 JA 3	BOZEMAN GENERAL OBLIGATI 2.250 2035 07		08/29/2019	STIFEL NICOLAUS & CO INC		2,037,398	2,070,000	0	1FE
103637 JE 5	BOZEMAN GENERAL OBLIGATI 2.500 2039 07		08/29/2019	STIFEL NICOLAUS & CO INC		990,710	1,000,000	0	1FE
127109 PU 4	CABRILLO CCD GO REF S201 2.750 2037 08		09/18/2019	PIPER JAFFRAY		6,035,947	6,070,000	0	1FE
212204 KH 3	CONTRA COSTA CCD GO S201 3.000 2034 08		08/29/2019	MORGAN STANLEY		812,055	750,000	0	1FE
212204 KK 6	CONTRA COSTA CCD GO S201 3.000 2036 08		08/29/2019	MORGAN STANLEY		1,092,124	1,020,000	0	1FE
212204 KM 2	CONTRA COSTA CCD GO S201 3.000 2038 08		08/29/2019	MORGAN STANLEY		1,165,725	1,100,000	0	1FE
278444 JA 3	EAU CLAIRE GENERAL OBLIG 2.125 2032 04		08/14/2019	PIPER JAFFRAY		530,602	535,000	0	1FE
409558 6F 5	HAMPTON GO S2019A 2.500 2036 03		09/25/2019	WELLS FARGO SECURITIES		3,073,571	3,115,000	0	1FE
409558 6G 3	HAMPTON GO S2019A 2.625 2037 03		09/25/2019	WELLS FARGO SECURITIES		3,184,416	3,200,000	0	1FE
432290 ML 5	HILLSBOROUGH CO GO REF S 2.500 2033 07		07/31/2019	MORGAN STANLEY		2,197,260	2,205,000	0	1FE
494152 VZ 1	KILLEEN ISD GEN OBLIG S2 4.000 2038 02		07/26/2019	RAYMOND JAMES & ASSOC		2,981,206	2,645,000	0	1FE
499513 DC 0	KNOX CNTY GENERAL OBLIGA 2.750 2038 06		09/17/2019	J P MORGAN CHASE SECURITIES INC		2,317,720	2,355,000	0	1FE
534239 FP 8	LINCOLN GENERAL OBLIGATI 2.750 2037 12		08/12/2019	RBC CAPITAL MARKETS		148,129	145,000	66	1FE
58178C AV 9	MCKINNEY GENERAL OBLIGAT 3.000 2039 08		08/14/2019	RAYMOND JAMES & ASSOC		1,039,780	1,000,000	0	1FE
584002 XK 0	MECKLENBURG CO GEN OBLIG 2.625 2040 03		09/10/2019	MORGAN STANLEY		9,851,700	10,000,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					46,511,445	46,315,000	66	XXX
Bonds - U.S. Special Revenue and Special Assessment									
14739H DU 2	CASCADE WATER ALLIANCE W 2.125 2032 09		08/14/2019	MORGAN STANLEY		3,556,605	3,595,000	0	1FE
14739H DX 6	CASCADE WATER ALLIANCE W 2.375 2035 09		08/14/2019	MORGAN STANLEY		2,472,025	2,500,000	0	1FE
662842 QA 4	NORTH TEXAS WATER UPPER 3.000 2034 06		07/26/2019	CITIGROUP GLOBAL MARKETS		1,584,798	1,550,000	0	1FE
3133G6 MR 3	FHLMC PASS THR #QN0368 2.500 2034 08		08/29/2019	CITIGROUP GLOBAL MARKETS		13,129,070	12,928,079	1,796	1
3132A5 F9 1	FHLMC PASS THR #ZS4692 2.500 2046 12		08/06/2019	J P MORGAN CHASE SECURITIES INC		5,086,621	5,065,646	2,462	1
3137FN RS 1	FHR 4909 GD CMO 2.500 2049 03		09/05/2019	GOLDMAN SACHS & CO		12,066,148	11,960,559	7,475	1
3140J9 EJ 6	FNMA PASS THRU #BM4656 2.500 2047 11		07/30/2019	J P MORGAN CHASE SECURITIES INC		9,262,205	9,355,763	0	1
35563P DD 8	SCRT 2017-4 HT 3.000 2057 06		09/25/2019	PAR WRITE-UP		74,176	74,176	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					47,231,648	47,029,223	11,733	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - Industrial and Miscellaneous									
01400E AA 1	ALCON FINANCE CORP (144A 2.750 2026 09		09/16/2019	BAS-MERRILL LYNCH		1,990,160	2,000,000	0	2FE
01400E AB 9	ALCON FINANCE CORP (144A 3.000 2029 09		09/16/2019	BAS-MERRILL LYNCH		2,988,960	3,000,000	0	1
032095 AJ 0	AMPHENOL CORP 2.800 2030 02		09/05/2019	J P MORGAN CHASE SECURITIES INC		9,992,000	10,000,000	0	2FE
035240 AQ 3	ANHEUSER-BUSCH INBEV WOR 4.750 2029 01	C	09/30/2019	GOLDMAN SACHS & CO		5,817,900	5,000,000	0	2FE
049560 AR 6	ATMOS ENERGY CORP 2.625 2029 09		09/25/2019	J P MORGAN CHASE SECURITIES INC		4,997,000	5,000,000	0	1FE
100743 AL 7	BOSTON GAS COMPANY (144A 3.001 2029 08	C	08/08/2019	MIZUHO INTERNATIONAL PLC		3,083,250	3,000,000	3,251	1FE
127055 AL 5	CABOT CORP 4.000 2029 07		09/04/2019	U S BANCORP		1,548,417	1,465,000	12,371	2FE
26442C AY 0	DUKE ENERGY CAROLINAS 2.450 2029 08		09/05/2019	BAS-MERRILL LYNCH		2,015,000	2,000,000	3,403	1FE
302491 AT 2	FMC CORP 3.200 2026 10		09/17/2019	CITIGROUP GLOBAL MARKETS		4,994,950	5,000,000	0	2FE
37940X AB 8	GLOBAL PAYMENTS INC 3.200 2029 08		08/07/2019	BAS-MERRILL LYNCH		4,984,300	5,000,000	0	2FE
431282 AS 1	HIGHWOODS REALTY LP 3.050 2030 02		09/04/2019	WELLS FARGO SECURITIES		2,992,350	3,000,000	0	2FE
438516 BU 9	HONEYWELL INTERNATIONAL 2.700 2029 08		07/30/2019	WELLS FARGO SECURITIES		2,989,290	3,000,000	0	1FE
502431 AA 7	L3HARRIS TECH INC (144A) 4.950 2021 02		07/02/2019	EXCHANGED		1,032,890	1,000,000	18,838	2FE
502431 AB 5	L3HARRIS TECH INC (144A) 3.850 2023 06		07/02/2019	EXCHANGED		3,136,770	3,000,000	5,454	2FE
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
641423 CC 0	NEVADA POWER CO 3.700 2029 05		09/24/2019	BMO CAPITAL MARKETS		2,198,080	2,000,000	29,806	1FE
65473P AH 8	NISOURCE FINANCE CORP 2.950 2029 09		08/07/2019	CREDIT SUISSE FIRST BOSTON		2,994,780	3,000,000	0	2FE
66775V AB 1	NORTHWEST PIPELINE CORP 4.000 2027 04		08/27/2019	KEYBANC CAPITAL MARK		2,665,993	2,490,000	40,947	2FE
674599 CR 4	OCCIDENTAL PETROLEUM 3.200 2026 08		08/06/2019	BAS-MERRILL LYNCH		2,997,930	3,000,000	0	1
674599 DB 8	OCCIDENTAL PETROLEUM 6.950 2024 07		09/18/2019	EXCHANGED		3,778,585	3,240,000	48,164	2FE
674599 DC 6	OCCIDENTAL PETROLEUM 5.550 2026 03		09/18/2019	EXCHANGED		1,120,160	1,000,000	463	2FE
68235P AE 8	ONE GAS INC 3.610 2024 02		09/12/2019	KEYBANC CAPITAL MARK		1,868,312	1,775,000	8,010	1FE
70450Y AC 7	PAYPAL HOLDINGS INC 2.400 2024 10		09/19/2019	GOLDMAN SACHS & CO		1,998,780	2,000,000	0	1
718549 AG 3	PHILLIPS 66 PARTNERS 2.450 2024 12		09/03/2019	RBC CAPITAL MARKETS		2,992,890	3,000,000	0	2FE
74153W CL 1	PRICOA GLOBAL FUNDING 1 2.400 2024 09		09/17/2019	SMBC NIKKO SEC		1,001,690	1,000,000	0	1FE
743674 BE 2	PROTECTIVE LIFE CORP (14 3.400 2030 01	C	09/13/2019	MORGAN STANLEY		4,984,600	5,000,000	0	2FE
776743 AG 1	ROPER TECHNOLOGIES INC 2.950 2029 09		08/19/2019	BAS-MERRILL LYNCH		4,989,150	5,000,000	0	2FE
845011 AA 3	SOUTHWEST GAS CORP 3.700 2028 04		09/27/2019	VARIOUS		3,638,900	3,375,000	0	1FE
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		09/25/2019	BAS-MERRILL LYNCH		9,983,000	10,000,000	0	2FE
927804 GB 4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		08/06/2019	BAS-MERRILL LYNCH		2,057,560	2,000,000	4,472	1FE
254687 FL 5	WALT DISNEY COMPANY 2.000 2029 09		09/04/2019	VARIOUS		4,930,270	5,000,000	0	1FE
976826 BM 8	WISCONSIN POWER & LIGHT 3.000 2029 07		07/02/2019	KEYBANC CAPITAL MARK		2,793,340	2,750,000	2,521	1FE
01748T AB 7	ALLEGION PLC 3.500 2029 10	D	09/20/2019	J P MORGAN CHASE SECURITIES INC		2,007,120	2,000,000	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
25243Y BB 4	DIAGEO CAPITAL PLC 2.375 2029 10	D	09/30/2019	DEUTSCHE BANC		11,891,520	12,000,000	0	1Z
60920L AF 1	MONDELEZ INTERNATIONAL (2.250 2024 09	D	09/05/2019	BARCLAYS CAPITAL INC		9,986,800	10,000,000	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
06540A AC 5	BANK 2019-BN20 A2 2.758 2061 09		09/27/2019	BAS-MERRILL LYNCH		6,150,469	6,000,000	0	1FE
08162P AW 1	BMARK 2018-B1 A4 3.402 2051 01		07/25/2019	DEUTSCHE BANC		2,101,406	2,000,000	5,292	1FM
12528Y AE 3	CF 2019-CF2 A4 2.623 2052 11		09/26/2019	CANTOR FITZGERALD		5,049,969	5,000,000	0	1FE
90276Y AD 5	UBSCM 2019-C16 A3 3.343 2052 04		07/31/2019	UBS AG		7,339,609	7,000,000	650	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					175,570,651	172,095,000	195,847	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
8399997.	Total - Bonds - Part 3					295,191,906	291,288,590	266,390	XXX
8399999.	Total - Bonds					295,191,906	291,288,590	266,390	XXX
Common Stocks - Industrial and Miscellaneous									
03272L 10 8	ANAPLAN INC		08/27/2019	DIST FROM PARTNERSHIP	84,000.000	4,883,130	XXX	0	L
50077B 20 7	KRATOS DEFENSE & SECURITY SOLUTIONS INC		08/05/2019	DIST FROM PARTNERSHIP	2,803.000	59,199	XXX	0	L
55087P 10 4	LYFT INC CLASS A		08/16/2019	DIST FROM PARTNERSHIP	2,611.000	142,195	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					5,084,524	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					5,084,524	XXX	0	XXX
9799999.	Total - Common Stocks					5,084,524	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					5,084,524	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					300,276,430	XXX	266,390	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																					
12802R AA 3	CAL DIVE INT 4.930		08/01/2019.	REDEEMED		51,447	51,447	51,447	51,447	0	0	0	0	0	51,447	0	0	0	2,536	02/01/2027.	1
89609G AA 0	TRICAHUE LEASING 3.503		08/19/2019.	REDEEMED		181,842	181,842	181,842	181,841	0	1	0	1	0	181,842	0	0	0	4,777	11/19/2021.	1
912828 F3 9	U S TREASURY NOTES 1.750		09/30/2019.	MATURED		5,000,000	5,000,000	5,031,267	5,009,213	0	(9,213)	0	(9,213)	0	5,000,000	0	0	0	87,500	09/30/2019.	1
912828 WW 6	U S TREASURY NOTES 1.625		07/31/2019.	MATURED		15,000,000	15,000,000	15,121,144	15,027,093	0	(27,093)	0	(27,093)	0	15,000,000	0	0	0	243,750	07/31/2019.	1
228027 AA 6	VESSEL MANAGEMENT SERV 3.432		08/15/2019.	REDEEMED		29,000	29,000	29,000	29,000	0	0	0	0	0	29,000	0	0	0	995	08/15/2036.	1
228027 AB 4	VESSEL MANAGEMENT SERV 3.477		07/16/2019.	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	1,391	01/16/2037.	1
02265Q AA 6	AMAL LIMITED 3.465	D	08/21/2019.	REDEEMED		117,552	117,552	117,552	117,552	0	1	0	1	0	117,552	0	0	0	3,055	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500		09/20/2019.	PAID ON PRINCIPAL		282,230	282,230	279,672	279,682	0	2,548	0	2,548	0	282,230	0	0	0	4,676	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500		09/20/2019.	PAID ON PRINCIPAL		355,837	355,837	352,835	352,969	0	2,868	0	2,868	0	355,837	0	0	0	6,081	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		09/20/2019.	PAID ON PRINCIPAL		96,772	96,772	98,148	98,188	0	(1,416)	0	(1,416)	0	96,772	0	0	0	1,998	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000		09/20/2019.	PAID ON PRINCIPAL		1,172	1,172	1,136	1,148	0	24	0	24	0	1,172	0	0	0	47	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000		09/20/2019.	PAID ON PRINCIPAL		72,648	72,648	72,194	72,227	0	420	0	420	0	72,648	0	0	0	2,422	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000		09/20/2019.	PAID ON PRINCIPAL		208,301	208,301	206,999	207,111	0	1,190	0	1,190	0	208,301	0	0	0	6,665	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500		09/20/2019.	PAID ON PRINCIPAL		5,458	5,458	5,168	5,208	0	249	0	249	0	5,458	0	0	0	164	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500		09/20/2019.	PAID ON PRINCIPAL		66,705	66,705	63,574	63,917	0	2,788	0	2,788	0	66,705	0	0	0	1,871	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500		09/20/2019.	PAID ON PRINCIPAL		57,070	57,070	54,466	54,995	0	2,075	0	2,075	0	57,070	0	0	0	1,739	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000		09/20/2019.	PAID ON PRINCIPAL		57,521	57,521	57,351	57,353	0	168	0	168	0	57,521	0	0	0	1,914	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500		09/20/2019.	PAID ON PRINCIPAL		164,774	164,774	158,466	159,604	0	5,170	0	5,170	0	164,774	0	0	0	4,404	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2019.	PAID ON PRINCIPAL		133,779	133,779	130,957	131,277	0	2,501	0	2,501	0	133,779	0	0	0	4,585	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500		09/20/2019.	PAID ON PRINCIPAL		30,138	30,138	28,899	28,861	0	1,277	0	1,277	0	30,138	0	0	0	1,092	03/20/2036.	1
3622A2 6K 3	GNMA II PASS #784474 3.500		09/20/2019.	PAID ON PRINCIPAL		521,308	521,308	525,870	525,870	0	(4,561)	0	(4,561)	0	521,308	0	0	0	7,536	02/20/2048.	1
36177P CY 9	GNMA PASS TH #00794586 3.500		09/15/2019.	PAID ON PRINCIPAL		155,066	155,066	161,632	163,993	0	(8,928)	0	(8,928)	0	155,066	0	0	0	3,616	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000		09/15/2019.	PAID ON PRINCIPAL		1,068	1,068	1,037	1,030	0	38	0	38	0	1,068	0	0	0	43	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500		09/15/2019.	PAID ON PRINCIPAL		905	905	925	926	0	(20)	0	(20)	0	905	0	0	0	33	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500		09/15/2019.	PAID ON PRINCIPAL		2,171	2,171	2,219	2,212	0	(40)	0	(40)	0	2,171	0	0	0	80	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2019.	PAID ON PRINCIPAL		17,714	17,714	16,883	16,978	0	736	0	736	0	17,714	0	0	0	573	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2019.	PAID ON PRINCIPAL		4,740	4,740	4,466	4,508	0	232	0	232	0	4,740	0	0	0	142	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2019.	PAID ON PRINCIPAL		1,960	1,960	1,847	1,865	0	95	0	95	0	1,960	0	0	0	59	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2019.	PAID ON PRINCIPAL		4,692	4,692	4,714	4,723	0	(30)	0	(30)	0	4,692	0	0	0	141	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2019.	PAID ON PRINCIPAL		29,412	29,412	29,548	29,599	0	(187)	0	(187)	0	29,412	0	0	0	832	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		09/20/2019.	PAID ON PRINCIPAL		828,447	828,447	828,016	827,625	0	822	0	822	0	828,447	0	0	0	10,749	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		09/20/2019.	PAID ON PRINCIPAL		745,240	745,240	744,774	744,480	0	760	0	760	0	745,240	0	0	0	9,301	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA 2.000		09/20/2019.	PAID ON PRINCIPAL		1,995,990	1,995,990	1,991,624	1,993,611	0	2,378	0	2,378	0	1,995,990	0	0	0	26,397	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA 2.000		09/20/2019.	PAID ON PRINCIPAL		1,197,059	1,197,059	1,200,520	1,197,098	0	(38)	0	(38)	0	1,197,059	0	0	0	16,247	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650		09/20/2019.	PAID ON PRINCIPAL		854,503	854,503	852,634	853,548	0	955	0	955	0	854,503	0	0	0	9,432	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550		09/20/2019.	PAID ON PRINCIPAL		439,201	439,201	437,681	437,910	0	1,291	0	1,291	0	439,201	0	0	0	7,660	08/20/2065.	1
38376R LX 2	GNR 2015-H29 HA 2.500		09/20/2019.	PAID ON PRINCIPAL		75,630	75,630	75,110	75,226	0	404	0	404	0	75,630	0	0	0	1,245	09/20/2065.	1
38375U WW 6	GNR 2016-H11 GA 2.000		09/20/2019.	PAID ON PRINCIPAL		109,214	109,214	105,562	105,806	0	3,408	0	3,408	0	109,214	0	0	0	1,288	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA 2.000		09/20/2019.	PAID ON PRINCIPAL		60,774	60,774	58,039	58,334	0	2,440	0	2,440	0	60,774	0	0	0	904	06/20/2066.	1
38376R ZJ 8	GNR 2016-H19 FC 2.628		09/20/2019.	PAID ON PRINCIPAL		1,333,848	1,333,848	1,333,536	1,345,854	0	(12,006)	0	(12,006)	0	1,333,848	0	0	0	25,067	08/20/2066.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
38376R YG 5	GNR 2016-H20 FN 2.978		09/20/2019.	PAID ON PRINCIPAL		428,880	428,880	428,076	432,355	0	(3,474)	0	(3,474)	0	428,880	0	0	0	9,137	09/20/2066.	1
38376R G7 5	GNR 2016-H24 DA 2.500		09/20/2019.	PAID ON PRINCIPAL		168,774	168,774	165,135	165,631	0	3,143	0	3,143	0	168,774	0	0	0	2,562	09/20/2066.	1
38375U J9 2	GNR 2017-H19 MA 2.500		09/20/2019.	PAID ON PRINCIPAL		186,247	186,247	184,734	184,928	0	1,319	0	1,319	0	186,247	0	0	0	3,129	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000		09/20/2019.	PAID ON PRINCIPAL		654,952	654,952	651,895	652,787	0	2,165	0	2,165	0	654,952	0	0	0	13,122	12/20/2047.	1
38381A E2 8	GNR 2018-151 P 3.500		09/20/2019.	PAID ON PRINCIPAL		163,419	163,419	162,959	162,961	0	458	0	458	0	163,419	0	0	0	3,829	01/20/2047.	1
36225C B7 0	G2 (ARM) #80061 3.875		09/20/2019.	PAID ON PRINCIPAL		334	334	337	331	0	3	0	3	0	334	0	0	0	8	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 3.875		09/20/2019.	PAID ON PRINCIPAL		1,237	1,237	1,250	1,226	0	10	0	10	0	1,237	0	0	0	30	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 3.750		09/20/2019.	PAID ON PRINCIPAL		422	422	428	422	0	1	0	1	0	422	0	0	0	11	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310		09/15/2019.	PAID ON PRINCIPAL		172,603	172,603	181,988	180,206	0	(7,604)	0	(7,604)	0	172,603	0	0	0	3,810	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		09/16/2019.	PAID ON PRINCIPAL		125,442	125,442	125,471	125,419	0	22	0	22	0	125,442	0	0	0	2,063	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		09/16/2019.	PAID ON PRINCIPAL		39,150	39,150	38,737	38,839	0	311	0	311	0	39,150	0	0	0	600	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		09/16/2019.	PAID ON PRINCIPAL		25,331	25,331	25,402	25,361	0	(30)	0	(30)	0	25,331	0	0	0	388	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		09/16/2019.	PAID ON PRINCIPAL		88,165	88,165	88,303	88,219	0	(54)	0	(54)	0	88,165	0	0	0	1,286	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350		09/16/2019.	PAID ON PRINCIPAL		104,264	104,264	101,783	102,223	0	2,041	0	2,041	0	104,264	0	0	0	1,771	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650		09/16/2019.	PAID ON PRINCIPAL		454,467	454,467	453,260	453,419	0	1,048	0	1,048	0	454,467	0	0	0	8,744	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600		09/16/2019.	PAID ON PRINCIPAL		179,160	179,160	178,728	178,779	0	381	0	381	0	179,160	0	0	0	3,109	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500		09/16/2019.	PAID ON PRINCIPAL		112,708	112,708	110,670	111,032	0	1,677	0	1,677	0	112,708	0	0	0	1,942	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600		09/16/2019.	PAID ON PRINCIPAL		118,768	118,768	116,462	116,849	0	1,919	0	1,919	0	118,768	0	0	0	2,085	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600		09/16/2019.	PAID ON PRINCIPAL		64,893	64,893	63,086	63,347	0	1,546	0	1,546	0	64,893	0	0	0	1,125	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400		09/16/2019.	PAID ON PRINCIPAL		46,304	46,304	45,536	45,747	0	557	0	557	0	46,304	0	0	0	741	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450		09/16/2019.	PAID ON PRINCIPAL		44,460	44,460	43,463	43,636	0	824	0	824	0	44,460	0	0	0	734	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500		09/16/2019.	PAID ON PRINCIPAL		40,317	40,317	39,102	39,300	0	1,017	0	1,017	0	40,317	0	0	0	672	05/16/2058.	1
38380M J6 9	GNR 2019-17 AK (PROJEC 3.250		09/16/2019.	PAID ON PRINCIPAL		29,503	29,503	29,217	29,217	0	286	0	286	0	29,503	0	0	0	480	03/16/2059.	1
38380M M6 5	GNR 2019-19 A (PROJECT 3.250		09/16/2019.	PAID ON PRINCIPAL		19,219	19,219	19,088	19,088	0	131	0	131	0	19,219	0	0	0	260	04/16/2050.	1
38380M 5R 8	GNR 2019-50 AH (PROJEC 2.800		09/16/2019.	PAID ON PRINCIPAL		31,585	31,585	31,358	31,358	0	227	0	227	0	31,585	0	0	0	221	06/16/2059.	1
83162C UG 6	SBAP 2011-20I 1 2.850		09/01/2019.	PAID ON PRINCIPAL		214,808	214,808	215,144	215,144	0	(336)	0	(336)	0	214,808	0	0	0	3,121	09/01/2031.	1
83162C XD 0	SBAP 2015-20G 1 2.880		07/01/2019.	PAID ON PRINCIPAL		150,172	150,172	149,972	149,784	0	388	0	388	0	150,172	0	0	0	4,420	07/01/2035.	1
83162C XZ 1	SBAP 2016-10E 1 1.800		09/01/2019.	PAID ON PRINCIPAL		171,194	171,194	171,194	171,082	0	113	0	113	0	171,194	0	0	0	3,082	09/01/2026.	1
83162C YL 1	SBAP 2017-10B 1 2.630		09/01/2019.	PAID ON PRINCIPAL		333,453	333,453	333,453	333,445	0	8	0	8	0	333,453	0	0	0	9,223	03/01/2027.	1
83162C YV 9	SBAP 2017-10E 1 1.980		09/01/2019.	PAID ON PRINCIPAL		122,924	122,924	122,924	122,922	0	2	0	2	0	122,924	0	0	0	2,434	09/01/2027.	1
83162C YG 2	SBAP 2017-20A 1 2.800		07/01/2019.	PAID ON PRINCIPAL		281,565	281,565	281,565	281,471	0	94	0	94	0	281,565	0	0	0	8,132	01/01/2037.	1
83162C YM 9	SBAP 2017-20C 1 3.040		09/01/2019.	PAID ON PRINCIPAL		871,374	871,374	871,374	870,217	0	1,157	0	1,157	0	871,374	0	0	0	27,988	03/01/2037.	1
83162C YT 4	SBAP 2017-20G 1 2.980		07/01/2019.	PAID ON PRINCIPAL		449,485	449,485	455,832	455,114	0	(5,629)	0	(5,629)	0	449,485	0	0	0	13,618	07/01/2037.	1
83162C YW 7	SBAP 2017-20I 1 2.590		09/01/2019.	PAID ON PRINCIPAL		1,521,355	1,521,355	1,521,355	1,521,319	0	35	0	35	0	1,521,355	0	0	0	40,316	09/01/2037.	1
83162C ZC 0	SBAP 2018-20A 1 2.920		07/01/2019.	PAID ON PRINCIPAL		317,557	317,557	317,557	317,561	0	(4)	0	(4)	0	317,557	0	0	0	9,491	01/01/2038.	1
83162C ZF 3	SBAP 2018-20B 1 3.220		08/01/2019.	PAID ON PRINCIPAL		131,603	131,603	130,822	130,802	0	801	0	801	0	131,603	0	0	0	4,359	02/01/2038.	1
83162C B3 6	SBAP 2019-20C 1 3.200		09/01/2019.	PAID ON PRINCIPAL		107,820	107,820	107,820	107,820	0	0	0	0	0	107,820	0	0	0	1,610	03/01/2039.	1
831641 EW 1	SBIC 2012-10A 2.766		09/10/2019.	PAID ON PRINCIPAL		1,001,112	1,001,112	1,001,112	1,000,694	0	418	0	418	0	1,001,112	0	0	0	27,691	03/10/2022.	1
831641 EY 7	SBIC 2013-10A 1 2.351		09/10/2019.	PAID ON PRINCIPAL		836,831	836,831	844,999	842,238	0	(5,407)	0	(5,407)	0	836,831	0	0	0	19,674	03/10/2023.	1
831641 FH 3	SBIC 2017-10A 1 2.845		09/10/2019.	PAID ON PRINCIPAL		813,780	813,780	814,383	814,267	0	(487)	0	(487)	0	813,780	0	0	0	21,295	03/10/2027.	1
831641 FK 6	SBIC 2018-10A 1 3.187		09/10/2019.	PAID ON PRINCIPAL		672,482	672,482	672,482	672,400	0	81	0	81	0	672,482	0	0	0	21,432	03/10/2028.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
831641 FM 2	SBIC 2019-10A 1 3.113		09/10/2019.	PAID ON PRINCIPAL		107,160	107,160	107,160	107,160	0	0	0	0	0	107,160	0	0	0	1,508	03/10/2029.	1
0599999.	Total - Bonds - U.S. Government					41,736,464	41,736,464	41,864,364	41,765,998	0	(29,534)	0	(29,534)	0	41,736,464	0	0	0	784,259	XXX	XXX
Bonds - All Other Government																					
68323A BL 7	ONTARIO (PROVINCE OF) 1.650	A	09/27/2019.	MATURED		1,000,000	1,000,000	997,240	999,684	0	316	0	316	0	1,000,000	0	0	0	16,500	09/27/2019.	1FE
1099999.	Total - Bonds - All Other Government					1,000,000	1,000,000	997,240	999,684	0	316	0	316	0	1,000,000	0	0	0	16,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68608K UR 7	OREGON GENERAL OBLIGAT 3.500		08/01/2019.	MATURED		1,915,000	1,915,000	2,002,228	1,920,682	0	(5,682)	0	(5,682)	0	1,915,000	0	0	0	67,025	08/01/2019.	1FE
68608K US 5	OREGON GENERAL OBLIGAT 4.000		08/01/2019.	REDEEMED		1,990,000	1,990,000	2,127,947	1,999,084	0	(9,084)	0	(9,084)	0	1,990,000	0	0	0	79,600	08/01/2020.	1FE
882722 QV 6	TEXAS GO WATER FINANCI 5.000		08/01/2019.	REDEEMED		3,160,000	3,160,000	3,398,991	3,177,752	0	(17,752)	0	(17,752)	0	3,160,000	0	0	0	158,000	08/01/2029.	1FE
882722 QZ 7	TEXAS GO WATER FINANCI 5.000		08/01/2019.	REDEEMED		3,000,000	3,000,000	3,212,550	3,015,819	0	(15,819)	0	(15,819)	0	3,000,000	0	0	0	150,000	08/01/2030.	1FE
882722 RW 3	TEXAS GO WATER FINANCI 5.000		08/01/2019.	REDEEMED		2,235,000	2,235,000	2,404,033	2,247,555	0	(12,555)	0	(12,555)	0	2,235,000	0	0	0	111,750	08/01/2029.	1FE
882722 RX 1	TEXAS GO WATER FINANCI 5.000		08/01/2019.	REDEEMED		1,235,000	1,235,000	1,322,500	1,241,512	0	(6,512)	0	(6,512)	0	1,235,000	0	0	0	61,750	08/01/2030.	1FE
917542 QS 4	UTAH GENERAL OBLIGATIO 4.154		07/01/2019.	MATURED		5,000,000	5,000,000	5,110,400	5,007,604	0	(7,604)	0	(7,604)	0	5,000,000	0	0	0	207,700	07/01/2019.	1FE
928109 WS 2	VIRGINIA GENERAL OBLIG 5.000		08/14/2019.	REDEEMED		29,090,000	29,090,000	33,955,303	29,329,745	0	(239,745)	0	(239,745)	0	29,090,000	0	0	0	1,022,190	06/01/2022.	1FE
93974C LJ 7	WASHINGTON GO MOTOR VE 5.000		08/01/2019.	REDEEMED		9,975,000	9,975,000	10,455,097	10,008,722	0	(33,722)	0	(33,722)	0	9,975,000	0	0	0	498,750	08/01/2028.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					57,600,000	57,600,000	63,989,048	57,948,475	0	(348,475)	0	(348,475)	0	57,600,000	0	0	0	2,356,765	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
052430 EP 6	AUSTIN ISD GENERAL OBL 5.000		08/01/2019.	REDEEMED		2,000,000	2,000,000	2,123,280	2,008,824	0	(8,824)	0	(8,824)	0	2,000,000	0	0	0	100,000	08/01/2029.	1FE
156792 EC 3	CERRITOS CCD GEN OBLIG 5.250		08/01/2019.	REDEEMED		1,360,000	1,360,000	1,501,671	1,369,735	0	(9,735)	0	(9,735)	0	1,360,000	0	0	0	71,400	08/01/2022.	1FE
156792 EE 9	CERRITOS CCD GEN OBLIG 5.250		08/01/2019.	REDEEMED		1,325,000	1,325,000	1,435,412	1,332,656	0	(7,656)	0	(7,656)	0	1,325,000	0	0	0	69,563	08/01/2024.	1FE
156792 EF 6	CERRITOS CCD GEN OBLIG 5.250		08/01/2019.	REDEEMED		1,000,000	1,000,000	1,073,090	1,005,090	0	(5,090)	0	(5,090)	0	1,000,000	0	0	0	52,500	08/01/2025.	1FE
156792 EG 4	CERRITOS CCD GEN OBLIG 5.250		08/01/2019.	REDEEMED		2,635,000	2,635,000	2,800,926	2,646,599	0	(11,599)	0	(11,599)	0	2,635,000	0	0	0	138,338	08/01/2026.	1FE
156792 EH 2	CERRITOS CCD GEN OBLIG 5.250		08/01/2019.	REDEEMED		3,225,000	3,225,000	3,403,826	3,237,535	0	(12,535)	0	(12,535)	0	3,225,000	0	0	0	169,313	08/01/2027.	1FE
160069 RF 9	CHARLESTON CO GENERAL 5.250		08/01/2019.	REDEEMED		4,730,000	4,730,000	5,187,533	4,761,953	0	(31,953)	0	(31,953)	0	4,730,000	0	0	0	248,325	08/01/2027.	1FE
160069 RG 7	CHARLESTON CO GENERAL 5.250		08/01/2019.	REDEEMED		5,070,000	5,070,000	5,521,331	5,101,627	0	(31,627)	0	(31,627)	0	5,070,000	0	0	0	266,175	08/01/2028.	1FE
165573 H6 6	CHESTER CO GENERAL OBL 5.000		07/15/2019.	REDEEMED		7,905,000	7,905,000	8,774,471	7,963,375	0	(58,375)	0	(58,375)	0	7,905,000	0	0	0	395,250	07/15/2028.	1
165573 J5 6	CHESTER CO GENERAL OBL 5.000		07/15/2019.	REDEEMED		2,095,000	2,095,000	2,325,429	2,110,471	0	(15,471)	0	(15,471)	0	2,095,000	0	0	0	104,750	07/15/2028.	1FE
165573 WC 6	CHESTER CO GENERAL OBL 5.000		07/15/2019.	REDEEMED		3,210,000	3,210,000	3,498,419	3,229,107	0	(19,107)	0	(19,107)	0	3,210,000	0	0	0	160,500	07/15/2029.	1FE
184540 3N 0	CLEAR CREEK ISD GO REF 5.000		07/23/2019.	MUNI CENTER		328,830	300,000	354,633	319,221	0	(3,361)	0	(3,361)	0	315,860	0	12,970	12,970	14,167	02/15/2027.	1FE
270083 ZG 6	EANES ISD GENERAL OBLI 4.000		08/01/2019.	MATURED		2,085,000	2,085,000	2,178,679	2,091,517	0	(6,517)	0	(6,517)	0	2,085,000	0	0	0	83,400	08/01/2019.	1FE
271015 RJ 0	EAST BAY REGIONAL PARK 5.000		09/01/2019.	REDEEMED		920,000	920,000	981,778	925,478	0	(5,478)	0	(5,478)	0	920,000	0	0	0	46,000	09/01/2026.	1
304243 4X 3	FAIRFIELD GENERAL OBLI 2.625		07/10/2019.	VARIOUS		780,861	770,000	771,902	771,902	0	0	0	0	0	771,902	0	8,959	8,959	56	07/01/2030.	1FE
346623 AT 8	FORSYTH CO GENERAL OBL 3.000		09/10/2019.	VARIOUS		239,874	230,000	238,140	233,135	0	(559)	0	(559)	0	232,577	0	7,298	7,298	5,387	05/01/2031.	1FE
355694 2K 5	FREDERICK CO GENERAL O 3.500		07/16/2019.	VARIOUS		726,682	675,000	706,340	689,703	0	(1,724)	0	(1,724)	0	687,979	0	38,703	38,703	16,610	05/01/2030.	1FE
355694 2L 3	FREDERICK CO GENERAL O 3.500		08/26/2019.	RBC CAPITAL MARKETS		108,552	100,000	104,203	101,974	0	(284)	0	(284)	0	101,690	0	6,862	6,862	2,888	05/01/2031.	1FE
357154 4M 2	FREMONT USD GENERAL OB 5.000		08/01/2019.	MATURED		2,000,000	2,000,000	2,277,940	2,019,428	0	(19,428)	0	(19,428)	0	2,000,000	0	0	0	100,000	08/01/2019.	1FE
440673 E3 1	HORRY CO SCH DIST GEN 4.500		06/28/2019.	RBC CAPITAL MARKETS		0	0	0	0	0	(37)	0	(37)	0	(37)	0	37	37	0	03/01/2027.	1FE
440673 E3 1	HORRY CO SCH DIST GEN 4.500		06/28/2019.	RBC CAPITAL MARKETS		0	0	0	0	0	0	0	0	0	0	0	0	0	18,419	03/01/2027.	1FE
454272 JR 7	INDIAN HILL EXEMPT SD 2.750		09/11/2019.	MUNI CENTER		107,428	100,000	104,187	103,091	0	(346)	0	(346)	0	102,745	0	4,683	4,683	2,154	12/01/2027.	1FE
545896 7V 8	LOUDOUN CO GEN OBLIG R 4.000		08/07/2019.	MUNI CENTER		274,918	250,000	269,550	258,794	0	(1,297)	0	(1,297)	0	257,497	0	17,421	17,421	6,889	12/01/2030.	1FE
549220 S6 9	LUBBOCK ISD GO S2012A 5.000		08/15/2019.	MUNI CENTER		109,603	100,000	117,624	106,407	0	(1,252)	0	(1,252)	0	105,155	0	4,448	4,448	5,056	02/15/2034.	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)
567288 QK 4	MARICOPA CO USD #48 LT 5.000		07/01/2019.	MATURED		9,510,000	9,510,000	10,518,916	9,561,305	0	(51,305)	0	(51,305)	0	9,510,000	0	0	0	475,500	07/01/2019.	1FE
56781R BW 6	MARIN CCD GO S2009B 5.000		08/01/2019.	REDEEMED		1,325,000	1,325,000	1,317,315	1,323,941	0	1,059	0	1,059	0	1,325,000	0	0	0	66,250	08/01/2030.	1FE
625517 EB 9	MULTNOMAH CO GO SD#1J 4.000		07/29/2019.	RBC CAPITAL MARKETS		1,430,559	1,300,000	1,419,847	1,357,139	0	(7,087)	0	(7,087)	0	1,350,051	0	80,508	80,508	32,644	06/15/2030.	1FE
652113 WW 7	NEWPORT MESA USD GEN O 5.000		09/12/2019.	MUNI CENTER		279,308	250,000	294,470	267,125	0	(3,247)	0	(3,247)	0	263,878	0	15,430	15,430	14,063	08/01/2027.	1FE
696667 Q5 6	PALM SPRINGS USD GO S2 5.000		08/01/2019.	REDEEMED		8,470,000	8,470,000	8,783,814	8,493,304	0	(23,304)	0	(23,304)	0	8,470,000	0	0	0	423,500	08/01/2031.	1FE
727177 NE 3	PLANO GENERAL OBLIGATI 4.000		07/09/2019.	MUNI CENTER		273,910	250,000	275,083	261,413	0	(1,373)	0	(1,373)	0	260,040	0	13,870	13,870	8,611	09/01/2030.	1FE
802088 LK 8	SANTA FE PUBLIC SCH DI 3.000		08/02/2019.	MUNI CENTER		106,199	100,000	101,902	100,880	0	(140)	0	(140)	0	100,740	0	5,459	5,459	3,042	08/01/2024.	1FE
815323 JS 0	SEDGWICK CO GEN OBLIGA 5.000		08/01/2019.	MATURED		1,625,000	1,625,000	1,885,114	1,644,652	0	(19,652)	0	(19,652)	0	1,625,000	0	0	0	81,250	08/01/2019.	1FE
817409 XF 7	SEQUOIA UHSD GO S2009B 5.000		07/01/2019.	REDEEMED		1,900,000	1,900,000	1,986,165	1,905,484	0	(5,484)	0	(5,484)	0	1,900,000	0	0	0	95,000	07/01/2028.	1FE
817409 XG 5	SEQUOIA UHSD GO S2009B 5.000		07/01/2019.	REDEEMED		1,000,000	1,000,000	1,034,360	1,002,200	0	(2,200)	0	(2,200)	0	1,000,000	0	0	0	50,000	07/01/2030.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					68,156,723	67,815,000	73,367,349	68,305,062	0	(364,987)	0	(364,987)	0	67,940,075	0	216,648	216,648	3,326,997	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
121822 AX 8	BURLINGTON ENVRN KANSA 2.950		07/02/2019.	MUNI CENTER		111,460	105,000	104,985	104,985	0	0	0	0	0	104,985	0	6,474	6,474	1,841	12/01/2023.	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		09/27/2019.	REDEEMED		164,864	164,864	164,864	164,865	0	(0)	0	(0)	0	164,864	0	0	0	4,848	12/01/2027.	1
24916T AN 9	DENVER CITY & CO WTR C 4.500		07/03/2019.	MUNI CENTER		108,032	100,000	114,579	104,934	0	(839)	0	(839)	0	104,095	0	3,937	3,937	2,538	12/15/2029.	1FE
414005 EF 1	HARRIS CO TOLL RD SR L 5.000		08/15/2019.	REDEEMED		5,000,000	5,000,000	5,425,050	5,032,345	0	(32,345)	0	(32,345)	0	5,000,000	0	0	0	250,000	08/15/2025.	1FE
414005 EJ 3	HARRIS CO TOLL RD SR L 5.000		08/15/2019.	REDEEMED		5,000,000	5,000,000	5,313,750	5,024,075	0	(24,075)	0	(24,075)	0	5,000,000	0	0	0	250,000	08/15/2028.	1FE
45203H A9 3	ILLINOIS FIN AUTH (UNI 5.000		09/17/2019.	MUNI CENTER		239,329	205,000	246,269	235,240	0	(3,556)	0	(3,556)	0	231,684	0	7,645	7,645	9,908	10/01/2032.	1FE
46246K D3 3	IOWA FINANCE AUTH ST R 5.000		08/01/2019.	REDEEMED		5,000,000	5,000,000	5,269,800	5,021,200	0	(21,200)	0	(21,200)	0	5,000,000	0	0	0	250,000	08/01/2028.	1FE
485424 NC 5	KANSAS DEPT TRANS HWY 5.000		09/01/2019.	MATURED		5,995,000	5,995,000	7,007,556	6,073,707	0	(78,707)	0	(78,707)	0	5,995,000	0	0	0	299,750	09/01/2019.	1FE
495289 E5 5	KING CO SEWER REV REF 5.000		09/17/2019.	MUNI CENTER		497,610	450,000	525,704	479,692	0	(4,993)	0	(4,993)	0	474,699	0	22,911	22,911	25,042	01/01/2033.	1FE
544552 TP 7	LOS ANGELES HARBOR DEP 5.250		09/19/2019.	REDEEMED		5,800,000	5,800,000	6,029,622	5,816,243	0	(16,243)	0	(16,243)	0	5,800,000	0	0	0	345,100	08/01/2024.	1FE
544552 TQ 5	LOS ANGELES HARBOR DEP 5.250		09/19/2019.	REDEEMED		6,230,000	6,230,000	6,441,384	6,244,958	0	(14,958)	0	(14,958)	0	6,230,000	0	0	0	370,685	08/01/2025.	1FE
54834R AA 7	LOWER NECHES VALLEY (M 2.030		07/01/2019.	BAS-MERRILL LYNCH		7,400,000	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	0	0	11,074	04/01/2029.	1FE
575829 DR 4	MASSACHUSETTS CLEAN WA 5.000		08/21/2019.	MUNI CENTER		489,863	410,000	469,393	457,450	0	(4,125)	0	(4,125)	0	453,325	0	36,538	36,538	20,297	02/01/2037.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		09/26/2019.	PAID ON PRINCIPAL		13,548	13,548	13,548	13,548	0	0	0	0	0	13,548	0	0	0	293	01/01/2034.	1FE
645791 A2 0	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		720,000	720,000	761,753	723,706	0	(3,706)	0	(3,706)	0	720,000	0	0	0	36,000	09/01/2029.	1
645791 A7 9	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		2,715,000	2,715,000	2,872,443	2,728,976	0	(13,976)	0	(13,976)	0	2,715,000	0	0	0	135,750	09/01/2029.	1FE
645791 SU 9	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		170,000	170,000	179,858	170,875	0	(875)	0	(875)	0	170,000	0	0	0	8,500	09/01/2029.	1
645791 TB 0	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		35,000	35,000	37,828	35,249	0	(249)	0	(249)	0	35,000	0	0	0	1,750	09/01/2024.	5GI
645791 TF 1	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		3,820,000	3,820,000	4,128,656	3,847,184	0	(27,184)	0	(27,184)	0	3,820,000	0	0	0	191,000	09/01/2024.	1FE
645791 VY 7	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		220,000	220,000	232,758	221,133	0	(1,133)	0	(1,133)	0	220,000	0	0	0	11,000	09/01/2029.	1
645791 VZ 4	NEW JERSEY ENVIRONMENT 5.000		09/01/2019.	REDEEMED		75,000	75,000	85,437	76,908	0	(1,908)	0	(1,908)	0	75,000	0	0	0	3,750	09/01/2030.	1
662903 LN 1	NORTH TEXAS MUNI WTR S 5.000		09/01/2019.	MATURED		700,000	700,000	791,427	707,242	0	(7,242)	0	(7,242)	0	700,000	0	0	0	35,000	09/01/2019.	1FE
662903 LP 6	NORTH TEXAS MUNI WTR S 5.000		09/04/2019.	REDEEMED		1,585,000	1,585,000	1,758,748	1,598,888	0	(13,888)	0	(13,888)	0	1,585,000	0	0	0	79,910	09/01/2020.	1FE
662903 LQ 4	NORTH TEXAS MUNI WTR S 5.000		09/04/2019.	REDEEMED		1,000,000	1,000,000	1,096,740	1,007,774	0	(7,774)	0	(7,774)	0	1,000,000	0	0	0	50,417	09/01/2021.	1FE
684421 EJ 5	ORANGE CO WATER DIST C 5.000		08/15/2019.	REDEEMED		860,000	860,000	907,747	863,631	0	(3,631)	0	(3,631)	0	860,000	0	0	0	43,000	08/15/2026.	1FE
709235 QV 0	PENNSYLVANIA STATE UNI 5.250		08/15/2019.	MATURED		2,000,000	2,000,000	2,261,820	2,016,100	0	(16,100)	0	(16,100)	0	2,000,000	0	0	0	105,000	08/15/2019.	1FE
751100 HR 2	RALEIGH COMB ENTERPRIS 5.000		09/06/2019.	MUNI CENTER		220,251	200,000	236,498	212,800	0	(2,482)	0	(2,482)	0	210,318	0	9,933	9,933	9,708	03/01/2029.	1FE
786004 7M 7	SACRAMENTO MUN ELEC S9 5.800		07/01/2019.	MATURED		6,000,000	6,000,000	5,978,520	5,999,125	0	875	0	875	0	6,000,000	0	0	0	348,000	07/01/2019.	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 4.485		08/15/2019.	PAID ON PRINCIPAL		1,842	1,842	1,832	1,835	0	7	0	7	0	1,842	0	0	0	53	08/15/2035.	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)
3128JM QF 7	FH (3/1 ARM) #1B2353 4.435	..	09/15/2019.	PAID ON PRINCIPAL		147,656	147,656	146,728	147,111	0	546	0	546	0	147,656	0	0	0	4,437	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 4.505	..	09/15/2019.	PAID ON PRINCIPAL		45,408	45,408	45,302	45,237	0	171	0	171	0	45,408	0	0	0	1,291	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	09/15/2019.	PAID ON PRINCIPAL		145,479	145,479	144,672	144,672	0	807	0	807	0	145,479	0	0	0	2,918	01/15/2047.	1
31335B CW 4	FHLMC GOLD PASS THRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		388,339	388,339	393,527	393,527	0	(5,188)	0	(5,188)	0	388,339	0	0	0	1,916	07/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		472	472	462	463	0	9	0	9	0	472	0	0	0	17	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		60	60	58	58	0	1	0	1	0	60	0	0	0	2	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		697	697	682	687	0	10	0	10	0	697	0	0	0	26	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		473	473	463	464	0	9	0	9	0	473	0	0	0	17	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		9,833	9,833	9,626	9,620	0	213	0	213	0	9,833	0	0	0	359	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		392	392	384	384	0	8	0	8	0	392	0	0	0	14	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		23,890	23,890	23,389	23,380	0	511	0	511	0	23,890	0	0	0	784	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	09/15/2019.	PAID ON PRINCIPAL		10,853	10,853	10,785	10,797	0	56	0	56	0	10,853	0	0	0	361	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		737	737	721	726	0	11	0	11	0	737	0	0	0	27	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		46	46	45	45	0	1	0	1	0	46	0	0	0	2	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		238	238	233	234	0	4	0	4	0	238	0	0	0	9	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	09/15/2019.	PAID ON PRINCIPAL		18,550	18,550	18,434	18,445	0	105	0	105	0	18,550	0	0	0	625	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	09/15/2019.	PAID ON PRINCIPAL		4,442	4,442	4,414	4,418	0	24	0	24	0	4,442	0	0	0	148	09/15/2033.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	09/15/2019.	PAID ON PRINCIPAL		696	696	732	783	0	(87)	0	(87)	0	696	0	0	0	35	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		420	420	490	477	0	(57)	0	(57)	0	420	0	0	0	21	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		9,212	9,212	9,019	9,027	0	185	0	185	0	9,212	0	0	0	345	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	09/15/2019.	PAID ON PRINCIPAL		485	485	457	455	0	30	0	30	0	485	0	0	0	19	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		47	47	50	56	0	(9)	0	(9)	0	47	0	0	0	2	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		324	324	313	311	0	13	0	13	0	324	0	0	0	12	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		126	126	132	142	0	(17)	0	(17)	0	126	0	0	0	6	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		26	26	28	30	0	(4)	0	(4)	0	26	0	0	0	1	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		827	827	873	931	0	(103)	0	(103)	0	827	0	0	0	38	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		162	162	171	177	0	(14)	0	(14)	0	162	0	0	0	8	06/15/2032.	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		819	819	863	957	0	(139)	0	(139)	0	819	0	0	0	38	07/15/2032.	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		350	350	343	342	0	8	0	8	0	350	0	0	0	13	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		292	292	293	293	0	(1)	0	(1)	0	292	0	0	0	11	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		716	716	718	717	0	(2)	0	(2)	0	716	0	0	0	26	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		259	259	260	260	0	(1)	0	(1)	0	259	0	0	0	10	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		243	243	244	244	0	(0)	0	(0)	0	243	0	0	0	9	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		16,075	16,075	16,416	16,207	0	(132)	0	(132)	0	16,075	0	0	0	578	12/15/2023.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2019.	PAID ON PRINCIPAL		106,841	106,841	107,028	107,005	0	(164)	0	(164)	0	106,841	0	0	0	2,446	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		1,580	1,580	1,663	1,743	0	(163)	0	(163)	0	1,580	0	0	0	74	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	09/15/2019.	PAID ON PRINCIPAL		1,238	1,238	1,312	1,412	0	(173)	0	(173)	0	1,238	0	0	0	58	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		4,918	4,918	4,832	4,832	0	86	0	86	0	4,918	0	0	0	178	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2019.	PAID ON PRINCIPAL		34,166	34,166	30,343	30,977	0	3,189	0	3,189	0	34,166	0	0	0	878	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2019.	PAID ON PRINCIPAL		8,528	8,528	8,402	8,380	0	147	0	147	0	8,528	0	0	0	304	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	09/15/2019.	PAID ON PRINCIPAL		208,228	208,228	199,614	200,408	0	7,820	0	7,820	0	208,228	0	0	0	4,150	08/15/2043.	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)
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500		09/15/2019.	PAID ON PRINCIPAL		339,586	339,586	336,667	336,681	0	2,904	0	2,904	0	339,586	0	0	0	7,940	10/15/2043.	1
3132J4 KR 9	FHLMC GOLD PASSTHRU 2.500		09/15/2019.	PAID ON PRINCIPAL		596,604	596,604	589,653	589,653	0	6,951	0	6,951	0	596,604	0	0	0	3,432	03/15/2037.	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
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000		09/15/2019.	PAID ON PRINCIPAL		158,475	158,475	157,039	157,130	0	1,345	0	1,345	0	158,475	0	0	0	3,258	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		09/15/2019.	PAID ON PRINCIPAL		47,237	47,237	47,001	47,065	0	172	0	172	0	47,237	0	0	0	1,142	02/15/2026.	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		09/15/2019.	PAID ON PRINCIPAL		264,468	264,468	266,162	265,548	0	(1,080)	0	(1,080)	0	264,468	0	0	0	4,467	06/15/2028.	1
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500		09/25/2019.	PAID ON PRINCIPAL		35,780	35,780	35,928	35,928	0	(148)	0	(148)	0	35,780	0	0	0	75	12/25/2046.	1
3132AE KL 9	FHLMC PASS T #ZT2099 3.000		09/25/2019.	PAID ON PRINCIPAL		150,308	150,308	152,598	152,598	0	(2,290)	0	(2,290)	0	150,308	0	0	0	822	11/25/2046.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2019.	PAID ON PRINCIPAL		14,326	14,326	14,296	14,293	0	33	0	33	0	14,326	0	0	0	630	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2019.	PAID ON PRINCIPAL		36,417	36,417	35,916	36,110	0	307	0	307	0	36,417	0	0	0	1,588	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2019.	PAID ON PRINCIPAL		44,211	44,211	43,603	43,813	0	398	0	398	0	44,211	0	0	0	1,888	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500		09/15/2019.	PAID ON PRINCIPAL		12,946	12,946	12,679	12,828	0	118	0	118	0	12,946	0	0	0	562	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000		09/15/2019.	PAID ON PRINCIPAL		170,330	170,330	169,584	169,914	0	415	0	415	0	170,330	0	0	0	5,712	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA 2.000		09/15/2019.	PAID ON PRINCIPAL		584,223	584,223	579,019	579,535	0	4,688	0	4,688	0	584,223	0	0	0	7,775	02/15/2040.	1
3137AW QW 8	FHR 4148 AB 1.500		09/15/2019.	PAID ON PRINCIPAL		379,376	379,376	369,003	369,770	0	9,607	0	9,607	0	379,376	0	0	0	3,877	12/15/2027.	1
3137FC AD 6	FHR 4735 MA 3.000		09/15/2019.	PAID ON PRINCIPAL		263,138	263,138	266,047	265,653	0	(2,515)	0	(2,515)	0	263,138	0	0	0	5,277	08/15/2045.	1
3137FD BP 6	FHR 4745 E 3.000		09/15/2019.	PAID ON PRINCIPAL		705,017	705,017	705,605	705,562	0	(544)	0	(544)	0	705,017	0	0	0	13,756	01/15/2048.	1
3137FD V9 0	FHR 4753 BK 3.000		09/15/2019.	PAID ON PRINCIPAL		207,342	207,342	205,750	205,851	0	1,491	0	1,491	0	207,342	0	0	0	4,158	01/15/2048.	1
3132HT K8 8	FHS 300 300 CMO 3.000		09/15/2019.	PAID ON PRINCIPAL		357,999	357,999	355,706	355,658	0	2,341	0	2,341	0	357,999	0	0	0	7,251	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 4.360		09/25/2019.	PAID ON PRINCIPAL		1,518	1,518	1,532	1,516	0	2	0	2	0	1,518	0	0	0	41	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 4.840		09/25/2019.	PAID ON PRINCIPAL		2,493	2,493	2,515	2,488	0	5	0	5	0	2,493	0	0	0	79	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 5.037		09/25/2019.	PAID ON PRINCIPAL		1,122	1,122	1,103	1,115	0	7	0	7	0	1,122	0	0	0	36	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 4.273		09/25/2019.	PAID ON PRINCIPAL		3,720	3,720	3,723	3,709	0	11	0	11	0	3,720	0	0	0	108	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 4.235		09/25/2019.	PAID ON PRINCIPAL		2,443	2,443	2,451	2,438	0	5	0	5	0	2,443	0	0	0	70	07/25/2035.	1
31407C HK 6	FN (10/1 ARM #826534 4.187		09/25/2019.	PAID ON PRINCIPAL		4,785	4,785	4,792	4,774	0	11	0	11	0	4,785	0	0	0	140	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 4.465		09/25/2019.	PAID ON PRINCIPAL		661	661	655	658	0	3	0	3	0	661	0	0	0	21	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 3.720		09/25/2019.	PAID ON PRINCIPAL		159,193	159,193	156,685	158,072	0	1,120	0	1,120	0	159,193	0	0	0	4,654	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 4.676		09/25/2019.	PAID ON PRINCIPAL		10,235	10,235	10,189	10,192	0	43	0	43	0	10,235	0	0	0	311	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 4.515		09/25/2019.	PAID ON PRINCIPAL		4,361	4,361	4,340	4,341	0	20	0	20	0	4,361	0	0	0	123	04/25/2035.	1
31406W LD 4	FN (3/1 ARM) #822124 4.386		09/25/2019.	PAID ON PRINCIPAL		5,732	5,732	5,706	5,705	0	27	0	27	0	5,732	0	0	0	166	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 4.202		09/25/2019.	PAID ON PRINCIPAL		12,824	12,824	12,735	12,726	0	99	0	99	0	12,824	0	0	0	371	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 4.040		09/25/2019.	PAID ON PRINCIPAL		12,814	12,814	12,757	12,789	0	25	0	25	0	12,814	0	0	0	374	10/25/2035.	1
31403K 3F 8	FN (5/1 ARM) #751498 4.711		09/25/2019.	PAID ON PRINCIPAL		5,081	5,081	5,046	5,069	0	12	0	12	0	5,081	0	0	0	172	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 4.593		09/25/2019.	PAID ON PRINCIPAL		33,972	33,972	33,669	33,847	0	124	0	124	0	33,972	0	0	0	1,155	01/25/2034.	1
31405R UD 6	FN (7/1 ARM) #797180 4.758		09/25/2019.	PAID ON PRINCIPAL		42,946	42,946	42,905	42,732	0	214	0	214	0	42,946	0	0	0	1,323	12/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2019.	PAID ON PRINCIPAL		8,461	8,461	8,751	8,430	0	32	0	32	0	8,461	0	0	0	408	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		09/25/2019.	PAID ON PRINCIPAL		51,250	51,250	51,102	51,110	0	139	0	139	0	51,250	0	0	0	1,233	04/25/2026.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000		09/25/2019.	PAID ON PRINCIPAL		226,827	226,827	224,878	224,878	0	1,949	0	1,949	0	226,827	0	0	0	1,772	08/25/2045.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000		09/25/2019.	PAID ON PRINCIPAL		422,056	422,056	428,255	428,305	0	(6,250)	0	(6,250)	0	422,056	0	0	0	8,567	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000		09/25/2019.	PAID ON PRINCIPAL		122,603	122,603	122,680	122,680	0	(77)	0	(77)	0	122,603	0	0	0	2,456	01/25/2045.	1
3140J9 EJ 6	FNMA PASS TH #BM4656 2.500		09/25/2019.	PAID ON PRINCIPAL		103,329	103,329	102,296	102,296	0	1,033	0	1,033	0	103,329	0	0	0	215	11/25/2047.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3140JA CD 8	FNMA PASS TH #BM5467 3.000	..	09/25/2019.	PAID ON PRINCIPAL		326,393	326,393	324,659	324,659	0	1,734	0	1,734	0	326,393	0	0	0	3,355	11/25/2047.	1
3140JA GR 3	FNMA PASS TH #BM5607 3.000	..	09/25/2019.	PAID ON PRINCIPAL		404,078	404,078	403,605	403,605	0	474	0	474	0	404,078	0	0	0	3,051	11/25/2046.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	09/25/2019.	PAID ON PRINCIPAL		84,843	84,843	84,114	84,114	0	729	0	729	0	84,843	0	0	0	665	06/25/2049.	1
31371H FM 5	FNMA PASS TH #252272 6.000	..	09/25/2019.	PAID ON PRINCIPAL		3,903	3,903	3,867	3,869	0	35	0	35	0	3,903	0	0	0	156	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000	..	09/25/2019.	PAID ON PRINCIPAL		255	255	251	251	0	3	0	3	0	255	0	0	0	10	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500	..	09/25/2019.	PAID ON PRINCIPAL		11,184	11,184	11,163	11,164	0	21	0	21	0	11,184	0	0	0	402	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	09/25/2019.	PAID ON PRINCIPAL		89,684	89,684	90,146	89,683	0	0	0	0	0	89,684	0	0	0	2,975	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000	..	09/25/2019.	PAID ON PRINCIPAL		20,571	20,571	20,536	20,515	0	56	0	56	0	20,571	0	0	0	688	10/25/2023.	1
31371L E3 9	FNMA PASS TH #254954 4.500	..	09/25/2019.	PAID ON PRINCIPAL		50,477	50,477	48,971	49,830	0	647	0	647	0	50,477	0	0	0	1,530	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500	..	09/25/2019.	PAID ON PRINCIPAL		614	614	613	613	0	1	0	1	0	614	0	0	0	21	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500	..	09/25/2019.	PAID ON PRINCIPAL		382,420	382,420	381,704	381,644	0	775	0	775	0	382,420	0	0	0	14,628	11/25/2033.	1
31378R S5 9	FNMA PASS TH #406540 6.500	..	09/25/2019.	PAID ON PRINCIPAL		407	407	408	407	0	(1)	0	(1)	0	407	0	0	0	18	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000	..	09/25/2019.	PAID ON PRINCIPAL		2,641	2,641	2,711	2,750	0	(109)	0	(109)	0	2,641	0	0	0	103	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500	..	09/25/2019.	PAID ON PRINCIPAL		5,609	5,609	5,599	5,599	0	10	0	10	0	5,609	0	0	0	204	07/25/2033.	1
31387R DC 9	FNMA PASS TH #591499 6.500	..	08/25/2019.	PAID ON PRINCIPAL		3,830	3,830	3,789	3,798	0	32	0	32	0	3,830	0	0	0	155	09/25/2031.	1
31401W AP 4	FNMA PASS TH #720114 5.500	..	09/25/2019.	PAID ON PRINCIPAL		3,297	3,297	3,291	3,291	0	6	0	6	0	3,297	0	0	0	120	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500	..	09/25/2019.	PAID ON PRINCIPAL		4,547	4,547	4,538	4,541	0	6	0	6	0	4,547	0	0	0	166	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500	..	09/25/2019.	PAID ON PRINCIPAL		4,323	4,323	4,315	4,315	0	8	0	8	0	4,323	0	0	0	159	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500	..	09/25/2019.	PAID ON PRINCIPAL		622	622	561	576	0	46	0	46	0	622	0	0	0	19	07/25/2033.	1
31401Y LS 2	FNMA PASS TH #722237 5.500	..	09/25/2019.	PAID ON PRINCIPAL		11,345	11,345	11,324	11,321	0	24	0	24	0	11,345	0	0	0	416	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500	..	09/25/2019.	PAID ON PRINCIPAL		9,850	9,850	9,831	9,836	0	14	0	14	0	9,850	0	0	0	322	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000	..	09/25/2019.	PAID ON PRINCIPAL		16,554	16,554	15,905	15,963	0	591	0	591	0	16,554	0	0	0	555	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500	..	09/25/2019.	PAID ON PRINCIPAL		5,515	5,515	4,973	5,084	0	430	0	430	0	5,515	0	0	0	147	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500	..	09/25/2019.	PAID ON PRINCIPAL		4,577	4,577	4,569	4,568	0	9	0	9	0	4,577	0	0	0	168	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500	..	09/25/2019.	PAID ON PRINCIPAL		2,125	2,125	1,947	1,969	0	156	0	156	0	2,125	0	0	0	64	08/25/2033.	1
31402J 4W 4	FNMA PASS TH #730837 5.500	..	09/25/2019.	PAID ON PRINCIPAL		3,008	3,008	3,002	3,002	0	6	0	6	0	3,008	0	0	0	109	07/25/2033.	1
31402V UR 9	FNMA PASS TH #739592 5.500	..	09/25/2019.	PAID ON PRINCIPAL		192	192	191	192	0	0	0	0	0	192	0	0	0	7	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500	..	09/25/2019.	PAID ON PRINCIPAL		30,481	30,481	30,424	30,421	0	60	0	60	0	30,481	0	0	0	1,049	10/25/2033.	1
31403C WE 7	FNMA PASS TH #745045 4.500	..	09/25/2019.	PAID ON PRINCIPAL		89,763	89,763	84,097	84,725	0	5,038	0	5,038	0	89,763	0	0	0	2,601	12/25/2034.	1
31404J MA 0	FNMA PASS TH #769953 5.000	..	09/25/2019.	PAID ON PRINCIPAL		279	279	279	279	0	0	0	0	0	279	0	0	0	9	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000	..	09/25/2019.	PAID ON PRINCIPAL		9,657	9,657	9,272	9,299	0	359	0	359	0	9,657	0	0	0	343	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000	..	09/25/2019.	PAID ON PRINCIPAL		33,897	33,897	33,589	33,598	0	299	0	299	0	33,897	0	0	0	1,236	06/25/2035.	1
31410F V3 6	FNMA PASS TH #888134 5.000	..	09/25/2019.	PAID ON PRINCIPAL		81,310	81,310	78,471	77,992	0	3,318	0	3,318	0	81,310	0	0	0	2,726	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000	..	09/25/2019.	PAID ON PRINCIPAL		14,502	14,502	13,643	13,560	0	942	0	942	0	14,502	0	0	0	485	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000	..	09/25/2019.	PAID ON PRINCIPAL		6,982	6,982	7,169	7,090	0	(108)	0	(108)	0	6,982	0	0	0	330	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500	..	09/25/2019.	PAID ON PRINCIPAL		80,788	80,788	76,496	79,603	0	1,185	0	1,185	0	80,788	0	0	0	2,433	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000	..	09/25/2019.	PAID ON PRINCIPAL		994,363	994,363	901,297	978,009	0	16,354	0	16,354	0	994,363	0	0	0	33,191	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500	..	09/25/2019.	PAID ON PRINCIPAL		152,632	152,632	142,472	149,985	0	2,647	0	2,647	0	152,632	0	0	0	4,617	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500	..	09/25/2019.	PAID ON PRINCIPAL		187,455	187,455	176,911	184,846	0	2,609	0	2,609	0	187,455	0	0	0	5,547	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA 3.000	..	09/25/2019.	PAID ON PRINCIPAL		529,185	529,185	525,670	525,651	0	3,533	0	3,533	0	529,185	0	0	0	10,662	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		296,236	296,236	300,032	299,201	0	(2,965)	0	(2,965)	0	296,236	0	0	0	5,860	10/25/2040.	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 Adminis-trative Symbol/ Market Indicator (a)
3136AT 4R 2	FNR 2016-71 QM 3.000		09/25/2019.	PAID ON PRINCIPAL		190,183	190,183	187,597	187,701	0	2,481	0	2,481	0	190,183	0	0	0	3,778	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		298,627	298,627	295,915	295,851	0	2,776	0	2,776	0	298,627	0	0	0	6,010	03/25/2046.	1
3136B4 6P 8	FNR 2019-33 CMO 2.500		09/25/2019.	PAID ON PRINCIPAL		192,079	192,079	191,538	191,538	0	540	0	540	0	192,079	0	0	0	813	12/25/2048.	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2019.	PAID ON PRINCIPAL		155,638	155,638	151,309	152,469	0	3,169	0	3,169	0	155,638	0	0	0	5,361	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		09/25/2019.	PAID ON PRINCIPAL		258,142	258,142	262,417	263,813	0	(5,671)	0	(5,671)	0	258,142	0	0	0	6,246	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		783,287	783,287	793,201	796,665	0	(13,378)	0	(13,378)	0	783,287	0	0	0	18,839	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		262,187	262,187	266,447	266,480	0	(4,293)	0	(4,293)	0	262,187	0	0	0	5,210	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		83,777	83,777	86,029	86,722	0	(2,945)	0	(2,945)	0	83,777	0	0	0	1,943	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A 3.000		09/25/2019.	PAID ON PRINCIPAL		868,443	868,443	838,455	841,062	0	27,382	0	27,382	0	868,443	0	0	0	17,390	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A 3.500		09/25/2019.	PAID ON PRINCIPAL		931,641	931,641	928,657	928,671	0	2,971	0	2,971	0	931,641	0	0	0	21,763	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT 2.750		07/25/2019.	PAID ON PRINCIPAL		32,204	32,204	31,708	32,016	0	188	0	188	0	32,204	0	0	0	510	08/25/2056.	1
35563P BE 8	SCRT 2017-2 HT 3.000		09/25/2019.	PAID ON PRINCIPAL		59,800	59,800	58,880	59,451	0	349	0	349	0	59,800	0	0	0	1,169	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT 3.000		09/25/2019.	PAID ON PRINCIPAL		422,804	422,804	421,730	424,043	0	(1,239)	0	(1,239)	0	422,804	0	0	0	8,017	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584		09/25/2019.	PAID ON PRINCIPAL		201,414	201,414	193,924	199,223	0	2,191	0	2,191	0	201,414	0	0	0	4,516	09/25/2020.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					77,811,913	77,615,368	81,299,748	77,943,112	0	(218,638)	0	(218,638)	0	77,724,474	0	87,439	87,439	3,223,395	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00110A AE 4	AEPTC 2006-A A5 5.306		07/01/2019.	REDEEMED		512,074	512,074	512,071	512,079	0	(6)	0	(6)	0	512,074	0	0	0	27,172	07/01/2021.	1FE
008117 AN 3	AETNA INC 4.125		08/15/2019.	TENDERED		1,034,370	1,000,000	1,045,490	1,014,264	0	(4,002)	0	(4,002)	0	1,010,262	0	24,108	24,108	29,104	06/01/2021.	2FE
00846U AG 6	AGILENT TECHNOLOGIES I 5.000		09/17/2019.	MAKE WHOLE CALL		1,637,047	1,600,000	1,661,780	1,617,667	0	(8,133)	0	(8,133)	0	1,609,534	0	(9,534)	(9,534)	130,824	07/15/2020.	2FE
009158 AP 1	AIR PRODUCTS & CHEMICA 4.375		08/21/2019.	MATURED		1,000,000	1,000,000	999,280	999,896	0	104	0	104	0	1,000,000	0	0	0	43,750	08/21/2019.	1FE
01400E AB 9	ALCON FINANCE CORP (14 3.000		09/16/2019.	BAS-MERRILL LYNCH		2,998,710	3,000,000	2,988,960	2,988,960	0	(10)	0	(10)	0	2,988,950	0	9,760	9,760	0	09/23/2029.	1
02209S AJ 2	ALTRIA GROUP INC 9.250		08/06/2019.	MATURED		2,000,000	2,000,000	2,643,140	2,055,123	0	(55,123)	0	(55,123)	0	2,000,000	0	0	0	185,000	08/06/2019.	2FE
02665W AH 4	AMERICAN HONDA FINANCE 2.250	C	08/15/2019.	MATURED		1,000,000	1,000,000	1,006,500	1,001,059	0	(1,059)	0	(1,059)	0	1,000,000	0	0	0	22,500	08/15/2019.	1FE
032511 BN 6	ANADARKO PETROLEUM COR 5.550		09/18/2019.	EXCHANGED		1,120,160	1,000,000	1,113,700	1,091,200	0	(8,175)	0	(8,175)	0	1,083,025	0	37,135	37,135	56,963	03/15/2026.	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
081437 AF 2	BEMIS CO 6.800	C	08/01/2019.	MATURED		2,300,000	2,300,000	2,512,168	2,333,903	0	(33,903)	0	(33,903)	0	2,300,000	0	0	0	156,400	08/01/2019.	2FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		07/15/2019.	REDEEMED		95	95	95	95	0	0	0	0	0	95	0	0	0	5	01/15/2023.	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2019.	REDEEMED		988	988	988	988	0	0	0	0	0	988	0	0	0	57	01/15/2024.	1FE
10112R AR 5	BOSTON PROPERTIES LP 5.625		09/18/2019.	MAKE WHOLE CALL		254,542	245,000	271,274	257,436	0	(5,413)	0	(5,413)	0	252,023	0	(7,023)	(7,023)	21,141	11/15/2020.	2FE
15200M AB 3	CENTERPOINT ENERGY 200 5.234		08/01/2019.	REDEEMED		142,639	142,639	142,554	142,622	0	16	0	16	0	142,639	0	0	0	7,466	02/01/2023.	1FE
172967 HU 8	CITIGROUP INC 2.500		07/29/2019.	MATURED		1,000,000	1,000,000	999,390	999,916	0	84	0	84	0	1,000,000	0	0	0	25,000	07/29/2019.	1FE
20030N AZ 4	COMCAST CORP 5.700		07/01/2019.	MATURED		984,000	984,000	981,668	983,852	0	148	0	148	0	984,000	0	0	0	56,088	07/01/2019.	1FE
212015 AH 4	CONTINENTAL RESOURCES 5.000		09/12/2019.	REDEEMED		1,469,137	1,457,000	1,562,243	1,471,540	0	(2,404)	0	(2,404)	0	1,469,137	0	0	0	72,243	09/15/2022.	2FE
126650 BW 9	CVS CAREMARK 4.125		08/15/2019.	TENDERED		1,033,320	1,000,000	986,840	996,319	0	906	0	906	0	997,225	0	36,095	36,095	30,938	05/15/2021.	2FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2019.	REDEEMED		54,946	54,946	59,139	58,680	0	(3,733)	0	(3,733)	0	54,946	0	0	0	2,212	12/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2019.	REDEEMED		18,159	18,159	20,928	19,966	0	(1,807)	0	(1,807)	0	18,159	0	0	0	841	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2019.	REDEEMED		45,901	45,901	45,901	45,901	0	(0)	0	(0)	0	45,901	0	0	0	2,298	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2019.	REDEEMED		63,363	63,363	65,698	65,194	0	(1,831)	0	(1,831)	0	63,363	0	0	0	2,440	01/10/2033.	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2019.	REDEEMED		54,486	54,486	56,007	55,759	0	(1,273)	0	(1,273)	0	54,486	0	0	0	2,153	01/10/2034.	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

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)
23918K AP 3	DAVITA INC 5.750	..	08/19/2019.	GOLDMAN SACHS & CO		1,113,750	1,100,000	1,113,750	1,097,250	5,985	(1,208)	0	4,777	0	1,102,027	0	11,723	11,723	64,304	08/15/2022.	3FE
25179M AK 9	DEVON ENERGY CORPORATI 4.000	..	07/27/2019.	MAKE WHOLE CALL		2,077,405	2,000,000	1,992,160	1,997,677	0	501	0	501	0	1,998,178	0	1,822	1,822	160,072	07/15/2021.	2FE
25179M AP 8	DEVON ENERGY CORPORATI 3.250	..	07/27/2019.	MAKE WHOLE CALL		4,751,206	4,600,000	4,558,754	4,583,030	0	2,689	0	2,689	0	4,585,719	0	14,281	14,281	255,856	05/15/2022.	2FE
29364N AP 3	ENTERGY MISSISSIPPI 6.640	..	07/01/2019.	MATURED		1,000,000	1,000,000	1,065,630	1,004,296	0	(4,296)	0	(4,296)	0	1,000,000	0	0	0	66,400	07/01/2019.	1FE
26907Y AA 2	ESH HOSPITALITY (144A) 5.250	..	07/11/2019.	MORGAN STANLEY		3,523,250	3,400,000	3,410,000	3,170,500	235,262	(679)	0	234,582	0	3,405,082	0	118,168	118,168	125,942	05/01/2025.	3FE
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	..	09/06/2019.	WELLS FARGO SECURITIES		1,007,160	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	7,160	7,160	45,474	08/04/2025.	2FE
345397 XU 2	FORD MOTOR CREDIT 4.389	..	09/05/2019.	SUMRIDGE PARTNERS LLC		1,013,910	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	13,910	13,910	51,327	01/08/2026.	2FE
35671D AU 9	FREEPORT MCMORAN C&G 3.550	..	08/16/2019.	TENDERED		10,175	10,000	9,700	9,488	257	48	0	305	0	9,792	0	383	383	340	03/01/2022.	3FE
36155W AH 9	GCI INC 6.750	..	07/06/2019.	REDEEMED		5,000,000	5,000,000	5,103,750	5,011,248	0	(11,248)	0	(11,248)	0	5,000,000	0	0	0	201,563	06/01/2021.	4FE
39121J A* 1	GREAT RIVER ENERGY 5.810	..	07/01/2019.	REDEEMED		976,744	976,744	976,744	976,744	0	(0)	0	(0)	0	976,744	0	0	0	56,749	07/01/2021.	1
39121J AH 3	GREAT RIVER ENERGY (14 4.478	..	07/01/2019.	REDEEMED		225,000	225,000	225,000	225,002	0	(2)	0	(2)	0	225,000	0	0	0	10,076	07/01/2030.	1FE
41283L AD 7	HARLEY-DAVIDSON FINANC 2.400	..	09/15/2019.	MATURED		1,000,000	1,000,000	1,010,150	1,001,768	0	(1,768)	0	(1,768)	0	1,000,000	0	0	0	24,000	09/15/2019.	1FE
423074 AS 2	HJ HEINZ CO 4.875	..	09/26/2019.	TENDERED		653,364	633,000	694,718	660,322	0	(7,780)	0	(7,780)	0	652,543	0	821	821	34,373	02/15/2025.	2FE
47215B AD 9	JCPL 2006-A A4 5.610	..	09/05/2019.	REDEEMED		77,474	77,474	77,405	77,452	0	22	0	22	0	77,474	0	0	0	3,260	06/05/2023.	1FE
46625H 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
487836 BC 1	KELLOGG CO 4.150	..	09/08/2019.	MAKE WHOLE CALL		3,011,340	3,000,000	3,153,740	3,018,433	0	(14,667)	0	(14,667)	0	3,003,767	0	(3,767)	(3,767)	112,669	11/15/2019.	2FE
487836 BS 6	KELLOGG CO 2.650	..	08/09/2019.	TENDERED		171,036	166,000	165,851	165,892	0	11	0	11	0	165,903	0	5,134	5,134	3,030	12/01/2023.	2FE
492386 AU 1	KERR MCGEE CORP 6.950	..	09/18/2019.	EXCHANGED		3,778,585	3,240,000	3,995,784	3,696,119	0	(54,077)	0	(54,077)	0	3,642,042	0	136,543	136,543	276,584	07/01/2024.	2FE
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500	..	09/26/2019.	TENDERED		5,774,681	5,625,000	5,767,664	5,681,990	0	(11,890)	0	(11,890)	0	5,670,100	0	104,581	104,581	158,594	06/06/2022.	2FE
50077L AJ 5	KRAFT HEINZ FOODS CO 3.500	..	09/26/2019.	TENDERED		1,026,080	1,000,000	1,012,750	1,006,797	0	(1,440)	0	(1,440)	0	1,005,357	0	20,723	20,723	41,903	07/15/2022.	2FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875	..	07/31/2019.	VARIOUS		16,978	542,387	67,798	0	8,597	138	0	8,735	0	8,735	0	8,243	8,243	0	08/15/2010.	6*
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000	..	07/31/2019.	VARIOUS		16,984	541,519	51,444	0	8,582	149	0	8,730	0	8,730	0	8,253	8,253	0	01/14/2011.	6*
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750	..	07/31/2019.	VARIOUS		34,047	1,070,409	133,801	0	16,958	442	0	17,400	0	17,400	0	16,647	16,647	0	04/25/2011.	6*
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250	..	07/31/2019.	VARIOUS		16,976	542,785	67,848	0	8,599	136	0	8,735	0	8,735	0	8,241	8,241	0	02/06/2012.	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625	..	07/31/2019.	VARIOUS		84,948	2,703,009	337,876	0	42,734	853	0	43,587	0	43,587	0	41,361	41,361	0	01/18/2012.	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800	..	07/31/2019.	VARIOUS		34,058	1,068,677	133,585	16,934	0	460	0	460	0	17,394	0	16,664	16,664	0	03/13/2014.	6
502413 BA 4	L3 TECHNOLOGIES INC 4.950	..	07/02/2019.	EXCHANGED		1,032,890	1,000,000	1,004,720	1,001,092	0	(278)	0	(278)	0	1,000,814	0	32,076	32,076	44,588	02/15/2021.	2FE
502413 BE 6	L3 TECHNOLOGIES INC 3.850	..	07/02/2019.	EXCHANGED		1,053,050	1,000,000	1,032,550	1,029,067	0	(1,673)	0	(1,673)	0	1,027,394	0	25,656	25,656	22,068	12/15/2026.	2FE
502413 BF 3	L3 TECHNOLOGIES INC 3.850	..	07/02/2019.	EXCHANGED		3,136,770	3,000,000	3,000,930	3,000,858	0	(91)	0	(91)	0	3,000,768	0	136,002	136,002	66,204	06/15/2023.	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	1,019,500	1,006,443	0	(1,489)	0	(1,489)	0	1,004,955	0	9,365	9,365	43,594	01/15/2022.	2FE
55616X AH 0	MACYS RETAIL HOLDINGS 2.875	..	08/28/2019.	SUMRIDGE PARTNERS LLC		828,844	845,000	776,623	811,137	0	5,102	0	5,102	0	816,240	0	12,604	12,604	25,306	02/15/2023.	2FE
55279H AG 5	MANUFACTURERS & TRADER 2.250	..	07/25/2019.	MATURED		1,725,000	1,725,000	1,724,636	1,724,988	0	12	0	12	0	1,725,000	0	0	0	38,813	07/25/2019.	1FE
58507L AC 3	MEDTRONIC GLOBAL HOLDI 3.350	..	07/12/2019.	TENDERED		3,205,260	3,000,000	2,916,240	2,921,648	0	4,349	0	4,349	0	2,925,997	0	279,263	279,263	78,446	04/01/2027.	1FE
585055 AX 4	MEDTRONIC INC 3.125	..	07/12/2019.	TENDERED		3,091,710	3,000,000	2,992,180	2,997,127	0	447	0	447	0	2,997,574	0	94,136	94,136	77,344	03/15/2022.	1FE
585055 BS 4	MEDTRONIC INC 3.500	..	07/12/2019.	TENDERED		3,556,573	3,330,000	3,343,551	3,342,223	0	(950)	0	(950)	0	3,341,273	0	215,300	215,300	96,154	03/15/2025.	1FE
552953 CE 9	MGM RESORTS INTL 5.750	..	07/19/2019.	KEYBANC CAPITAL MARK		543,125	500,000	500,000	485,000	15,000	0	0	15,000	0	500,000	0	43,125	43,125	17,410	06/15/2025.	3FE
63946B AD 2	NBC UNIVERSAL 5.150	..	09/03/2019.	MAKE WHOLE CALL		3,059,880	3,000,000	2,995,350	2,999,018	0	385	0	385	0	2,999,403	0	597	597	189,918	04/30/2020.	1FE
651229 AQ 9	NEWELL BRANDS INC 4.000	..	08/19/2019.	TENDERED		1,042,450	1,000,000	998,920	999,294	0	44	0	44	0	999,338	0	43,112	43,112	28,667	12/01/2024.	3FE
651229 AV 8	NEWELL BRANDS INC 3.850	..	08/27/2019.	TENDERED		707,561	682,000	704,465	698,075	0	(2,432)	0	(2,432)	0	695,644	0	11,918	11,918	23,777	04/01/2023.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
65364U AA 4	NIAGARA MOHAWK POWER (4.881	C	08/15/2019.	MATURED		2,322,000	2,322,000	2,338,153	2,323,233	0	(1,233)	0	(1,233)	0	2,322,000	0	0	0	113,337	08/15/2019.	1FE
665228 B# 8	NORTHERN ILLINOIS GAS 4.700		07/30/2019.	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	469,349	07/30/2019.	1
666807 BA 9	NORTHROP GRUMMAN 5.050		08/01/2019.	MATURED		3,000,000	3,000,000	3,174,830	3,012,934	0	(12,934)	0	(12,934)	0	3,000,000	0	0	0	151,500	08/01/2019.	2FE
674599 CR 4	OCCIDENTAL PETROLEUM 3.200		08/06/2019.	BAS-MERRILL LYNCH		3,014,580	3,000,000	2,997,930	2,997,930	0	(4)	0	(4)	0	2,997,926	0	16,654	16,654	0	08/15/2026.	1
68389X AG 0	ORACLE CORP 5.000		07/08/2019.	MATURED		3,000,000	3,000,000	3,230,510	3,016,877	0	(16,877)	0	(16,877)	0	3,000,000	0	0	0	150,000	07/08/2019.	1FE
690732 AE 2	OWENS & MINOR 4.375		08/07/2019.	BAS-MERRILL LYNCH		767,500	1,000,000	645,000	650,000	123,984	22,385	136,108	10,261	0	660,261	0	107,239	107,239	28,438	12/15/2024.	4FE
690742 AD 3	OWENS CORNING INC 4.200		08/13/2019.	TENDERED		2,116,120	2,000,000	2,008,010	2,003,397	0	(591)	0	(591)	0	2,002,806	0	113,314	113,314	55,533	12/15/2022.	2FE
69371R M2 9	PACCAR FINANCIAL CORP 2.200		09/15/2019.	MATURED		1,000,000	1,000,000	999,430	999,902	0	98	0	98	0	1,000,000	0	0	0	22,000	09/15/2019.	1FE
70450Y AC 7	PAYPAL HOLDINGS INC 2.400		09/20/2019.	J P MORGAN CHASE SECURITI		2,004,740	2,000,000	1,998,780	1,998,780	0	(5)	0	(5)	0	1,998,775	0	5,965	5,965	0	10/01/2024.	1
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
74256L AN 9	PRINCIPAL LIFE GLOBAL 2.375		09/11/2019.	MATURED		1,000,000	1,000,000	998,130	999,709	0	291	0	291	0	1,000,000	0	0	0	23,750	09/11/2019.	1FE
748767 AF 7	QUINTILES IMS INC (144 4.875		08/28/2019.	REDEEMED		1,639,008	1,600,000	1,614,000	1,576,000	30,084	(1,670)	0	28,414	0	1,604,414	0	34,594	34,594	61,317	05/15/2023.	3FE
774341 AB 7	ROCKWELL COLLINS 5.250		07/15/2019.	MATURED		3,000,000	3,000,000	3,210,100	3,015,511	0	(15,511)	0	(15,511)	0	3,000,000	0	0	0	157,500	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
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/30/2019.	REDEEMED		1,694,409	1,694,409	1,694,409	1,693,730	0	678	0	678	0	1,694,409	0	0	0	148,656	09/30/2020.	2
827048 AR 0	SILGAN HOLDINGS 5.500		08/01/2019.	REDEEMED		1,000,000	1,000,000	1,040,000	1,003,750	2,355	(6,105)	0	(3,750)	0	1,000,000	0	0	0	55,000	02/01/2022.	3FE
001192 AG 8	SOUTHERN CO GAS CAPITA 5.250		08/15/2019.	MATURED		2,000,000	2,000,000	1,995,660	1,999,535	0	465	0	465	0	2,000,000	0	0	0	105,000	08/15/2019.	2FE
189754 AC 8	TAPESTRY INC 4.125		09/12/2019.	SUMRIDGE PARTNERS LLC		1,016,080	1,000,000	1,005,710	1,004,978	0	(392)	0	(392)	0	1,004,586	0	11,494	11,494	48,240	07/15/2027.	2FE
882508 AU 8	TEXAS INSTRUMENTS INC 1.650		08/03/2019.	MATURED		1,500,000	1,500,000	1,490,850	1,499,178	0	822	0	822	0	1,500,000	0	0	0	24,750	08/03/2019.	1FE
883556 AT 9	THERMO FISHER SCIENTIF 4.700		09/27/2019.	MAKE WHOLE CALL		2,031,160	2,000,000	1,999,200	1,999,751	0	107	0	107	0	1,999,858	0	142	142	116,282	05/01/2020.	2FE
883556 BC 5	THERMO FISHER SCIENTIF 3.150		09/27/2019.	MAKE WHOLE CALL		1,043,180	1,000,000	994,750	997,735	0	370	0	370	0	998,105	0	1,895	1,895	80,980	01/15/2023.	2FE
88947E AK 6	TOLL BROS FINANCE CORP 5.875		08/06/2019.	CANTOR FITZGERALD		1,303,094	1,225,000	1,243,375	1,232,421	0	(1,380)	0	(1,380)	0	1,231,041	0	72,053	72,053	70,569	02/15/2022.	3FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2019.	REDEEMED		657	657	657	657	0	0	0	0	0	657	0	0	0	33	01/02/2029.	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2019.	REDEEMED		7,165	7,165	7,165	7,165	0	0	0	0	0	7,165	0	0	0	443	01/02/2031.	1FE
92553P AD 4	VIACOM INC 5.625		09/15/2019.	MATURED		2,000,000	2,000,000	1,984,940	1,998,457	0	1,543	0	1,543	0	2,000,000	0	0	0	112,500	09/15/2019.	2FE
927804 FH 2	VIRGINIA ELECTRIC & PO 5.000		06/30/2019.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	25,000	06/30/2019.	2FE
976826 BG 1	WISCONSIN POWER & LIGH 5.000		07/15/2019.	MATURED		1,500,000	1,500,000	1,587,605	1,507,778	0	(7,778)	0	(7,778)	0	1,500,000	0	0	0	75,000	07/15/2019.	1FE
98311A AA 3	WYNDHAM HOTELS & RESOR 5.375		07/25/2019.	CITIGROUP GLOBAL MARKETS		2,097,500	2,000,000	2,025,000	1,930,000	92,012	(2,717)	0	89,295	0	2,019,295	0	78,205	78,205	84,806	04/15/2026.	3FE
984121 CJ 0	XEROX CORP 3.800		07/23/2019.	CANTOR FITZGERALD		450,000	450,000	448,511	370,400	78,719	79	0	78,798	0	449,198	0	802	802	11,875	05/15/2024.	3FE
988498 AF 8	YUM! BRANDS INC 5.300		09/15/2019.	MATURED		2,000,000	2,000,000	2,082,370	2,007,386	0	(7,386)	0	(7,386)	0	2,000,000	0	0	0	106,000	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		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/12/2023.	6*
046353 AF 5	ASTRAZENECA PLC 1.950	D	09/18/2019.	MATURED		5,000,000	5,000,000	4,994,540	4,999,112	0	888	0	888	0	5,000,000	0	0	0	97,500	09/18/2019.	2FE
151191 AQ 6	CELULOSA ARAUCO Y CONS 7.250	D	07/29/2019.	MATURED		2,000,000	2,000,000	1,978,200	1,998,080	0	1,920	0	1,920	0	2,000,000	0	0	0	145,000	07/29/2019.	2FE
35177P AT 4	FRANCE TELECOM 5.375	D	07/08/2019.	MATURED		3,000,000	3,000,000	3,342,240	3,048,367	0	(48,367)	0	(48,367)	0	3,000,000	0	0	0	161,250	07/08/2019.	2FE
D3207M EK 4	HENKEL AG & CO KGAA 1.500	D	09/13/2019.	MATURED		4,578,000	4,578,000	4,556,294	4,571,163	0	6,837	0	6,837	0	4,578,000	0	0	0	68,670	09/13/2019.	1FE
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		2,000,000	2,000,000	1,991,940	1,998,794	0	1,206	0	1,206	0	2,000,000	0	0	0	47,000	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
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

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)
04542B MS 8	ABFC 2005-AQ1 A4 5.010	..	09/25/2019.	PAID ON PRINCIPAL		245,477	245,477	239,340	202,397	0	43,080	0	43,080	0	245,477	0	0	0	7,941	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500	..	09/25/2019.	PAID ON PRINCIPAL		116,974	116,974	117,732	117,727	0	(753)	0	(753)	0	116,974	0	0	0	2,746	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		86,761	86,761	89,106	88,742	0	(1,982)	0	(1,982)	0	86,761	0	0	0	2,068	03/25/2045.	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000	..	09/25/2019.	PAID ON PRINCIPAL		552,926	552,926	561,739	560,743	(0)	(7,817)	0	(7,817)	0	552,926	0	0	0	11,692	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 3.000	..	09/25/2019.	PAID ON PRINCIPAL		48,193	48,193	48,495	48,419	0	(225)	0	(225)	0	48,193	0	0	0	948	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 3.500	..	09/25/2019.	PAID ON PRINCIPAL		106,025	106,025	105,760	105,753	(0)	272	0	272	0	106,025	0	0	0	2,432	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		139,038	139,038	142,862	143,206	0	(4,168)	0	(4,168)	0	139,038	0	0	0	3,386	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 3.018	..	09/25/2019.	PAID ON PRINCIPAL		40,570	40,570	38,998	40,593	0	(23)	0	(23)	0	40,570	0	0	0	924	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D 2.718	..	09/25/2019.	PAID ON PRINCIPAL		275,508	275,508	234,698	267,808	0	7,700	0	7,700	0	275,508	0	0	0	5,728	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.237	..	09/25/2019.	PAID ON PRINCIPAL		5,217	5,217	4,742	3,944	0	1,272	0	1,272	0	5,217	0	0	0	147	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 4.364	..	09/25/2019.	PAID ON PRINCIPAL		326,314	326,314	172,946	102,743	0	223,571	0	223,571	0	326,314	0	0	0	9,256	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.926	..	09/25/2019.	PAID ON PRINCIPAL		273	273	263	264	0	10	0	10	0	273	0	0	0	9	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.177	..	09/25/2019.	PAID ON PRINCIPAL		18,458	18,458	17,911	17,934	0	524	0	524	0	18,458	0	0	0	602	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.883	..	09/25/2019.	PAID ON PRINCIPAL		6,570	6,570	6,120	5,943	0	628	0	628	0	6,570	0	0	0	174	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 4.428	..	09/25/2019.	PAID ON PRINCIPAL		19,849	19,849	18,918	14,759	0	5,090	0	5,090	0	19,849	0	0	0	556	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 4.428	..	09/25/2019.	WRITTEN OFF		0	54	51	40	0	0	0	0	0	40	0	(40)	(40)	2	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		1,768	1,768	1,635	966	0	802	0	802	0	1,768	0	0	0	71	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	4,118	3,809	2,250	0	(85)	0	(85)	0	2,165	0	(2,165)	(2,165)	164	03/25/2037.	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 4.329	..	09/25/2019.	PAID ON PRINCIPAL		15,996	15,996	13,086	11,624	0	4,371	0	4,371	0	15,996	0	0	0	450	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 4.196	..	09/25/2019.	PAID ON PRINCIPAL		36,217	36,217	22,454	17,576	0	18,641	0	18,641	0	36,217	0	0	0	1,092	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 4.196	..	08/25/2019.	WRITTEN OFF		0	14,552	9,022	7,062	0	(101)	0	(101)	0	6,961	0	(6,961)	(6,961)	425	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 4.196	..	09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(857)	(532)	(416)	0	7	0	7	0	(409)	0	409	409	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.020	..	09/25/2019.	PAID ON PRINCIPAL		48,069	48,069	34,610	23,178	0	24,891	0	24,891	0	48,069	0	0	0	1,259	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.020	..	09/25/2019.	WRITTEN OFF		0	10,807	7,781	5,211	0	(12)	0	(12)	0	5,198	0	(5,198)	(5,198)	286	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.999	..	09/25/2019.	PAID ON PRINCIPAL		67,959	67,959	58,237	49,817	0	18,142	0	18,142	0	67,959	0	0	0	1,756	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.999	..	08/25/2019.	WRITTEN OFF		0	3	3	2	0	(0)	0	(0)	0	2	0	(2)	(2)	0	01/25/2036.	1FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500	..	09/25/2019.	PAID ON PRINCIPAL		659,896	659,896	651,956	652,201	0	7,694	0	7,694	0	659,896	0	0	0	16,032	03/25/2048.	1FM
17321L AA 7	CMLTI 2013-J1 A1 (144A 3.500	..	09/25/2019.	PAID ON PRINCIPAL		409,889	409,889	416,549	416,392	0	(6,503)	0	(6,503)	0	409,889	0	0	0	9,242	10/25/2043.	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000	..	09/25/2019.	PAID ON PRINCIPAL		15,960	15,960	15,881	15,902	(0)	59	0	58	0	15,960	0	0	0	536	08/25/2020.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		102,758	102,758	93,754	83,830	0	18,928	0	18,928	0	102,758	0	0	0	4,066	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		771	771	690	134	0	637	0	637	0	771	0	0	0	31	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	238	213	41	0	(4)	0	(4)	0	37	0	(37)	(37)	9	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		30,033	30,033	20,122	13,297	0	16,736	0	16,736	0	30,033	0	0	0	1,069	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		11,008	11,008	7,620	2,112	0	8,896	0	8,896	0	11,008	0	0	0	54	11/25/2036.	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.095	..	09/25/2019.	PAID ON PRINCIPAL		208,825	208,825	155,153	171,527	0	37,298	0	37,298	0	208,825	0	0	0	3,368	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		13,004	13,004	13,483	12,964	0	40	0	40	0	13,004	0	0	0	520	12/25/2033.	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000	..	08/25/2019.	PAID ON PRINCIPAL		1,907	1,907	1,640	329	0	1,578	0	1,578	0	1,907	0	0	0	60	08/25/2020.	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000	..	09/25/2019.	WRITTEN OFF		0	24	21	4	0	12	0	12	0	16	0	(16)	(16)	1	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000	..	09/25/2019.	PAID ON PRINCIPAL		72,704	72,704	72,772	72,369	98	237	0	335	0	72,704	0	0	0	2,172	08/25/2020.	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		131,535	131,535	129,130	129,340	0	2,195	0	2,195	0	131,535	0	0	0	3,041	08/25/2043.	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		222,638	222,638	225,978	227,018	(0)	(4,380)	0	(4,380)	0	222,638	0	0	0	5,314	03/25/2045.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12594X AA 2	CSMC 2017-HL1 A1 3.500	..	09/25/2019.	PAID ON PRINCIPAL		420,533	420,533	428,878	428,482	0	(7,950)	0	(7,950)	0	420,533	0	0	0	9,919	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		373,807	373,807	382,393	381,364	0	(7,557)	0	(7,557)	0	373,807	0	0	0	8,817	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		287,092	287,092	291,219	290,014	0	(2,922)	0	(2,922)	0	287,092	0	0	0	6,621	08/25/2045.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	09/25/2019.	WRITTEN OFF		0	1,257	998	964	0	47	0	47	0	1,011	0	(1,011)	(1,011)	38	06/25/2018.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	09/25/2019.	PAID ON PRINCIPAL		80,094	80,094	70,207	58,580	0	21,514	0	21,514	0	80,094	0	0	0	2,673	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	08/25/2019.	WRITTEN OFF		0	65,365	57,297	47,808	0	(530)	0	(530)	0	47,278	0	(47,278)	(47,278)	2,283	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(7)	(6)	(5)	0	0	0	0	0	(5)	0	5	5	0	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	09/25/2019.	PAID ON PRINCIPAL		7,506	7,506	7,463	3,580	0	3,926	0	3,926	0	7,506	0	0	0	293	12/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	09/25/2019.	WRITTEN OFF		0	1,796	1,785	857	0	(31)	0	(31)	0	826	0	(826)	(826)	74	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	07/25/2019.	PAID ON PRINCIPAL		4,691	4,691	4,198	2,427	0	2,263	0	2,263	0	4,691	0	0	0	164	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	13,867	12,411	7,176	0	(359)	0	(359)	0	6,817	0	(6,817)	(6,817)	486	12/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	09/25/2019.	PAID ON PRINCIPAL		103,897	103,897	89,564	63,646	(0)	40,251	0	40,251	0	103,897	0	0	0	4,083	05/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	09/25/2019.	WRITTEN OFF		0	64,295	55,425	39,386	0	(1,250)	0	(1,250)	0	38,136	0	(38,136)	(38,136)	2,255	05/25/2036.	1FM
126671 PV 2	CWL 2002-S1 A5 6.460	..	08/25/2019.	PAID ON PRINCIPAL		113	113	118	112	0	0	0	0	0	113	0	0	0	5	05/25/2032.	1FM
126671 PV 2	CWL 2002-S1 A5 6.460	..	06/25/2019.	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	2	05/25/2032.	1FM
126671 RX 6	CWL 2002-S3 M1 4.800	..	07/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(5,841)	(5,364)	(1,619)	0	0	0	0	0	(1,619)	0	1,619	1,619	0	05/25/2032.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	09/25/2019.	PAID ON PRINCIPAL		84,735	84,735	77,109	82,653	0	2,081	0	2,081	0	84,735	0	0	0	2,505	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		474,578	474,578	470,715	470,495	0	4,083	0	4,083	0	474,578	0	0	0	9,884	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D 2.228	..	09/25/2019.	PAID ON PRINCIPAL		2,132,309	2,132,309	969,412	664,503	0	1,467,807	0	1,467,807	0	2,132,309	0	0	0	38,206	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		275,900	275,900	279,521	278,145	0	(2,245)	0	(2,245)	0	275,900	0	0	0	5,791	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	09/25/2019.	PAID ON PRINCIPAL		4,129	4,129	2,978	697	0	3,432	0	3,432	0	4,129	0	0	0	161	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	09/25/2019.	WRITTEN OFF		0	795	573	134	0	(3)	0	(3)	0	131	0	(131)	(131)	32	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	07/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(2)	(1)	(0)	0	0	0	0	0	(0)	0	0	0	0	04/25/2036.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	09/25/2019.	PAID ON PRINCIPAL		48,705	48,705	42,130	43,847	0	4,859	0	4,859	0	48,705	0	0	0	1,544	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 2.993	..	09/25/2019.	PAID ON PRINCIPAL		139,452	139,452	106,071	119,417	0	20,035	0	20,035	0	139,452	0	0	0	2,917	08/25/2034.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 4.806	..	09/25/2019.	PAID ON PRINCIPAL		283,237	283,237	284,183	283,520	0	(283)	0	(283)	0	283,237	0	0	0	8,062	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 4.222	..	09/25/2019.	PAID ON PRINCIPAL		105,399	105,399	97,379	85,771	0	19,628	0	19,628	0	105,399	0	0	0	3,123	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 4.210	..	09/25/2019.	PAID ON PRINCIPAL		59,499	59,499	42,292	31,646	(0)	27,853	0	27,853	0	59,499	0	0	0	1,640	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 4.210	..	09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(7)	(5)	(4)	0	0	0	0	0	(3)	0	3	3	0	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.107	..	09/25/2019.	PAID ON PRINCIPAL		50,515	50,515	42,646	20,798	0	29,717	0	29,717	0	50,515	0	0	0	1,322	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.107	..	09/25/2019.	WRITTEN OFF		0	183	154	75	0	(5)	0	(5)	0	71	0	(71)	(71)	6	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 4.172	..	07/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(2,646)	(2,234)	(1,089)	0	72	0	72	0	(1,018)	0	1,018	1,018	0	01/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.167	..	09/25/2019.	PAID ON PRINCIPAL		68,273	68,273	66,641	44,486	0	23,788	0	23,788	0	68,273	0	0	0	1,824	04/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.167	..	08/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	09/25/2019.	PAID ON PRINCIPAL		73,364	73,364	71,874	71,588	0	1,776	0	1,776	0	73,364	0	0	0	1,374	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		1,944,009	1,944,009	1,930,228	1,930,938	0	13,071	0	13,071	0	1,944,009	0	0	0	45,159	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000	..	09/25/2019.	PAID ON PRINCIPAL		165,732	165,732	165,395	165,397	0	335	0	335	0	165,732	0	0	0	3,201	06/25/2045.	1FM
46646B AC 2	JPMMT 2016-1 A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		206,117	206,117	211,334	211,638	0	(5,521)	0	(5,521)	0	206,117	0	0	0	4,700	05/25/2046.	1FM
46646B AE 8	JPMMT 2016-1 A5 3.500	..	09/25/2019.	PAID ON PRINCIPAL		200,831	200,831	206,542	205,853	0	(5,021)	0	(5,021)	0	200,831	0	0	0	4,580	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	09/25/2019.	PAID ON PRINCIPAL		510,885	510,885	514,238	514,076	0	(3,191)	0	(3,191)	0	510,885	0	0	0	11,831	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 3.500	..	09/25/2019.	PAID ON PRINCIPAL		126,443	126,443	128,626	128,632	0	(2,189)	0	(2,189)	0	126,443	0	0	0	2,959	05/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
46648H AE 3	JPMMT 2017-2 A5 3.500		09/25/2019.	PAID ON PRINCIPAL		504,475	504,475	502,636	502,510	(0)	1,965	0	1,965	0	504,475	0	0	0	11,807	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 3.500		09/25/2019.	PAID ON PRINCIPAL		702,742	702,742	717,400	718,139	0	(15,398)	0	(15,398)	0	702,742	0	0	0	17,123	08/25/2047.	1FM
46649H AC 6	JPMMT 2017-6 A3 3.500		09/25/2019.	PAID ON PRINCIPAL		959,268	959,268	972,383	972,321	0	(13,053)	0	(13,053)	0	959,268	0	0	0	22,848	12/25/2048.	1FM
46649T AE 6	JPMMT 2018-3 A5 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		554,577	554,577	552,844	552,861	0	1,717	0	1,717	0	554,577	0	0	0	12,923	09/25/2048.	1FM
585498 AA 6	MELLO 2018-MTG1 A1 (14 3.500		09/25/2019.	PAID ON PRINCIPAL		251,111	251,111	247,972	248,051	0	3,060	0	3,060	0	251,111	0	0	0	6,002	03/25/2048.	1FM
585498 AC 2	MELLO 2018-MTG1 A3 (14 3.500		09/25/2019.	PAID ON PRINCIPAL		1,004,446	1,004,446	1,000,209	1,000,348	0	4,099	0	4,099	0	1,004,446	0	0	0	24,006	03/25/2048.	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000		09/26/2019.	PAID ON PRINCIPAL		113,792	113,792	114,574	82,219	0	31,573	0	31,573	0	113,792	0	0	0	4,680	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		201,763	201,763	205,231	206,281	0	(4,518)	0	(4,518)	0	201,763	0	0	0	4,145	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 3.500		09/25/2019.	PAID ON PRINCIPAL		94,291	94,291	94,483	94,516	0	(225)	0	(225)	0	94,291	0	0	0	2,229	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 3.500		09/25/2019.	PAID ON PRINCIPAL		125,721	125,721	127,607	127,171	0	(1,450)	0	(1,450)	0	125,721	0	0	0	2,973	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		09/25/2019.	PAID ON PRINCIPAL		101,459	101,459	85,670	37,053	0	64,406	0	64,406	0	101,459	0	0	0	1,582	01/25/2037.	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2019.	PAID ON PRINCIPAL		3,112	3,112	3,104	3,102	0	10	0	10	0	3,112	0	0	0	104	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2019.	PAID ON PRINCIPAL		9,346	9,346	9,356	9,314	0	32	0	32	0	9,346	0	0	0	327	10/25/2020.	1FM
69374J AC 5	PSMC 2018-3 A3 (144A) 4.000		09/25/2019.	PAID ON PRINCIPAL		880,330	880,330	884,456	883,747	0	(3,418)	0	(3,418)	0	880,330	0	0	0	23,705	08/25/2048.	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2019.	PAID ON PRINCIPAL		12,925	12,925	12,923	12,886	0	39	0	39	0	12,925	0	0	0	433	12/25/2033.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		09/25/2019.	PAID ON PRINCIPAL		56,970	56,970	54,098	51,379	0	5,591	0	5,591	0	56,970	0	0	0	2,146	06/25/2033.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2019.	PAID ON PRINCIPAL		35,314	35,314	31,483	28,220	0	7,095	0	7,095	0	35,314	0	0	0	1,366	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2019.	WRITTEN OFF		0	2,849	2,540	2,277	0	(47)	0	(47)	0	2,230	0	(2,230)	(2,230)	113	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2019.	PAID ON PRINCIPAL		123,359	123,359	116,998	93,688	0	29,672	0	29,672	0	123,359	0	0	0	4,985	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		08/25/2019.	WRITTEN OFF		0	6,585	6,245	5,001	0	(105)	0	(105)	0	4,896	0	(4,896)	(4,896)	246	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(2,349)	(2,228)	(1,784)	0	60	0	60	0	(1,724)	0	1,724	1,724	0	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 3.500		09/25/2019.	PAID ON PRINCIPAL		118,250	118,250	120,467	120,227	0	(1,978)	0	(1,978)	0	118,250	0	0	0	2,830	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 3.500		09/25/2019.	PAID ON PRINCIPAL		486,712	486,712	486,559	486,499	0	212	0	212	0	486,712	0	0	0	11,716	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 3.500		09/25/2019.	PAID ON PRINCIPAL		354,421	354,421	359,239	358,444	0	(4,024)	0	(4,024)	0	354,421	0	0	0	8,531	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500		09/25/2019.	PAID ON PRINCIPAL		330,154	330,154	336,963	336,804	0	(6,651)	0	(6,651)	0	330,154	0	0	0	7,714	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		177,717	177,717	182,716	182,935	0	(5,218)	0	(5,218)	0	177,717	0	0	0	4,369	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		99,924	99,924	104,343	106,563	0	(6,639)	0	(6,639)	0	99,924	0	0	0	2,385	09/25/2042.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2019.	PAID ON PRINCIPAL		199,771	199,771	197,835	197,704	0	2,067	0	2,067	0	199,771	0	0	0	4,004	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		315,996	315,996	321,156	320,796	0	(4,801)	0	(4,801)	0	315,996	0	0	0	6,223	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		204,048	204,048	199,492	199,226	0	4,822	0	4,822	0	204,048	0	0	0	4,145	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		09/25/2019.	PAID ON PRINCIPAL		390,405	390,405	395,468	394,828	0	(4,424)	0	(4,424)	0	390,405	0	0	0	10,754	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		116,105	116,105	116,885	116,984	0	(879)	0	(879)	0	116,105	0	0	0	2,801	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		67,689	67,689	67,985	68,043	0	(355)	0	(355)	0	67,689	0	0	0	1,714	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		09/25/2019.	PAID ON PRINCIPAL		90,252	90,252	90,618	90,647	0	(395)	0	(395)	0	90,252	0	0	0	1,959	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 3.000		09/25/2019.	PAID ON PRINCIPAL		62,379	62,379	63,227	62,974	0	(596)	0	(596)	0	62,379	0	0	0	1,251	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 3.500		09/25/2019.	PAID ON PRINCIPAL		224,521	224,521	231,678	230,175	0	(5,654)	0	(5,654)	0	224,521	0	0	0	5,367	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 3.500		09/25/2019.	PAID ON PRINCIPAL		109,460	109,460	111,649	111,505	0	(2,045)	0	(2,045)	0	109,460	0	0	0	2,560	02/25/2047.	1FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500		09/25/2019.	PAID ON PRINCIPAL		247,039	247,039	249,085	248,816	0	(1,777)	0	(1,777)	0	247,039	0	0	0	5,950	02/25/2047.	1FM
81746X AA 4	SEMT 2017-3 A1 3.500		09/25/2019.	PAID ON PRINCIPAL		292,233	292,233	290,361	290,339	0	1,895	0	1,895	0	292,233	0	0	0	6,900	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 3.500		09/25/2019.	PAID ON PRINCIPAL		238,116	238,116	241,576	241,322	0	(3,206)	0	(3,206)	0	238,116	0	0	0	5,622	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		363,317	363,317	371,548	372,022	0	(8,705)	0	(8,705)	0	363,317	0	0	0	8,526	07/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		776,286	776,286	780,811	781,062	0	(4,776)	0	(4,776)	0	776,286	0	0	0	13,121	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		311,180	311,180	317,598	317,743	0	(6,563)	0	(6,563)	0	311,180	0	0	0	7,220	09/25/2047.	1FM
81746V AA 8	SEMT 2018-3 A1 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		971,401	971,401	959,714	959,920	0	11,481	0	11,481	0	971,401	0	0	0	22,935	03/25/2048.	1FM
81746V AD 2	SEMT 2018-3 A4 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		518,081	518,081	517,271	517,250	0	830	0	830	0	518,081	0	0	0	12,232	03/25/2048.	1FM
81747G AD 4	SEMT 2018-5 A4 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		1,367,491	1,367,491	1,352,321	1,352,872	0	14,619	0	14,619	0	1,367,491	0	0	0	32,798	05/25/2048.	1FM
78471K AE 1	SFPMT 2016-1A 1A4 3.000		09/25/2019.	PAID ON PRINCIPAL		100,392	100,392	95,764	95,966	0	4,426	0	4,426	0	100,392	0	0	0	2,055	11/25/2046.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 4.733		09/25/2019.	PAID ON PRINCIPAL		710	710	645	655	0	54	0	54	0	710	0	0	0	24	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.518		09/25/2019.	PAID ON PRINCIPAL		5,643	5,643	5,093	5,178	0	465	0	465	0	5,643	0	0	0	166	03/25/2033.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.868		09/25/2019.	PAID ON PRINCIPAL		20,946	20,946	12,908	8,148	0	12,798	0	12,798	0	20,946	0	0	0	548	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.868		09/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(875)	(539)	(340)	0	2	0	2	0	(339)	0	339	339	0	10/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		09/25/2019.	PAID ON PRINCIPAL		3,262,163	3,262,163	3,073,213	2,542,030	0	720,133	0	720,133	0	3,262,163	0	0	0	139,551	05/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		09/25/2019.	WRITTEN OFF		0	358,701	337,924	279,516	(0)	75,462	0	75,462	0	354,978	0	(354,978)	(354,978)	15,389	05/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		09/25/2019.	PAID ON PRINCIPAL		5,111,795	5,111,795	4,878,263	4,219,212	(0)	892,583	0	892,583	0	5,111,795	0	0	0	193,727	08/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		09/25/2019.	WRITTEN OFF		0	516,914	493,299	426,655	0	80,284	0	80,284	0	506,939	0	(506,939)	(506,939)	19,543	08/25/2036.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		09/25/2019.	PAID ON PRINCIPAL		393,991	393,991	362,595	314,945	0	79,046	0	79,046	0	393,991	0	0	0	15,520	04/25/2037.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		09/25/2019.	WRITTEN OFF		0	23,585	21,705	18,853	0	3,761	0	3,761	0	22,614	0	(22,614)	(22,614)	908	04/25/2037.	1FM
94989U AC 5	WFMBS 2018-1 A3 (144A) 3.500		09/25/2019.	PAID ON PRINCIPAL		217,422	217,422	217,082	217,082	0	340	0	340	0	217,422	0	0	0	3,961	07/25/2047.	1FE
95002J AC 0	WFMBS 2019-2 A3 (144A) 4.000		09/25/2019.	PAID ON PRINCIPAL		3,720,285	3,720,285	3,787,716	3,787,716	0	(67,430)	0	(67,430)	0	3,720,285	0	0	0	36,177	04/25/2049.	1FE
97652R AD 9	WIN 2014-3 A4 CMO 3.500		09/20/2019.	PAID ON PRINCIPAL		115,205	115,205	115,727	115,888	0	(683)	0	(683)	0	115,205	0	0	0	2,589	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		09/20/2019.	PAID ON PRINCIPAL		189,607	189,607	192,540	193,376	0	(3,770)	0	(3,770)	0	189,607	0	0	0	4,509	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 4.535		09/20/2019.	PAID ON PRINCIPAL		284,407	284,407	223,259	32,968	0	251,439	0	251,439	0	284,407	0	0	0	8,697	10/20/2035.	1FM
29429C AA 3	CGCMT 2016-P3 A1 1.700		09/15/2019.	PAID ON PRINCIPAL		2,988,378	2,988,378	2,988,374	2,987,015	0	1,363	0	1,363	0	2,988,378	0	0	0	32,034	04/15/2049.	1FM
12624Q AR 4	COMM 2012-CR4 A3 2.853		09/15/2019.	PAID ON PRINCIPAL		47,294	47,294	47,711	47,486	(0)	(192)	0	(192)	0	47,294	0	0	0	1,024	10/15/2045.	1FM
233050 AC 7	DBUBS 2011-LC1A A3 (14 5.002		09/10/2019.	PAID ON PRINCIPAL		134,037	134,037	139,207	135,110	0	(1,073)	0	(1,073)	0	134,037	0	0	0	4,576	11/10/2046.	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2019.	PAID ON PRINCIPAL		52,291	52,291	52,811	52,371	0	(80)	0	(80)	0	52,291	0	0	0	1,226	07/10/2044.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069		09/15/2019.	PAID ON PRINCIPAL		598,876	598,876	580,910	594,263	0	4,613	0	4,613	0	598,876	0	0	0	15,397	11/15/2043.	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949		09/15/2019.	PAID ON PRINCIPAL		591,957	591,957	594,039	592,449	0	(491)	0	(491)	0	591,957	0	0	0	7,665	01/15/2049.	1FM
61760R BA 9	MSC 2011-C3 A3 4.054		09/15/2019.	PAID ON PRINCIPAL		2,971,831	2,971,831	3,001,452	2,969,721	0	2,110	0	2,110	0	2,971,831	0	0	0	175,463	07/15/2049.	1FM
78403D AG 5	SBAC 2014-1A C (144A) 2.898		09/13/2019.	PAID ON PRINCIPAL		3,000,000	3,000,000	3,000,000	2,999,961	0	39	0	39	0	3,000,000	0	0	0	64,964	10/15/2044.	1FE
94988H AC 5	WFCM 2012-LC5 A3 2.918		09/15/2019.	PAID ON PRINCIPAL		759,627	759,627	776,070	765,782	0	(6,155)	0	(6,155)	0	759,627	0	0	0	15,235	10/15/2045.	1FM
94989D AV 1	WFCM 2015-C27 A4 3.190		09/15/2019.	PAID ON PRINCIPAL		150,079	150,079	151,766	151,452	0	(1,373)	0	(1,373)	0	150,079	0	0	0	2,457	02/15/2048.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321		09/15/2019.	PAID ON PRINCIPAL		135,775	135,775	135,775	135,740	0	35	0	35	0	135,775	0	0	0	1,202	08/15/2049.	1FM
233864 AC 1	DTRT 2018-1 A3 (144A) 2.850		09/15/2019.	PAID ON PRINCIPAL		2,402,530	2,402,530	2,402,544	2,402,544	0	(15)	0	(15)	0	2,402,530	0	0	0	36,543	07/15/2021.	1FE
233871 AB 8	DTRT 2019-1 A2 (144A) 2.770		09/15/2019.	PAID ON PRINCIPAL		52,552	52,552	52,605	52,605	0	(53)	0	(53)	0	52,552	0	0	0	364	04/15/2021.	1FE
31683Y AJ 3	FIG 2014-1A AR (144A) 3.203		07/15/2019.	PAID ON PRINCIPAL		1,548,199	1,548,199	1,548,199	1,547,957	0	242	0	242	0	1,548,199	0	0	0	41,156	01/15/2027.	1FE
393505 F5 6	GT 1998-4 A6 6.530		09/01/2019.	PAID ON PRINCIPAL		37,936	37,936	39,098	37,936	0	0	0	0	0	37,936	0	0	0	1,639	04/01/2030.	1FE
92887J AD 5	VFET 2016-1A A4 (144A) 1.890		09/15/2019.	PAID ON PRINCIPAL		7,800,717	7,800,717	7,737,946	7,755,864	0	44,853	0	44,853	0	7,800,717	0	0	0	98,567	09/15/2020.	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						229,985,003	234,464,818	229,600,053	223,635,751	825,572	3,925,443	444,077	4,306,938	0	227,942,690	0	1,500,682	1,500,682	8,425,882	XXX	XXX
8399997. Total - Bonds - Part 4						476,290,102	480,231,650	491,117,802	470,598,083	825,572	2,964,125	444,077	3,345,619	0	473,943,703	0	1,804,768	1,804,768	18,133,798	XXX	XXX
8399999. Total - Bonds						476,290,102	480,231,650	491,117,802	470,598,083	825,572	2,964,125	444,077	3,345,619	0	473,943,703	0	1,804,768	1,804,768	18,133,798	XXX	XXX

Preferred Stocks - Industrial and Miscellaneous

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)
38144X 50 0	GOLDMAN SACHS GRP INC SER B 6.2%....	..	08/12/2019.	ISSUE CALLED at 25.000.....	....37,630.000	940,750	.....25.00	940,750	940,750	0	0	0	0	0	940,750	0	0	0	43,745	XXX	P3FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					940,750	XXX	940,750	940,750	0	0	0	0	0	940,750	0	0	0	43,745	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					940,750	XXX	940,750	940,750	0	0	0	0	0	940,750	0	0	0	43,745	XXX	XXX
8999999.	Total - Preferred Stocks.....					940,750	XXX	940,750	940,750	0	0	0	0	0	940,750	0	0	0	43,745	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03272L 10 8	ANAPLAN INC.....	..	07/02/2019.	CITIGROUP GLOBAL MKTS.....	....78,100.000	4,027,238	XXX	3,077,140	0	0	0	0	0	0	3,077,140	0	950,098	950,098	0	XXX	L.....
50077B 20 7	KRATOS DEF & SEC SOLUTIONS.....	..	09/16/2019.	CITIGROUP GLOBAL MKTS.....	.....2,803.000	59,339	XXX	59,199	0	0	0	0	0	0	59,199	0	140	140	0	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					4,086,577	XXX	3,136,339	0	0	0	0	0	0	3,136,339	0	950,239	950,239	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
G9016* 10 6	TRAVELERS CAS & SUR CO OF EUROPE..	D	09/30/2019.	RETURN OF CAPITAL.....	.....	19,817,678	XXX	19,817,678	19,817,678	0	0	0	0	0	19,817,678	0	0	0	0	XXX	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					19,817,678	XXX	19,817,678	19,817,678	0	0	0	0	0	19,817,678	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					23,904,255	XXX	22,954,017	19,817,678	0	0	0	0	0	22,954,017	0	950,239	950,239	0	XXX	XXX
9799999.	Total - Common Stocks.....					23,904,255	XXX	22,954,017	19,817,678	0	0	0	0	0	22,954,017	0	950,239	950,239	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					24,845,005	XXX	23,894,767	20,758,428	0	0	0	0	0	23,894,768	0	950,239	950,239	43,745	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					501,135,107	XXX	515,012,569	491,356,511	825,572	2,964,125	444,077	3,345,619	0	497,838,471	0	..2,755,007	2,755,007	18,177,543	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	11,400,482	11,400,482	10/01/2019
	REPO- BOFA A TREASURY		1	58,629	58,629	10/01/2019
	REPO- CITI A TREASURY		1	11,400,482	11,400,482	10/01/2019
	REPO- JP A TREASURY		1	11,400,482	11,400,482	10/01/2019
0199999.	U.S. Government - Issuer Obligations			34,260,075	34,260,075	XXX
0599999.	Total - U.S. Government			34,260,075	34,260,075	XXX
Totals						
6499999.	Total - Issuer Obligations			34,260,075	34,260,075	XXX
7099999.	Subtotal - Bonds			34,260,075	34,260,075	XXX
9999999.	Totals			34,260,075	34,260,075	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....1,872,068 Book/Adjusted Carrying Value $.....1,872,068
2. Average balance for the year: Fair Value $.....49,226,120 Book/Adjusted Carrying Value $.....49,226,120
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....34,260,075 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. - IL	Chicago,IL		0.000	0	0	1,000	(1,687)	(74,800)	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	5,077,988	7,261,478	14,149,976	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(9,336,243)	(10,561,210)	(12,828,607)	XXX
Bank of America, N.A.	Charlotte,NC		0.000	0	0	7,232,887	6,804,036	7,003,298	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	(7,435,696)	(7,951,028)	(6,431,815)	XXX
Bank of New York	New York,NY		0.000	0	0	3,056,443	1,467,005	5,784,456	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	1,230,663	650,609	505,449	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(696,831,554)	(729,097,946)	(718,611,473)	XXX
Citibank, N.A.	New York,NY		0.000	0	0	(2,159,823)	20,070	27,041	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	(9,639,397)	(3,813,375)	(92,627)	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	5,565,552	21,228,587	(48,007,302)	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	(78)	610	(75)	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	100,000	100,000	100,000	XXX
The Northern Trust Company	Chicago,IL		0.000	0	0	220,774	332,868	137,165	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	2,442,814	2,455,461	2,505,241	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	4,749,745	5,631,194	6,817,374	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.000	0	0	14,470,605	13,940,653	13,682,406	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(681,229,320)	(691,507,675)	(735,309,293)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(681,229,320)	(691,507,675)	(735,309,293)	XXX
0599999. Total Cash		XXX	XXX	0	0	(681,229,320)	(691,507,675)	(735,309,293)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(12)	0	0	52,973
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	28	0	0	15,039
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	390	0	0	270,096
11. Georgia GA	0	0	0	0	92	0	0	30,735
12. Hawaii HI	0	0	0	0	(14)	0	0	4,276
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	25	0	0	16,167
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	(3)	0	0	800
21. Maryland MD	0	0	0	0	11	0	0	9,106
22. Massachusetts MA	0	0	0	0	35	0	0	33,805
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	76	0	0	51,670
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	46	0	0	36,469
30. New Hampshire NH	0	0	0	0	(4)	0	0	6,042
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	33	0	0	37,649
33. New York NY	0	0	0	1	2,325	0	0	1,031,723
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	54	0	0	47,781
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	44	0	0	33,654
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	34	0	0	28,045
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	123	0	0	54,347
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	18	0	0	17,157
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	1	3,299	0	0	1,777,536
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	180	0	0	120,972
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	26	0	0	17,198
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(37)	0	0	18,472
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	10	0	0	8,313
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	180	0	0	164,955
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	(1)	0	0	5,755
2. Alaska AK	0	0	0	0	(18)	0	0	9,739
3. Arizona AZ	0	0	0	0	12	0	0	8,272
4. Arkansas AR	0	0	0	0	2	0	0	29,345
5. California CA	0	0	0	0	249	0	0	186,884
6. Colorado CO	0	0	0	0	183	0	0	117,862
7. Connecticut CT	0	0	0	0	158	0	0	85,222
8. Delaware DE	0	0	0	0	16	0	0	10,289
9. District of Columbia DC	0	0	0	0	(41)	0	0	9,756
10. Florida FL	0	0	0	0	50	0	0	34,409
11. Georgia GA	0	0	0	0	596	0	0	198,627
12. Hawaii HI	0	0	0	0	(3)	0	0	964
13. Idaho ID	0	0	0	0	40	0	0	23,159
14. Illinois IL	0	0	0	0	377	0	0	223,863
15. Indiana IN	0	0	0	0	12	0	0	7,877
16. Iowa IA	0	0	0	0	(4)	0	0	34,234
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	53	0	0	57,584
19. Louisiana LA	0	0	0	0	(3)	0	0	272,796
20. Maine ME	0	0	0	0	(23)	0	0	5,653
21. Maryland MD	0	0	0	0	36	0	0	29,807
22. Massachusetts MA	0	0	0	0	116	0	0	113,175
23. Michigan MI	0	0	0	0	461	0	0	298,632
24. Minnesota MN	0	0	0	0	54	0	0	37,110
25. Mississippi MS	0	0	0	0	(33)	0	0	22,033
26. Missouri MO	0	0	0	0	121	0	0	88,930
27. Montana MT	0	0	0	0	11	0	0	13,708
28. Nebraska NE	0	0	0	0	(46)	0	0	13,900
29. Nevada NV	0	0	0	0	11	0	0	8,849
30. New Hampshire NH	0	0	0	0	(16)	0	0	25,263
31. New Jersey NJ	0	0	0	0	219	0	0	152,610
32. New Mexico NM	0	0	0	0	29	0	0	32,330
33. New York NY	0	0	0	0	2,686	0	0	1,191,818
34. North Carolina NC	0	0	0	0	69	0	0	65,229
35. North Dakota ND	0	0	0	0	(46)	0	0	2,102
36. Ohio OH	0	0	0	0	349	0	0	311,477
37. Oklahoma OK	0	0	0	0	(58)	0	0	12,332
38. Oregon OR	0	0	0	0	45	0	0	34,887
39. Pennsylvania PA	0	0	0	0	740	0	0	266,225
40. Rhode Island RI	0	0	0	0	(35)	0	0	14,621
41. South Carolina SC	0	0	0	0	(4)	0	0	33,243
42. South Dakota SD	0	0	0	0	(8)	0	0	5,189
43. Tennessee TN	0	0	0	0	173	0	0	119,059
44. Texas TX	0	0	0	0	(2,164)	0	0	525,225
45. Utah UT	0	0	0	0	47	0	0	38,413
46. Vermont VT	0	0	0	0	(15)	0	0	22,135
47. Virginia VA	0	0	0	0	18	0	0	7,835
48. Washington WA	0	0	0	0	335	0	0	293,219
49. West Virginia WV	0	0	0	0	36	0	0	204,773
50. Wisconsin WI	0	0	0	0	68	0	0	65,329
51. Wyoming WY	0	0	0	0	(35)	0	0	12,805
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	4,821	0	0	5,384,554
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Supp. A to Sch. T
NONE

Overflow Page
NONE

* 2 5 6 5 8 2 0 1 9 5 0 5 0 0 1 0 3 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2019

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

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: ..... $.....133,401

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: ..... $.....33,725