PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	NICHOLAS SEMINARA	President
2.	JAY STEVEN BENET	Vice Chairman
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
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

	Name	Title
	CHRISTINE KUCERA KALLA	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer
#	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
	JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA
NICHOLAS SEMINARA
GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

23rd day of July, 2019

Notary Public

My Commission Expires January 31, 2021

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

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	12,942,684,552	0	12,942,684,552	12,891,814,320
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	2,089,918,054	10,078,817	2,079,839,237	1,977,267,731
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	28,117,698	0	28,117,698	28,800,665
4.2 Properties held for the production of income (less $.....0 encumbrances)	839,611,475	0	839,611,475	776,896,680
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....31,911,339), cash equivalents ($.....0) and short-term investments ($.....326,338,197)	358,249,536	0	358,249,536	505,613,683
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	694,944,360	27,491,963	667,452,398	690,577,244
9. Receivables for securities	2,185,900	0	2,185,900	310,938
10. Securities lending reinvested collateral assets	99,305,515	0	99,305,515	145,140,015
11. Aggregate write-ins for invested assets	(152,150)	0	(152,150)	(152,150)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,056,059,940	37,570,779	17,018,489,161	17,017,464,126
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	118,985,360	0	118,985,360	120,222,829
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	790,703,633	47,197,744	743,505,889	689,465,645
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....33,411,251 earned but unbilled premiums)	1,386,498,604	8,121,783	1,378,376,822	1,248,413,413
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	21,570,080	1,410,458	20,159,622	20,659,842
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	45,188,186	0	45,188,186	43,354,593
16.2 Funds held by or deposited with reinsured companies	4,264,532	0	4,264,532	4,647,809
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	23,528,670	0	23,528,670	21,876,656
18.2 Net deferred tax asset	303,080,111	86,569,338	216,510,773	213,555,165
19. Guaranty funds receivable or on deposit	(157,217)	0	(157,217)	14,621
20. Electronic data processing equipment and software	16,861	0	16,861	20,907
21. Furniture and equipment, including health care delivery assets ($.....0)	19,152,731	19,152,731	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	101,607,957	2,619,187	98,988,770	96,607,231
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,870,499,450	202,642,020	19,667,857,429	19,476,302,837
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	19,870,499,450	202,642,020	19,667,857,429	19,476,302,837

DETAILS OF WRITE-INS

1101. Deferred gain	(152,150)	0	(152,150)	(152,150)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(152,150)	0	(152,150)	(152,150)
2501. Equities and deposits in pools and associations	27,526,981	0	27,526,981	27,088,966
2502. Real estate operating fund	23,788,224	1,311,022	22,477,202	20,067,722
2503. COLI supplemental benefits trust	20,928,745	0	20,928,745	19,621,487
2598. Summary of remaining write-ins for Line 25 from overflow page	29,364,006	1,308,165	28,055,841	29,829,056
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	101,607,957	2,619,187	98,988,770	96,607,231

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,257,855,356)	8,049,057,264	7,984,646,252
2.	Reinsurance payable on paid losses and loss adjustment expenses	305,021,137	353,372,539
3.	Loss adjustment expenses	1,868,871,146	1,857,084,301
4.	Commissions payable, contingent commissions and other similar charges	139,664,060	189,131,733
5.	Other expenses (excluding taxes, licenses and fees)	127,459,425	154,968,281
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	66,900,392	82,033,738
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....160,046,242 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)	2,885,800,142	2,745,184,940
10.	Advance premium	0	1,699
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	15,534,022	15,214,784
12.	Ceded reinsurance premiums payable (net of ceding commissions)	112,349,773	52,784,189
13.	Funds held by company under reinsurance treaties	998,323	2,069,009
14.	Amounts withheld or retained by company for account of others	23,416,515	22,225,245
15.	Remittances and items not allocated	20,186,717	15,179,673
16.	Provision for reinsurance (including $.....161,182 certified)	11,949,382	11,949,382
17.	Net adjustments in assets and liabilities due to foreign exchange rates	64,756,092	61,397,019
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	35,898,672	19,747,621
20.	Derivatives	0	0
21.	Payable for securities	38,726,761	1,125,370
22.	Payable for securities lending	99,305,515	145,140,015
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	54,154,302	58,478,687
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,920,049,639	13,771,734,477
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	13,920,049,639	13,771,734,477
29.	Aggregate write-ins for special surplus funds	12,802,919	12,789,647
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,476,622,339	2,433,396,180
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	5,747,807,790	5,704,568,360
38.	Totals (Page 2, Line 28, Col. 3)	19,667,857,429	19,476,302,837

DETAILS OF WRITE-INS

2501.	Other liabilities	43,528,417	43,556,621
2502.	Investment real estate liability	22,795,999	27,078,565
2503.	Retroactive reinsurance reserve assumed	292,465	292,702
2598.	Summary of remaining write-ins for Line 25 from overflow page	(12,462,578)	(12,449,200)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	54,154,302	58,478,687
2901.	Special surplus from retroactive reinsurance	12,802,919	12,789,647
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	12,802,919	12,789,647
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....218,317,631)	220,313,893	210,218,641	430,678,154
1.2 Assumed (written $.....3,134,612,186)	2,998,852,403	2,863,618,391	5,859,373,642
1.3 Ceded (written $.....180,705,729)	185,688,887	177,865,179	365,256,621
1.4 Net (written $.....3,172,224,089)	3,033,477,409	2,895,971,853	5,924,795,175
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,789,217,924):			
2.1 Direct	221,038,259	140,435,907	341,586,260
2.2 Assumed	1,422,862,644	1,647,935,462	3,435,507,844
2.3 Ceded	(82,597,950)	82,467,467	286,953,866
2.4 Net	1,726,498,853	1,705,903,901	3,490,140,238
3. Loss adjustment expenses incurred	321,627,955	299,844,081	621,636,165
4. Other underwriting expenses incurred	909,101,696	882,635,243	1,742,549,981
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,957,228,504	2,888,383,225	5,854,326,384
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	76,248,906	7,588,628	70,468,791
INVESTMENT INCOME			
9. Net investment income earned	364,859,820	267,181,040	711,936,717
10. Net realized capital gains (losses) less capital gains tax of $.....698,647	(4,804,705)	(9,660,949)	(4,242,931)
11. Net investment gain (loss) (Lines 9 + 10)	360,055,115	257,520,091	707,693,786
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....950,774 amount charged off $.....7,729,417)	(6,778,642)	(5,172,852)	(12,665,495)
13. Finance and service charges not included in premiums	11,200,901	9,672,376	20,058,454
14. Aggregate write-ins for miscellaneous income	1,912,257	(715,053)	(1,454,336)
15. Total other income (Lines 12 through 14)	6,334,516	3,784,472	5,938,623
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	442,638,537	268,893,191	784,101,200
17. Dividends to policyholders	4,945,811	5,434,750	11,505,116
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	437,692,725	263,458,441	772,596,084
19. Federal and foreign income taxes incurred	70,437,661	65,527,783	128,089,019
20. Net income (Line 18 minus Line 19) (to Line 22)	367,255,064	197,930,658	644,507,065
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	5,704,568,360	5,367,281,700	5,367,281,700
22. Net income (from Line 20)	367,255,064	197,930,658	644,507,065
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....9,024,523	16,209,028	79,908,888	(38,524,787)
25. Change in net unrealized foreign exchange capital gain (loss)	4,223,528	(6,669,840)	(8,035,070)
26. Change in net deferred income tax	13,363,674	20,886,555	15,414,818
27. Change in nonadmitted assets	5,188,136	2,854,506	(21,201,067)
28. Change in provision for reinsurance	0	0	125,701
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(363,000,000)	(170,000,000)	(255,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	43,239,430	124,910,767	337,286,659
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,747,807,790	5,492,192,467	5,704,568,360
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	1,307,258	(609,061)	(1,176,241)
1402. Profit and loss, miscellaneous	619,922	556,025	1,476,137
1403. Retroactive reinsurance gain/loss	36,493	(574,335)	(1,679,801)
1498. Summary of remaining write-ins for Line 14 from overflow page	(51,416)	(87,682)	(74,431)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,912,257	(715,053)	(1,454,336)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	3,045,894,380	2,902,373,661	5,990,697,347
2.	Net investment income	306,889,593	304,114,711	789,050,060
3.	Miscellaneous income	6,334,516	3,784,472	5,691,792
4.	Total (Lines 1 through 3)	3,359,118,489	3,210,272,844	6,785,439,200
5.	Benefit and loss related payments	1,711,889,559	1,593,753,243	3,213,235,506
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,309,098,205	1,266,311,718	2,329,270,094
8.	Dividends paid to policyholders	4,626,574	4,511,730	10,414,060
9.	Federal and foreign income taxes paid (recovered) net of $.....1,383,959 tax on capital gains (losses)	72,788,322	143,268,887	191,237,203
10.	Total (Lines 5 through 9)	3,098,402,659	3,007,845,578	5,744,156,862
11.	Net cash from operations (Line 4 minus Line 10)	260,715,829	202,427,266	1,041,282,338
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	885,025,090	921,501,715	1,564,531,393
	12.2 Stocks	38,533,844	59,148,622	107,975,185
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	8,258,834
	12.5 Other invested assets	37,342,494	60,483,584	103,858,611
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,972	(4,859)	(3,745)
	12.7 Miscellaneous proceeds	83,435,891	26,091,434	9,935,933
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,044,339,290	1,067,220,496	1,794,556,210
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	913,774,402	1,254,275,921	2,407,731,816
	13.2 Stocks	37,381,307	55,700,264	98,533,070
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	81,238,276	40,636,266	62,406,183
	13.5 Other invested assets	25,689,515	41,791,580	80,533,695
	13.6 Miscellaneous applications	1,874,962	55,429,566	21,991,675
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,059,958,463	1,447,833,597	2,671,196,439
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(15,619,172)	(380,613,102)	(876,640,229)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	363,000,000	170,000,000	255,000,000
	16.6 Other cash provided (applied)	(29,460,804)	65,034,762	9,651,758
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(392,460,804)	(104,965,238)	(245,348,242)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(147,364,147)	(283,151,073)	(80,706,133)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	505,613,683	586,319,816	586,319,816
	19.2 End of period (Line 18 plus Line 19.1)	358,249,536	303,168,743	505,613,683

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

20.0001	Dividend of stock from subsidiary	107,065,698	0	0
20.0002	Exchange of bonds	32,217,986	28,720,653	37,500,613
20.0003	Stock distribution from limited partnership	2,430,069	9,911,111	11,530,935
20.0004	Income payment received in securities	838,940	1,002,258	1,938,058
20.0005	Exchange of stock	563,058	0	0
20.0006	Other assets tri-party/tax credit bonds	47,052	46,793	93,825

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2019	December 31, 2018
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 367,255,064	$ 644,507,065
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 367,255,064	$ 644,507,065
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 5,747,807,790	$ 5,704,568,360
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,747,807,790	$ 5,704,568,360

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

(2) Not applicable.

(6) For a discussion of the valuation basis and adjustment methodology for loan-backed securities and structured securities, see Note 5D.

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

(1) The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

Fair value amounts disclosed are generally provided by the Securities Valuation Office (SVO) or, if not available from the SVO, by third party pricing services.

(2) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2019.

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	8,934
	2. 12 Months or Longer	$	1,881,891
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	9,984,378
	2. 12 Months or Longer	$	248,843,592

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5GI Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

H. Not applicable.

Note 9 – Income Taxes

No significant change.

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

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

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2019, the Company paid ordinary dividends totaling $363 million to its parent company, The Travelers Companies, Inc., as follows:

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

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.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2019:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ -	$ 136,794,322	$ -	$ -	$ 136,794,322
Common stock					
Industrial and miscellaneous	101,473,252	-	2,101,501	-	103,574,753
Total securities at fair value	$ 101,473,252	$ 136,794,322	$ 2,101,501	$ -	$ 240,369,075

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

(2) Securities measured and reported at fair value using significant unobservable inputs (Level 3):

Description	Beginning Balance at 4/1/2019	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 6/30/2019
Common stock	$ 2,197,320	$ -	$ -	$ -	$ (95,819)	$ -	$ -	$ -	$ -	$ 2,101,501

Also during the quarter, industrial and miscellaneous bonds measured and reported at their fair value of zero transferred into Level 3 due to a change in pricing methodology.

(3) Level 2 and Level 3 valuation techniques:

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

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

(4) Derivative assets and liabilities:

Not applicable.

B. Not applicable.

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

(At June 30, 2019) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 326,338,197	$ 326,338,197	$ 11,493,380	$ 314,844,817	$ -	-	-
Long-term bonds	13,431,966,325	12,942,684,552	444,603,395	12,985,690,519	1,672,411	-	-
Preferred stock	1,723,200	1,195,000	1,723,200	-	-	-	-
Common stock	103,574,753	103,574,753	101,473,252	-	2,101,501	-	-

NOTES TO FINANCIAL STATEMENTS

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

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 August 8, 2019.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2019, the prior year-end total loss and loss adjustment expense reserves developed favorably by $61,529,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, homeowners, special property and personal auto liability lines of business. This favorable development was partially offset by higher than expected loss experience in other liability (including a $14.9 million increase to environmental reserves), commercial auto liability and commercial multiple peril lines.

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 homeowners was driven primarily by better than expected loss experience for accident year 2018. Better than expected loss experience in special property 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. Higher than expected loss experience in other liability was for "Prior" accident years (including a $14.9 million increase to environmental reserves), accident years 2013 to 2016 as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability and commercial multiple peril were primarily for recent accident years.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 18,108,741

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,899,458,579	1,986,343,301
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	47,153,170	47,850,548
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,946,611,748	$ 2,034,193,849
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: $ 99,305,515

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 99,305,515

16.3 Total payable for securities lending reported on the liability page: $ 99,305,515

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street	Custodial account for Canadian Branch
	Toronto, ON M5J 0B6	
Citibank N/A	388 Greenwich Street	Letter of Credit Agreement
	New York, NY 10013	

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

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

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

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

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

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

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	35,547,373	35,547,373	0	0	217,160	217,160
Total	XXX	XXX	0	0	35,547,373	35,547,373	0	0	217,160	217,160

5.1 Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
10677	31-0542366	CINCINNATI INSURANCE COMPANY	OH	AUTHORIZED	0	
All Other Insurers						
00000	AA-1340075	BASLER SACHVERSICHERUNGS AG	DEU	UNAUTHORIZED	0	
00000	AA-1124129	ENDURANCE WORLDWIDE INS LTD	GBR	UNAUTHORIZED	0	
00000	AA-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	4,630	88,875	568,411	326,691	25,020,646	27,571,879
2. Alaska AK	L	97,803	112,506	185,440	105,087	4,716,678	5,146,468
3. Arizona AZ	L	42,928	84,783	1,225,806	409,244	20,020,498	21,734,725
4. Arkansas AR	L	629,023	658,165	249,375	52,650	9,721,807	10,011,582
5. California CA	L	9,594,905	9,626,263	12,905,250	18,331,410	119,411,868	135,343,013
6. Colorado CO	L	8,910,334	8,651,173	2,420,026	2,943,323	44,553,353	38,406,206
7. Connecticut CT	L	101,444	71,062	96,233	405,551	15,022,401	17,113,409
8. Delaware DE	L	14,472	14,147	368,987	243,228	3,762,426	4,466,725
9. District of Columbia DC	L	407	13,040	315,907	353,421	4,503,354	5,051,197
10. Florida FL	L	1,226,360	1,339,327	2,832,576	6,033,374	51,142,498	53,576,584
11. Georgia GA	L	90,410	107,575	531,228	238,658	28,023,445	32,081,019
12. Hawaii HI	L	6,112	6,106	12,296	25,945	1,882,160	3,178,122
13. Idaho ID	L	16,761	22,050	(432)	(245)	1,326,329	1,432,662
14. Illinois IL	L	380,872	623,060	5,952,475	3,869,395	58,692,895	59,794,681
15. Indiana IN	L	115,781	136,426	291,931	2,878,140	11,399,167	10,940,499
16. Iowa IA	L	21,102	22,516	(156,270)	653,265	15,603,420	16,913,503
17. Kansas KS	L	4,434,267	4,236,325	590,950	1,425,499	23,189,467	20,313,322
18. Kentucky KY	L	1,012,348	950,356	3,281,422	1,115,484	15,758,827	10,284,544
19. Louisiana LA	L	9,695,863	9,220,147	6,679,235	6,933,594	56,602,658	57,578,212
20. Maine ME	L	39,898	38,456	2,731	34,664	1,744,199	1,850,098
21. Maryland MD	L	338,731	176,657	299,082	500,584	29,570,307	32,135,130
22. Massachusetts MA	L	224,009	136,282	263,332	1,255,687	30,167,923	32,085,776
23. Michigan MI	L	1,155,380	1,278,448	9,933,973	1,810,342	39,009,467	37,831,413
24. Minnesota MN	L	101,486	65,737	3,968,928	1,444,331	59,042,312	62,860,281
25. Mississippi MS	L	2,903,467	1,799,423	1,364,795	1,730,867	19,298,916	13,967,592
26. Missouri MO	L	156,095	149,175	2,008,899	179,556	25,147,050	27,457,566
27. Montana MT	L	1,472,070	1,490,189	77,578	25,186	5,091,760	4,714,704
28. Nebraska NE	L	247,659	283,643	262,880	5,127,098	11,375,316	13,985,330
29. Nevada NV	L	38,231	7,858	3,372,393	739,172	11,058,785	16,266,019
30. New Hampshire NH	L	17,670	14,186	112,627	121,308	8,549,503	13,061,658
31. New Jersey NJ	L	356,427	99,424	3,899,982	2,248,357	39,815,829	42,022,375
32. New Mexico NM	L	10,482,304	9,428,960	3,820,548	1,546,869	40,061,813	31,668,029
33. New York NY	L	1,573,874	1,316,519	12,467,028	10,746,448	157,370,494	179,135,384
34. North Carolina NC	L	61,054	170,277	193,780	172,808	15,298,236	16,557,508
35. North Dakota ND	L	9,718,870	9,535,863	1,158,549	6,428,156	24,563,263	18,495,498
36. Ohio OH	L	3,216,597	3,095,641	10,891,904	2,311,477	29,210,793	24,787,858
37. Oklahoma OK	L	8,342,941	9,196,093	3,881,759	5,883,362	37,184,355	38,761,336
38. Oregon OR	L	45,393	66,401	2,946,963	61,150	5,329,013	6,744,586
39. Pennsylvania PA	L	10,740,924	10,506,156	11,313,167	17,158,797	63,081,403	71,320,774
40. Rhode Island RI	L	688	688	17,661	17,676	3,355,358	3,778,008
41. South Carolina SC	L	62,826	48,451	482,415	1,176,198	8,101,228	9,155,596
42. South Dakota SD	L	149,252	203,704	66,827	108,002	8,651,283	8,305,688
43. Tennessee TN	L	48,580	90,193	222,956	296,669	25,769,174	29,847,837
44. Texas TX	L	74,207,149	72,526,536	83,031,222	35,069,565	311,978,675	277,852,916
45. Utah UT	L	1,164,564	940,123	496,893	502,264	8,280,261	7,455,393
46. Vermont VT	L	265	265	10,418	(33,541)	2,512,371	2,577,261
47. Virginia VA	L	221,637	368,043	808,635	774,457	21,129,836	23,564,104
48. Washington WA	L	92,858	82,450	3,932,978	11,100,899	17,431,824	20,633,237
49. West Virginia WV	L	6,298,200	7,295,471	1,252,520	12,443,963	21,143,853	14,709,444
50. Wisconsin WI	L	(49,388)	109,650	2,012,999	6,808,699	46,063,018	47,134,395
51. Wyoming WY	L	6,864,460	6,597,235	6,769,109	544,552	23,295,051	21,349,850
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	217	0	0	0	2,413	4,145
54. Puerto Rico PR	L	0	2,566	600,000	0	382,219	993,647
55. US Virgin Islands VI	L	0	0	0	0	60,222	103,430
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	41,489,688	46,171,126	61,223,016	29,179,630	168,600,473	232,502,285
58. Aggregate Other Alien OT	XXX	137,733	1,361,094	5,178,549	1,104,335	4,578,633	8,307,911
59. Totals	XXX	218,317,631	220,636,885	276,697,939	204,963,301	1,833,660,524	1,924,922,412
DETAILS OF WRITE-INS							
58001. CYM Cayman Islands	XXX	99,596	278,525	0	0	0	0
58002. ZZZ Other Alien	XXX	16,200	11,348	4,028,583	1,018,767	2,661,029	6,169,075
58003. MEX Mexico	XXX	11,648	7,700	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	10,289	1,063,521	1,149,966	85,568	1,917,604	2,138,836
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	137,733	1,361,094	5,178,549	1,104,335	4,578,633	8,307,911

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 55

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..... 2

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited *	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings Ltd	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Group Ltd	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Holdings Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Acquisitions Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Zensurance Inc. (74%)	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … Zensurance Brokers Inc.	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … MMI Capital Trust I	Delaware	52-2073764	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … USF&G Capital I	Delaware	52-1953822	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … USF&G Capital III	Delaware	52-2044075	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Travelers Special Services Limited	United Kingdom		… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	

Q11

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

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

… … … … … … … … … … 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			

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	DS	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	DS	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	DS	English Turn Realty Management, Inc.	O/B/M	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company.	O/B/M	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN	DS	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	....100.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....85.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN	DS	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR	IA	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	.....74.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	NIA.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Resseguros S.A.	O/B.....	.....0.010	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Seguros S.A.	O/B.....	.....99.990	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL.....	IA.....	Junto Holding Latam S.A.	O/B/M.....	.....51.000	The Travelers Companies, Inc.	.....N.....	0106.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX.....	IA.....	Travelers Casualty and Surety Company	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE.....	NIA.....	Travelers Casualty and Surety Company	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited	GBR.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE.....	NIA.....	Crystal Brook, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE.....	NIA.....	Sutton Holdco, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE.....	NIA.....	Arrowhead Company, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT.....	IA.....	American Equity Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA.....	IA.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT.....	IA.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	.....47.500	The Travelers Companies, Inc.....	.....N.....	0107.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	14,922,300	26,609,304	178.319	70.854
2. Allied lines	3,625,702	1,864,028	51.412	40.771
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	(8,196)	(230,028)	2,806.593	268,413.568
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	3,745,084	(3,245,983)	(86.673)	40.989
9. Inland marine	10,779,148	8,280,056	76.815	27.944
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	100,401	0.000	0.000
11.2. Medical professional liability - claims-made	0	(3,580)	0.000	0.000
12. Earthquake	191,906	52,868	27.549	27.485
13. Group accident and health	0	(3,106)	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	(1,075)	0.000	0.000
16. Workers' compensation	992,485	3,642,607	367.019	6,289.857
17.1 Other liability-occurrence	92,648,179	141,016,612	152.207	85.305
17.2 Other liability-claims made	4,770,023	(2,539,914)	(53.247)	(299.978)
17.3 Excess workers' compensation	0	1,842,083	0.000	0.000
18.1 Products liability-occurrence	22,621,283	6,236,941	27.571	188.475
18.2 Products liability-claims made	145,668	(422,340)	(289.934)	(107.634)
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	48,878,931	32,621,810	66.740	70.536
21. Auto physical damage	14,487,057	6,564,044	45.310	61.751
22. Aircraft (all perils)	0	(126,147)	0.000	0.000
23. Fidelity	1,158,195	(755,176)	(65.203)	(137.416)
24. Surety	548,932	(157,586)	(28.708)	(124.072)
26. Burglary and theft	132,903	19,249	14.483	(220.209)
27. Boiler and machinery	674,293	126,661	18.784	24.686
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	(453,471)	0.000	0.000
35. Totals	220,313,893	221,038,259	100.329	66.805
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	0	(453,471)	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	(453,471)	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	8,386,169	15,326,685	17,987,348
2. Allied lines	2,194,736	3,656,764	4,209,913
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	2,591,132	4,114,349	4,169,181
9. Inland marine	6,117,541	10,765,204	10,722,945
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	77,421	171,345	177,211
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	637,430	988,485	(193,942)
17.1 Other liability-occurrence	43,903,777	90,680,390	91,319,561
17.2 Other liability-claims made	2,154,512	4,129,535	4,767,840
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	11,382,794	22,015,534	20,819,245
18.2 Products liability-claims made	88,094	192,897	181,505
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	24,121,925	49,360,672	49,870,987
21. Auto physical damage	7,422,582	14,948,330	14,360,185
22. Aircraft (all perils)	0	0	0
23. Fidelity	449,156	869,255	836,452
24. Surety	26,152	355,953	500,425
26. Burglary and theft	78,562	135,738	145,980
27. Boiler and machinery	344,221	606,495	762,050
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	109,976,203	218,317,631	220,636,885
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	2,715,116	3,144,162	5,859,278	455,842	36,435	492,277	2,440,152	34,390	2,819,270	5,293,813	180,878	(254,066)	(73,189)
2. 2017	608,178	928,913	1,537,091	230,151	14,138	244,289	509,579	17,836	759,127	1,286,542	131,552	(137,812)	(6,260)
3. Subtotals 2017 + Prior	3,323,294	4,073,076	7,396,370	685,993	50,574	736,566	2,949,731	52,226	3,578,397	6,580,355	312,430	(391,879)	(79,449)
4. 2018	815,386	1,629,975	2,445,361	493,870	98,700	592,571	647,259	49,021	1,174,430	1,870,710	325,743	(307,824)	17,920
5. Subtotals 2018 + Prior	4,138,680	5,703,051	9,841,731	1,179,863	149,274	1,329,137	3,596,990	101,247	4,752,827	8,451,064	638,173	(699,703)	(61,529)
6. 2019	XXX	XXX	XXX	XXX	642,792	642,792	XXX	397,752	1,069,112	1,466,864	XXX	XXX	XXX
7. Totals	4,138,680	5,703,051	9,841,731	1,179,863	792,066	1,971,929	3,596,990	498,999	5,821,939	9,917,928	638,173	(699,703)	(61,529)

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

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 15.4 %	2. (12.3)%	3. (0.6)%

Col. 13, Line 7 Line 8
4. (1.1)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State surcharges receivable	12,091,637	0	12,091,637	11,282,210
2505. Amounts receivable under high deductible policies	12,979,777	1,308,165	11,671,612	14,777,054
2506. Other assets	1,664,661	0	1,664,661	1,494,959
2507. Assumed reinsurance receivable and payable	1,259,500	0	1,259,500	(42,264)
2508. Suspense, undistributed payments	928,929	0	928,929	1,808,295
2509. Ceded deposit asset	240,169	0	240,169	262,013
2510. Other assets tri-party/tax credit bonds	199,334	0	199,334	246,788
2597. Summary of remaining write-ins for Line 25	29,364,006	1,308,165	28,055,841	29,829,056

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability	121,604	121,604
2505. Federal excise tax-reins contracts	975	975
2506. Escheat liability	65	65
2507. Retroactive reinsurance reserve ceded	(12,585,223)	(12,571,845)
2597. Summary of remaining write-ins for Line 25	(12,462,578)	(12,449,200)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income	21,576	21,828	43,282
1405. Fines and penalties of regulatory authorities	(72,992)	(109,510)	(117,713)
1497. Summary of remaining write-ins for Line 14	(51,416)	(87,682)	(74,431)

Additional Write-ins for Schedule T:

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
58004. NLD Netherlands	...XXX...	4,072	4,461	0	0	0	0
58005. CHN China	...XXX...	2,956	1,390	0	0	0	0
58006. DEU Germany	...XXX...	1,187	1,127	0	0	0	0
58007. AUS Australia	...XXX...	1,037	1,736	0	0	0	0
58008. CZE Czech Republic	...XXX...	679	679	0	0	0	0
58009. ZAF South Africa	...XXX...	350	350	0	0	0	0
58010. ARM Armenia	...XXX...	31	164	0	0	0	0
58011. TWN Taiwan, Republic of China	...XXX...	1	(350)	0	0	0	0
58012. BMU Bermuda	...XXX...	0	575,042	1,100,000	0	0	0
58013. SGP Singapore	...XXX...	0	456,592	7,770	422	42,027	117,591
58014. AFG Afghanistan	...XXX...	0	19,141	0	0	0	0
58015. CHE Switzerland	...XXX...	0	1,312	0	0	0	0
58016. HKG Hong Kong, Special Adminis	...XXX...	0	902	0	0	0	0
58017. UKR Ukraine	...XXX...	0	680	0	0	0	0
58018. FRA France	...XXX...	0	80	0	0	415,000	415,000
58019. CHL Chile	...XXX...	0	55	0	0	396,000	396,000
58020. ISR Israel	...XXX...	0	44	0	0	0	0
58021. IRL Ireland	...XXX...	0	16	0	0	0	0
58022. BRA Brazil	...XXX...	0	0	0	0	395,000	395,000
58023. BRB Barbados	...XXX...	0	0	0	0	52,255	52,255
58024. JAM Jamaica	...XXX...	0	0	0	0	48,641	38,641
58025. ARG Argentina	...XXX...	0	0	5,391	0	0	0
58026. IDN Indonesia	...XXX...	0	0	2,162	0	0	0
58027. NER Niger	...XXX...	0	0	0	(13,263)	0	0
58028. GBR United Kingdom	...XXX...	(24)	100	34,643	98,409	568,681	724,349
58997. Summary of remaining write-ins for Line 58 from overflow	...XXX...	10,289	1,063,521	1,149,966	85,568	1,917,604	2,138,836

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	805,697,346	783,347,005
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	66,698,048	21,272,343
	2.2 Additional investment made after acquisition	14,540,228	41,133,840
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	2,919,454
5.	Deduct amounts received on disposals	0	8,258,834
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	19,206,448	34,716,462
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	867,729,174	805,697,346
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	867,729,174	805,697,346

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	727,061,472	771,055,066
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,883,191	401,348
	2.2 Additional investment made after acquisition	20,806,324	80,132,347
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(8,125,623)	(9,944,643)
6.	Total gain (loss) on disposals	1,944,490	5,562,379
7.	Deduct amounts received on disposals	39,772,563	115,389,546
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(42,175)	(200,666)
10.	Deduct current year's other-than-temporary impairment recognized	11,810,757	4,554,814
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	694,944,360	727,061,472
12.	Deduct total nonadmitted amounts	27,491,963	36,484,228
13.	Statement value at end of current period (Line 11 minus Line 12)	667,452,398	690,577,244

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,880,357,097	14,134,074,625
2.	Cost of bonds and stocks acquired	1,094,271,459	2,557,234,493
3.	Accrual of discount	3,921,294	7,199,951
4.	Unrealized valuation increase (decrease)	33,350,680	(40,276,278)
5.	Total gain (loss) on disposals	7,649,816	4,886,830
6.	Deduct consideration for bonds and stocks disposed of	956,830,525	1,713,521,054
7.	Deduct amortization of premium	27,833,652	59,903,411
8.	Total foreign exchange change in book/adjusted carrying value	(30,049)	(128,210)
9.	Deduct current year's other-than-temporary impairment recognized	1,549,060	12,723,712
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	490,547	3,513,862
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,033,797,607	14,880,357,097
12.	Deduct total nonadmitted amounts	10,078,817	10,080,046
13.	Statement value at end of current period (Line 11 minus Line 12)	15,023,718,790	14,870,277,052

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	10,162,017,945	1,225,907,560	1,108,360,582	(17,119,644)	10,162,017,945	10,262,445,279		10,439,134,074
2. NAIC 2 (a)	2,099,527,682	100,444,142	58,353,264	7,163,167	2,099,527,682	2,148,781,728		2,147,708,079
3. NAIC 3 (a)	498,511,577	43,427,780	44,502,892	(1,359,754)	498,511,577	496,076,710		472,519,267
4. NAIC 4 (a)	293,283,995	30,047,380	10,093,286	2,793,339	293,283,995	316,031,427		270,906,627
5. NAIC 5 (a)	55,351,860	2,477,500	22,297,288	3,393,033	55,351,860	38,925,105		34,385,465
6. NAIC 6 (a)	6,327,632	0	20,915	455,784	6,327,632	6,762,501		16,977
7. Total Bonds	13,115,020,691	1,402,304,362	1,243,628,228	(4,674,075)	13,115,020,691	13,269,022,750	0	13,364,670,489
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	0	0	0	0	0	0		0
10. NAIC 3	1,195,000	0	0	0	1,195,000	1,195,000		1,195,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
15. Total Bonds and Preferred Stock	13,116,215,691	1,402,304,362	1,243,628,228	(4,674,075)	13,116,215,691	13,270,217,750	0	13,365,865,489

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....326,338,197; 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	326,338,197	XXX	326,338,197	371,291	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	472,856,169	553,543,402
2. Cost of short-term investments acquired	1,535,528,187	2,852,461,945
3. Accrual of discount	0	3,010
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,806	0
6. Deduct consideration received on disposals	1,682,034,791	2,933,084,465
7. Deduct amortization of premium	14,173	67,723
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	326,338,197	472,856,169
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	326,338,197	472,856,169

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	4,987,500	0
3. Accrual of discount	8,021	42,472
4. Unrealized valuation increase (decrease)	8,494	3,532
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	5,004,015	46,004
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
					0	0	0	0
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993	Various	0	0	0	149,082
					0	0	0	0
36 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	336,916
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	2,354
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at::					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	784,877
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	131,975
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	180,226
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Norcross	GA	12/20/1996	Various	0	0	0	159,339
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
Various addresses	Houston	TX	02/20/1997	Various	0	0	0	163,422
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	17,610
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	57,118
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Ave and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	1,381,171
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	625
					0	0	0	0
920, 930, & 950 De Guigne Dr.	Sunnyvale	CA	05/30/2013	Various	0	0	0	445,955
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	84,044
					0	0	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	270,368
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	66,068
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	389,059
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	11,780
					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	315,607
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	540,186
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	311,886
					0	0	0	0
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	52,679
0199999. Totals					0	0	0	5,852,347
0399999. Totals					0	0	0	5,852,347

QE01.1

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	118,446	0	987,722	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP		03/20/2019	2	2,234,857	0	0	12,664,192	2.292
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								2,234,857	118,446	0	13,651,913	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	56,744	0	779,537	0.244
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	195,959	0	1,402,619	0.140
	Carlyle PES Coinvestment, L.P.	Washington	DC	The Carlyle Group		09/25/2012	3	0	28,002	0	70,300	7.040
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	38,771	0	823,729	1.140
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	42,308	0	396,000	8.460
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	584,423	0	934,655	2.210
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	130,014	0	0	14.230
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	9,979	0	467,933	0.140
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	106,851	0	322,691	4.800
	Trilantic Capital Partners IV L.P.	New York	NY	Trilantic Capital Partners		05/09/2007	3	0	3,241	0	1,906,479	0.900
	WindRose Health Investors II, L.P.	New York	NY	WindRose Health Investors		08/17/2007	3	0	25,127	0	937,992	9.900
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,221,419	0	8,041,935	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Managment, L.P.		09/15/2017	0	0	2,764,902	0	11,012,442	2.620
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Blackstone Group		12/22/2015	0	0	1,392,033	0	11,040,713	0.740
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015	0	0	1,456,995	0	7,623,574	0.270
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015	0	0	1,132,141	0	13,983,741	0.540
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009	0	0	108,205	0	4,964,599	1.560
	Sares Regis Multifamily Value Add Fund III	Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019	0	97,516	0	0	14,902,484	2.292
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								97,516	6,854,276	0	63,527,553	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	179,935	0	1,576,907	0.430
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015	0	0	213,773	0	5,522,562	0.350
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017	0	0	369,764	0	8,186,757	0.140
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	1,143,520	0	6,658,609	0.910
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	0	1,036,840	0	3,464,362	0.610
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018	0	0	52,468	0	7,043,114	0.300
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	(10,028)	0	308,231	5.930
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	40,698	0	116,839	3.050
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc.		06/02/2008	3	0	26,248	0	4,116,516	3.020
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014	0	0	61,514	0	751,231	1.720
	Natural Gas Partners IX, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	53,725	0	100,123	0.440
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011	0	0	170,281	0	991,846	0.800
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	48,581	0	661,051	3.350
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	35,751	0	187,295	0.830

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	239,632	0	547,569	4.870
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	404,430	0	4,798,099	2.250
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	119,921	0	3,536,376	3.590
	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown Partners		12/31/2009	0	0	17,321	0	20,674	0.380
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009	0	0	131,285	0	2,793	0.910
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010	0	0	208,623	0	392	1.640
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	(225,510)	0	50,364	1.230
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	4,318,772	0	48,641,710	XXX
4499999. Subtotal - Unaffiliated								2,332,373	12,512,914	0	133,863,112	XXX
4699999. Totals								2,332,373	12,512,914	0	133,863,112	XXX

QE03.1

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																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	06/17/2019	138,038	0	0	0	0	0	0	138,038	138,038	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							138,038	0	0	0	0	0	0	138,038	138,038	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Banc Fund VIII L.P.	Chicago	IL	Distribution	04/30/2008	06/28/2019	1,120,000	0	0	0	0	0	0	1,120,000	1,120,000	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	05/28/2019	817,926	0	0	0	0	0	0	817,926	817,926	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	05/21/2019	554,970	0	0	0	0	0	0	554,970	554,970	0	0	0	0
	Carlyle PES Coinvestment, L.P.	Washington	DC	Distribution	09/25/2012	05/20/2019	316,494	0	0	0	0	0	0	316,494	316,494	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	05/13/2019	2,494,547	0	0	0	0	0	0	2,494,547	2,494,547	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	04/30/2019	2,892,225	0	0	0	0	0	0	2,892,225	2,892,225	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	05/06/2019	1,562,426	0	0	0	0	0	0	1,562,426	1,562,426	0	0	0	0
	HCI Equity Partners III, L.P.	Washington	DC	Distribution	02/22/2008	04/15/2019	83,538	0	0	0	0	0	0	83,538	83,538	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	05/30/2019	1,137	0	0	0	0	0	0	1,137	1,137	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	05/02/2019	3,241	0	0	0	0	0	0	3,241	3,241	0	0	0	0
	WindRose Health Investors II, L.P.	New York	NY	Distribution	08/17/2007	04/26/2019	209,347	0	0	0	0	0	0	209,347	209,347	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Liquidation	04/30/2008	05/31/2019	89,599	69,176	0	0	0	69,176	0	158,775	69,435	0	(89,340)	(89,340)	0
	VMG Equity Partners, L.P.	San Francisco	CA	Liquidation	05/29/2007	06/28/2019	217,053	(153,055)	0	0	0	(153,055)	0	63,998	63,998	0	0	0	110,841
							0	0	0	0	0	0	0	0	0	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							10,362,503	(83,879)	0	0	0	(83,879)	0	10,278,625	10,189,284	0	(89,340)	(89,340)	110,841

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	Distribution	09/15/2017	06/28/2019	623,118	0	0	0	0	0	0	623,118	623,118	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Distribution	12/22/2015	06/04/2019	1,009,118	0	0	0	0	0	0	1,009,118	1,009,118	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	05/24/2019	574,591	0	0	0	0	0	0	574,591	574,591	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	06/28/2019	1,656,055	0	0	0	0	0	0	1,656,055	1,656,055	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY	Distribution	05/03/2007	06/27/2019	195,453	0	0	0	0	0	0	195,453	195,453	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							4,058,335	0	0	0	0	0	0	4,058,335	4,058,335	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	06/05/2019	931,062	0	0	0	0	0	0	931,062	931,062	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Distribution	12/19/2012	06/07/2019	1,279,282	0	0	0	0	0	0	1,279,282	1,279,282	0	0	0	0
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	Distribution	01/31/2011	05/09/2019	58,592	0	0	0	0	0	0	58,592	58,592	0	0	0	0
	GoldenTree Distressed Debt Fund, L.P.	New York	NY	Distribution	07/06/2010	05/24/2019	365,418	0	0	0	0	0	0	365,418	365,418	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	05/30/2019	59,933	0	0	0	0	0	0	59,933	59,933	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	06/17/2019	68,002	0	0	0	0	0	0	68,002	68,002	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	06/14/2019	440,270	0	0	0	0	0	0	440,270	440,270	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	06/24/2019	72,382	0	0	0	0	0	0	72,382	72,382	0	0	0	0
	SFC Energy Partners I-A, L.P.	Denver	CO	Distribution	09/10/2007	05/08/2019	29,398	0	0	0	0	0	0	29,398	29,398	0	0	0	0
	SFC Energy Partners II, L.P.	Denver	CO	Distribution	03/31/2011	05/23/2019	897,337	0	0	0	0	0	0	897,337	897,337	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	05/20/2019	388,467	0	0	0	0	0	0	388,467	388,467	0	0	0	0
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	04/15/2019	450,566	0	0	0	0	0	0	450,566	450,566	0	0	0	0
	White Deer Energy LP	Houston	TX	Distribution	02/25/2010	04/19/2019	477,731	0	0	0	0	0	0	477,731	477,731	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	06/20/2019	250,063	0	0	0	0	0	0	250,063	250,063	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	06/21/2019	673,970	0	0	0	0	0	0	673,970	673,970	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	06/19/2019	1,274,494	0	0	0	0	0	0	1,274,494	1,274,494	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	06/12/2019	74,751	0	0	0	0	0	0	74,751	74,751	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	06/17/2019	4,934	0	0	0	0	0	0	4,934	4,934	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							7,796,653	0	0	0	0	0	0	7,796,653	7,796,653	0	0	0	0
4499999. Subtotal - Unaffiliated							22,355,529	(83,879)	0	0	0	(83,879)	0	22,271,650	22,182,310	0	(89,340)	(89,340)	110,841
4699999. Totals							22,355,529	(83,879)	0	0	0	(83,879)	0	22,271,650	22,182,310	0	(89,340)	(89,340)	110,841

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 3G 3	U S TREASURY NOTES 1.750 2020 11		06/25/2019	CITIGROUP GLOBAL MARKETS		4,993,571	5,000,000	9,986	1
912828 3Q 1	U S TREASURY NOTES 2.000 2021 01		06/26/2019	BAS-MERRILL LYNCH		5,012,321	5,000,000	45,028	1
36179S LQ 8	GNMA II PASS T #MA3935 2.500 2046 09		05/15/2019	WELLS FARGO SECURITIES		3,715,043	3,784,223	5,256	1
36179S SN 8	GNMA II PASS T #MA4125 2.500 2046 12		05/03/2019	CITIGROUP GLOBAL MARKETS		9,432,266	9,703,276	4,717	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		06/20/2019	PAR WRITE-UP		63,106	63,106	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		06/20/2019	PAR WRITE-UP		22,211	22,211	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		06/20/2019	PAR WRITE-UP		10,312	10,312	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		06/20/2019	PAR WRITE-UP		21,382	21,382	0	1
38375U JP 6	GNR 2014-H12 KA 2.750 2064 05		06/20/2019	PAR WRITE-UP		35,475	35,475	0	1
38376R GY 6	GNR 2015-H22 GA 2.000 2065 09		06/20/2019	PAR WRITE-UP		97,134	97,134	0	1
38376R ML 7	GNR 2015-H32 KA 2.700 2065 12		06/20/2019	PAR WRITE-UP		132,987	132,987	0	1
36230S DW 1	G2 757317 4.317 2061 02		06/20/2019	PAR WRITE-UP		151	151	0	1
38380M BX 8	GNR 2018-98 A (PROJECT L 3.000 2050 10		05/16/2019	OPPENHEIMER AND CO		2,955,710	2,955,826	4,926	1
83162C B9 3	SBAP 2019-25E 1 3.070 2044 05		05/09/2019	VARIOUS		5,750,000	5,750,000	0	1
0599999.	Total - Bonds - U.S. Government					32,241,670	32,576,082	69,913	XXX
Bonds - All Other Government									
013051 DT 1	ALBERTA (PROVINCE OF) 2.200 2026 06		06/11/2019	TD SECURITIES		3,018,870	3,000,000	2,170	1FE
06850K VU 4	BARRIE (CITY OF) 2.100 2025 06		06/06/2019	RBC DOMINION GLOBAL MARKETS		3,012,773	3,016,000	0	1
06850K VV 2	BARRIE (CITY OF) 2.200 2026 06		06/06/2019	RBC DOMINION SECURITES		3,076,440	3,081,000	0	1
62620D AH 4	BRITISH COLUMBIA MUNICIP 2.550 2029 10		04/01/2019	NATIONAL BANK OF CANADA FINANCIAL		2,995,050	3,000,000	0	1FE
62620D AJ 0	BRITISH COLUMBIA MUNICIP 2.150 2024 06		05/21/2019	BMO CAPITAL MARKETS		4,992,450	5,000,000	0	1FE
626209 JP 6	BRITISH COLUMBIA MUNICIP 2.950 2024 10		04/01/2019	CIBC WORLD MARKETS		3,121,200	3,000,000	41,462	1FE
13509P HF 3	CANADA HOUSING TRUST 2.900 2024 06		06/13/2019	RBC CAPITAL MARKETS		3,169,200	3,000,000	1,192	1FE
705464 FX 8	PEEL (REGIONAL MUNICIPAL 2.300 2026 11		04/05/2019	NATIONAL BANK OF CANADA FINANCIAL		1,981,580	2,000,000	19,912	1FE
759005 HF 1	REGINA (CITY OF) 2.050 2022 05		05/16/2019	RBC CAPITAL MARKETS		1,974,518	1,976,000	0	1
98704C RA 6	YORK ONTARIO REGIONAL MU 2.650 2029 04		04/09/2019	TD SECURITIES		1,997,380	2,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					29,339,461	29,073,000	64,736	XXX
Bonds - U.S. Political Subdivisions of States									
346843 PV 1	FORT BEND ISD GO REF S20 4.000 2032 02		04/24/2019	SIEBERT CISNEROS SHANK & CO		4,937,102	4,430,000	0	1FE
346843 PW 9	FORT BEND ISD GO REF S20 4.000 2033 02		04/24/2019	SIEBERT CISNEROS SHANK & CO		4,107,118	3,710,000	0	1FE
346843 PX 7	FORT BEND ISD GO REF S20 4.000 2034 02		04/24/2019	SIEBERT CISNEROS SHANK & CO		5,664,845	5,140,000	0	1FE
44256P UB 7	HOWARD CO GENERAL OBLIGA 2.875 2036 08		05/15/2019	MORGAN STANLEY		7,101,558	7,145,000	0	1FE
44256P UC 5	HOWARD CO GENERAL OBLIGA 2.875 2037 08		05/15/2019	MORGAN STANLEY		7,252,098	7,350,000	0	1FE
495224 5B 9	KING CO SD #411 ISSAQUAH 3.000 2033 12		06/27/2019	PIPER JAFFRAY		31,038,600	30,000,000	0	1FE
499513 CJ 6	KNOX CO GENERAL OBLIGATI 3.125 2038 04		04/24/2019	FTN		2,310,167	2,325,000	0	1FE
535205 LP 1	LINDBERGH SCH DIST GO S2 3.000 2038 03		06/14/2019	MORGAN STANLEY		6,856,590	6,945,000	0	1FE
549220 3A 7	LUBBOCK ISD GEN OBLIG S2 4.000 2041 02		05/29/2019	RBC CAPITAL MARKETS		3,447,888	3,165,000	0	1FE
591852 Q2 7	MET COUNCIL MPS-ST PAUL 2.750 2034 03		05/22/2019	WELLS FARGO SECURITIES		2,231,100	2,250,000	0	1FE
591852 Q3 5	MET COUNCIL MPS-ST PAUL 2.875 2035 03		05/22/2019	WELLS FARGO SECURITIES		2,248,515	2,250,000	0	1FE
661334 FL 1	NORTH ORANGE CO CCD GO S 2.625 2034 08		05/30/2019	MORGAN STANLEY		4,255,819	4,285,000	0	1FE
661334 FN 7	NORTH ORANGE CO CCD GO S 2.750 2036 08		05/30/2019	MORGAN STANLEY		2,925,985	2,970,000	0	1FE
942833 YN 8	WAUKEE CSD GENERAL OBLIG 3.250 2038 06		04/23/2019	MORGAN STANLEY		5,744,928	5,810,000	0	1FE
948050 KB 4	WEBSTER GROVES SCH DIST 2.625 2033 03		05/20/2019	FTN		1,628,352	1,650,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					91,750,665	89,425,000	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
396290 DQ 8	GREENVILLE COMB ENTERPRI 3.000 2035 08		05/23/2019	J P MORGAN CHASE SECURITIES INC		1,171,070	1,165,000	0	1FE
396290 DS 4	GREENVILLE COMB ENTERPRI 3.000 2037 08		05/23/2019	J P MORGAN CHASE SECURITIES INC		1,464,734	1,475,000	0	1FE
396290 DT 2	GREENVILLE COMB ENTERPRI 3.000 2038 08		05/23/2019	J P MORGAN CHASE SECURITIES INC		1,776,654	1,800,000	0	1FE
402230 ER 3	GULF COAST WASTE DISP AU 2.090 2024 10		04/29/2019	BAS-MERRILL LYNCH		8,050,000	8,050,000	11,305	1
60528A AS 3	MISSISSIPPI BUS FIN COM 2.090 2030 12		04/26/2019	BAS-MERRILL LYNCH		50,000,000	50,000,000	60,945	1
735222 AH 4	PORT OF PORT ARTHUR (TEX 2.090 2024 10		04/29/2019	BAS-MERRILL LYNCH		8,000,000	8,000,000	11,250	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000 2046 10		06/07/2019	MORGAN STANLEY		3,968,614	3,904,555	3,905	1
3137BL EJ 3	FHR 4510 HB CMO 2.000 2040 03		06/21/2019	OPPENHEIMER AND CO		4,218,562	4,271,624	5,933	1
3138WF KG 0	FNMA PASS THRU #AS5694 3.000 2045 08		05/03/2019	CREDIT SUISSE FIRST BOSTON		10,901,390	10,978,583	5,489	1
3138X0 Y3 6	FNMA PASS THRU #AU1629 3.000 2043 07		04/17/2019	MORGAN STANLEY		11,278,980	11,377,645	11,378	1
31418D CX 8	FNMA PASS THRU #MA3685 3.000 2049 06		05/08/2019	VARIOUS		14,849,219	15,000,000	15,000	1
35563P BX 6	SCRT 2017-3 HT 3.000 2056 07		06/25/2019	PAR WRITE-UP		26,587	26,587	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					115,705,809	116,048,994	125,205	XXX
Bonds - Industrial and Miscellaneous									
00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02		04/15/2019	DIAWA		2,208,625	2,165,000	14,854	1FE
02343U AC 9	AMCOR FINANCE USA INC (1 3.625 2026 04	C	06/13/2019	EXCHANGE-TAX FREE		999,790	1,000,000	0	2FE
032177 AH 0	AMSTED INDUSTRIES (144A) 5.625 2027 07		05/21/2019	WELLS FARGO SECURITIES		500,000	500,000	0	3FE
00206R HM 7	AT&T INC 3.400 2022 06		06/05/2019	EXCHANGED		1,023,290	1,000,000	0	2FE
00206R HN 5	AT&T INC 9.150 2023 02		06/05/2019	EXCHANGED		1,327,629	1,122,000	35,362	2FE
00206R HP 0	AT&T INC 4.050 2023 12		06/05/2019	EXCHANGED		2,111,100	2,000,000	0	2FE
00206R HR 6	AT&T INC 3.550 2024 06		06/05/2019	EXCHANGED		2,056,600	2,000,000	789	2FE
00206R HT 2	AT&T INC 3.875 2026 01		06/05/2019	EXCHANGED		1,010,630	1,000,000	15,069	2FE
00206R HV 7	AT&T INC 2.950 2026 07		06/05/2019	EXCHANGED		1,908,600	2,000,000	22,944	2FE
052769 AE 6	AUTODESK INC 3.500 2027 06		06/26/2019	VARIOUS		3,073,629	3,121,000	28,417	2FE
05508R AE 6	B&G FOODS INC 5.250 2025 04		04/09/2019	MORGAN STANLEY		973,750	1,000,000	1,458	4FE
081437 AM 7	BEMIS CO (144A) 4.500 2021 10	C	06/13/2019	EXCHANGE-TAX FREE		1,362,937	1,350,000	0	2FE
081437 AP 0	BEMIS CO (144A) 3.100 2026 09	C	06/13/2019	EXCHANGE-TAX FREE		2,003,130	2,000,000	0	2FE
09247X AP 6	BLACKROCK INC 3.250 2029 04		04/17/2019	CITIGROUP GLOBAL MARKETS		3,967,600	4,000,000	0	1FE
110122 BZ 0	BRISTOL-MYERS SQUIBB (14 2.900 2024 07		05/07/2019	MORGAN STANLEY		2,988,360	3,000,000	0	1FE
1248EP CB 7	CCO HLDGS LLC/CAP CORP (5.375 2029 06		05/09/2019	DEUTSCHE BANC		2,000,000	2,000,000	0	4FE
12508E AJ 0	CDK GLOBAL INC (144A) 5.250 2029 05		05/02/2019	WELLS FARGO SECURITIES		500,000	500,000	0	3FE
15089Q AJ 3	CELANESE US HOLDINGS 3.500 2024 05		04/29/2019	BAS-MERRILL LYNCH		3,995,800	4,000,000	0	2FE
156700 AX 4	CENTURYLINK INC 6.750 2023 12		04/24/2019	MORGAN STANLEY		1,068,005	1,004,000	27,296	4FE
184496 AN 7	CLEAN HARBORS (144A) 4.875 2027 07		06/18/2019	GOLDMAN SACHS & CO		1,500,000	1,500,000	0	3FE
184496 AP 2	CLEAN HARBORS (144A) 5.125 2029 07		06/18/2019	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3FE
205887 CC 4	CONAGRA BRANDS INC 4.850 2028 11		05/10/2019	BNP PARIBAS		3,189,510	3,000,000	5,254	2FE
237266 AH 4	DARLING INGREDIENTS INC 5.250 2027 04		05/17/2019	STIFEL NICOLAUS & CO INC		1,524,375	1,500,000	10,500	3FE
250847 EJ 5	DETROIT EDISON COMPANY 2.650 2022 06		04/25/2019	KEYBANC CAPITAL MARK		1,994,360	2,000,000	19,728	1FE
25470X AE 5	DISH DBS CORP 6.750 2021 06		05/06/2019	VARIOUS		4,658,750	4,500,000	119,719	4FE
26078J AB 6	DUPONT DE NEMOURS INC 4.205 2023 11		04/30/2019	HSBC		3,887,197	3,707,000	66,682	2FE
29266R AB 4	EDGEWELL PERSONAL CARE 4.700 2021 05		06/03/2019	SUMRIDGE PARTNERS LLC		1,250,000	1,250,000	2,611	3FE
29336U AF 4	ENLINK MIDSTREAM 4.850 2026 07		05/29/2019	KEYBANC CAPITAL MARK		986,250	1,000,000	18,322	3FE
29364D AS 9	ENTERGY ARKANSAS 3.700 2024 06		04/15/2019	CANTOR FITZGERALD		9,263,254	8,938,000	124,933	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
29379V BV 4	ENTERPRISE PRODUCTS OPER 3.125 2029 07		06/24/2019	J P MORGAN CHASE SECURITIES INC		2,998,650	3,000,000	0	2FE
337738 AT 5	FISERV INC 3.200 2026 07		06/10/2019	J P MORGAN CHASE SECURITIES INC		1,999,860	2,000,000	0	2FE
35137L AA 3	FOX CORP (144A) 3.666 2022 01		04/24/2019	CITIGROUP GLOBAL MARKETS		3,063,660	3,000,000	27,801	2FE
361841 AF 6	GLP CAP/FIN II 5.375 2023 11		06/03/2019	CANTOR FITZGERALD		966,873	904,000	4,589	2FE
38869A AA 5	GRAPHIC PACKAGING INTERN 4.750 2027 07		06/11/2019	BAS-MERRILL LYNCH		100,000	100,000	0	3FE
404119 BR 9	HCA INC 5.375 2025 02		05/15/2019	KEYBANC CAPITAL MARK		522,500	500,000	7,913	3FE
404121 AJ 4	HCA INC 5.625 2028 09		06/19/2019	BAS-MERRILL LYNCH		2,175,000	2,000,000	34,375	3FE
42704L AA 2	HERC HOLDINGS INC (144A) 5.500 2027 07		06/24/2019	CREDIT AGRICOLE CIB		1,003,750	1,000,000	0	4FE
449253 AB 9	IAA SPINCO IN (144A) 5.500 2027 06		05/23/2019	VARIOUS		7,343,125	7,250,000	0	4FE
459200 KA 8	IBM CORP 3.500 2029 05		05/08/2019	J P MORGAN CHASE SECURITIES INC		2,992,470	3,000,000	0	1
46266T AA 6	IQVIA INC (144A) 5.000 2027 05		06/19/2019	VARIOUS		3,560,000	3,500,000	11,389	3FE
46849L TK 7	JACKSON NATIONAL LIFE (1 2.650 2024 06	C	06/17/2019	J P MORGAN CHASE SECURITIES INC		4,990,250	5,000,000	0	1FE
494368 BY 8	KIMBERLY-CLARK 3.950 2028 11		06/26/2019	CITIGROUP GLOBAL MARKETS		5,313,896	4,810,000	30,083	1FE
494368 BZ 5	KIMBERLY-CLARK 3.200 2029 04		04/24/2019	MORGAN STANLEY		3,009,060	3,000,000	267	1FE
49446R AP 4	KIMCO REALTY CORP 2.800 2026 10		04/24/2019	BAS-MERRILL LYNCH		2,837,190	3,000,000	5,833	2FE
548661 DR 5	LOWE'S COS INC 3.650 2029 04		04/03/2019	GOLDMAN SACHS & CO		4,992,950	5,000,000	0	2FE
565849 AP 1	MARATHON OIL 4.400 2027 07		04/24/2019	CREDIT SUISSE FIRST BOSTON		2,072,480	2,000,000	24,689	2FE
571676 AA 3	MARS INC (144A) 2.700 2025 04		04/08/2019	SUNTRUST		7,927,920	8,000,000	6,600	1FE
57636Q AM 6	MASTERCARD INC 2.950 2029 06		05/29/2019	MUFG SECURITIES AMERICAS INC		1,999,320	2,000,000	0	1FE
579780 AN 7	MCCORMICK & COMPANY INC 3.400 2027 08		05/22/2019	KEYBANC CAPITAL MARK		2,987,100	3,000,000	28,050	2FE
620076 BN 8	MOTOROLA SOLUTIONS INC 4.600 2029 05		05/09/2019	BAS-MERRILL LYNCH		4,998,000	5,000,000	0	2FE
55336V AE 0	MPLX LP 4.500 2023 07		04/18/2019	J P MORGAN CHASE SECURITIES INC		5,233,700	5,000,000	61,250	2FE
624758 AE 8	MUELLER WATER PRODUCTS (5.500 2026 06		05/14/2019	VARIOUS		2,007,575	1,976,000	44,229	3FE
64952W DG 5	NEW YORK LIFE GLOBAL FUN 2.875 2024 04		04/03/2019	CREDIT SUISSE FIRST BOSTON		4,996,550	5,000,000	0	1FE
655844 BZ 0	NORFOLK SOUTHERN CORP 3.800 2028 08		04/29/2019	GOLDMAN SACHS & CO		3,098,970	3,000,000	30,717	2FE
68233J BL 7	ONCOR ELECTRIC DELIVERY 2.750 2024 06		05/20/2019	BARCLAYS CAPITAL INC		4,998,800	5,000,000	0	1FE
68268N AJ 2	ONEOK PARTNERS 3.375 2022 10		05/22/2019	MORGAN STANLEY		7,239,057	7,182,000	14,734	2FE
69867D AA 6	PANTHER BF AGGREGATOR 2 6.250 2026 05		05/29/2019	VARIOUS		5,137,500	5,000,000	40,799	3FE
69867D AC 2	PANTHER BF AGGREGATOR 2 8.500 2027 05		05/15/2019	BAS-MERRILL LYNCH		2,027,500	2,000,000	20,778	4FE
701885 AF 2	PARSLEY ENERGY LLC / FIN 5.250 2025 08		05/31/2019	SUNTRUST		985,000	1,000,000	15,896	4FE
70959W AG 8	PENSKE AUTO GROUP 5.500 2026 05		05/17/2019	WELLS FARGO SECURITIES		1,997,500	2,000,000	1,833	4FE
737446 AM 6	POST HOLDINGS INC (144A) 5.750 2027 03		04/09/2019	BAS-MERRILL LYNCH		2,032,500	2,000,000	12,778	4FE
737679 B@ 8	POTOMAC ELECTRIC POWER 3.450 2029 06		05/03/2019	MIZUHO INTERNATIONAL PLC		22,000,000	22,000,000	0	1Z
74368C AP 9	PROTECTIVE LIFE GLOBAL (3.104 2024 04	C	04/15/2019	WELLS FARGO SECURITIES		2,001,280	2,000,000	345	1FE
744448 CL 3	PUBLIC SERVICE CO OF COL 2.900 2025 05		04/25/2019	DEUTSCHE BANC		4,969,450	5,000,000	66,056	1FE
74460D AD 1	PUBLIC STORAGE 3.385 2029 05		04/10/2019	WELLS FARGO SECURITIES		999,980	1,000,000	0	1FE
747525 AT 0	QUALCOMM INC 2.900 2024 05		04/22/2019	BAS-MERRILL LYNCH		2,991,120	3,000,000	37,217	1FE
747525 AU 7	QUALCOMM INC 3.250 2027 05		04/17/2019	J P MORGAN CHASE SECURITIES INC		2,989,380	3,000,000	41,167	1FE
76119L AA 9	RESIDEO FUNDING INC (144 6.125 2026 11		05/17/2019	VARIOUS		3,627,675	3,490,000	53,704	3FE
806851 AK 7	SCHLUMBERGER HOLDINGS CO 3.900 2028 05		04/11/2019	EXCHANGED		974,770	976,000	0	2FE
81721M AM 1	SENIOR HOUSING PROPERTIE 4.750 2028 02		05/28/2019	WELLS FARGO SECURITIES		915,000	1,000,000	13,854	2FE
87612B AP 7	TARGA RESOURCES PARTNERS 4.250 2023 11		05/22/2019	GOLDMAN SACHS & CO		2,977,500	3,000,000	3,188	3FE
880779 AZ 6	TEREX CORP (144A) 5.625 2025 02		04/30/2019	VARIOUS		3,252,250	3,200,000	44,813	3FE
893647 AX 5	TRANSDIGM INC 6.500 2024 07		05/14/2019	MORGAN STANLEY		2,022,500	2,000,000	43,694	4FE
931142 EK 5	WALMART INC 3.400 2023 06		04/01/2019	J P MORGAN CHASE SECURITIES INC		3,085,740	3,000,000	27,483	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
931142 EM 1	WALMART INC 3.050 2026 07		04/17/2019	BAS-MERRILL LYNCH		4,001,640	4,000,000	0	1FE
941053 AJ 9	WASTE CONNECTIONS 3.500 2029 05		04/09/2019	BAS-MERRILL LYNCH		4,986,900	5,000,000	0	2FE
948565 AC 0	WEEKLEY HOMES LLC 6.000 2023 02		06/04/2019	CREDIT SUISSE FIRST BOSTON		987,500	1,000,000	20,833	4FE
962166 BX 1	WEYERHAEUSER CO 4.000 2029 11		04/08/2019	J P MORGAN CHASE SECURITIES INC		5,136,450	5,000,000	25,000	2FE
96926J AC 1	WILLIAM CARTER (144A) 5.625 2027 03		05/28/2019	VARIOUS		4,108,750	4,000,000	42,813	3FE
984121 CQ 4	XEROX CORP 4.125 2023 03		05/30/2019	SUSQUEHANNA INTL GROUP		1,985,000	2,000,000	17,875	3FE
02091Z AB 4	ALTAGAS CANADA INC 3.150 2026 04		06/11/2019	BANK OF MONTREAL		1,016,710	1,000,000	6,127	2FE
07813Z CB 8	BELL CANADA 2.750 2025 01		05/08/2019	CIBC WORLD MARKETS		1,000,150	1,000,000	0	2FE
36168Q AD 6	GFL ENVIRONMENTAL INC (1 5.375 2023 03		06/21/2019	BARCLAYS CAPITAL INC		995,000	1,000,000	17,021	5FE
36168Q AE 4	GFL ENVIRONMENTAL INC (1 8.500 2027 05		04/17/2019	BARCLAYS CAPITAL INC		500,000	500,000	0	5FE
44485H AA 2	GFL ENVIRONMENTAL INC (1 7.000 2026 06		05/07/2019	DEUTSCHE BANC		982,500	1,000,000	30,722	5FE
47788Z AD 3	JOHN DEERE FINANCIALS IN 2.400 2024 09		06/13/2019	TD SECURITIES		1,654,439	1,650,000	0	1FE
66977W AQ 2	NOVA CHEMICALS (144A) 4.875 2024 06	A	05/29/2019	MORGAN STANLEY		1,885,000	2,000,000	48,750	3FE
871828 AA 7	SYSCO CANADA INC 3.650 2025 04		04/12/2019	CIBC WORLD MARKETS		2,068,460	2,000,000	40,600	2FE
89117F NR 6	TORONTO-DOMINION BANK 2.496 2024 12		05/29/2019	TD SECURITIES		3,000,570	3,000,000	0	1FE
89346D AF 4	TRANSALTA CORP 4.500 2022 11	A	06/21/2019	VARIOUS		2,045,905	2,031,000	10,073	3FE
151191 BE 2	CELULOSA ARAUCO Y CONSTI 4.250 2029 04	D	04/25/2019	J P MORGAN CHASE SECURITIES INC		8,937,720	9,000,000	0	2FE
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 2023 04	D	04/01/2019	RBC CAPITAL MARKETS		2,987,910	3,000,000	33,688	1FE
85771P AX 0	EQUINOR ASA 3.250 2024 11	D	03/28/2019	KEYBANC CAPITAL MARK		0	0	38,188	1FE
47032F AB 5	JAMES HARDIE INTERNATION 5.000 2028 01	D	05/07/2019	BAS-MERRILL LYNCH		975,000	1,000,000	15,833	3FE
709629 AR 0	PENTAIR FINANCE SARL 4.500 2029 07	D	06/12/2019	J P MORGAN CHASE SECURITIES INC		4,969,650	5,000,000	0	2FE
88167A AD 3	TEVA PHARMACEUTICALS NE 2.800 2023 07	D	05/10/2019	MORGAN STANLEY		1,807,500	2,000,000	17,578	3FE
92676X AD 9	VIKING CRUISES LTD (144A 5.875 2027 09	D	05/30/2019	WELLS FARGO SECURITIES		2,947,500	3,000,000	38,188	4FE
36260J AE 7	GSMS 2019-GC39 AAB 3.448 2052 05		05/09/2019	GOLDMAN SACHS & CO		6,179,970	6,000,000	12,643	1FE
74932B AA 1	RBSCF 2013-SMV A 3.260 2031 03		05/31/2019	BAS-MERRILL LYNCH		8,117,813	8,000,000	2,173	1FM
50117N AC 8	KCOT 2017-1A A3 (144A) 1.880 2021 08		04/15/2019	CITIGROUP GLOBAL MARKETS		10,415,918	10,500,000	1,097	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					308,442,476	305,726,000	1,689,262	XXX
8399997.	Total - Bonds - Part 3					577,480,081	572,849,076	1,949,116	XXX
8399999.	Total - Bonds					577,480,081	572,849,076	1,949,116	XXX
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		06/21/2019	VARIOUS	2,027.000	293,958	XXX	0	L
024835 10 0	AMERICAN CAMPUS COMMUNITIES		05/28/2019	VARIOUS	8,428.000	396,351	XXX	0	L
03064D 10 8	AMERICOLD REALTY TRUST		06/28/2019	VARIOUS	26,063.000	802,726	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		04/26/2019	EVERCORE ISI NORTH AMERICA ALGO 226	146.000	29,282	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		04/17/2019	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	7,636.000	1,016,444	XXX	0	L
105368 20 3	BRANDYWINE REALTY TRUST		06/28/2019	VARIOUS	2,028.000	30,211	XXX	0	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC		05/28/2019	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	1,462.000	26,234	XXX	0	L
11282X 10 3	BROOKFIELD PROPERTY REIT INC CLASS A		06/28/2019	JP MORGAN SECURITIES NORTH AMERICA ALGO	1,755.000	33,208	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		06/12/2019	VARIOUS	3,035.000	315,683	XXX	0	L
222795 50 2	COUSINS PROPERTIES INC		05/21/2019	VARIOUS	22,634.870	604,105	XXX	0	L
22822V 10 1	CROWN CASTLE INTL		06/28/2019	VARIOUS	3,989.000	536,517	XXX	0	L
229663 10 9	CUBESMART		06/11/2019	VARIOUS	9,737.000	326,940	XXX	0	L
23283R 10 0	CYRUSONE INC		06/28/2019	VARIOUS	14,178.000	825,105	XXX	0	L
252784 30 1	DIAMONDROCK HOSPITALITY CO		04/17/2019	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	500.000	5,393	XXX	0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
253868 10 3	DIGITAL REALTY TRUST INC		05/06/2019	EVERCORE ISI NORTH AMERICA ALGO 226	389.000	46,463	XXX	0	L
264411 50 5	DUKE REALTY CORPORATION		04/17/2019	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	900.000	26,807	XXX	0	L
29444U 70 0	EQUINIX INC		06/28/2019	VARIOUS	116.000	52,466	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		04/26/2019	EVERCORE ISI NORTH AMERICA ALGO 226	485.000	37,003	XXX	0	L
30225T 10 2	EXTRA SPACE STORAGE INC		04/08/2019	GOLDMAN SACHS NORTH AMERICA ALGO 005	541.000	54,125	XXX	0	L
35086T 10 9	FOUR CORNERS PROPERTY TRUST INC		06/11/2019	VARIOUS	6,506.000	186,977	XXX	0	L
35904G 10 7	FRONT YARD RESIDENTIAL CORP CLASS B		06/28/2019	VARIOUS	48,000.000	568,073	XXX	0	L
40414L 10 9	HCP INC		06/28/2019	VARIOUS	31,874.000	1,004,899	XXX	0	L
40609P 10 5	HALLADOR ENERGY CO		05/14/2019	DIST FROM PARTNERSHIP	4,348.000	25,653	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		06/11/2019	VARIOUS	9,653.000	271,699	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		06/28/2019	VARIOUS	136,673.000	2,575,960	XXX	0	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN		06/03/2019	VARIOUS	4,114.000	138,622	XXX	0	L
46187W 10 7	INVITATION HOMES INC		06/28/2019	VARIOUS	37,655.000	995,519	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		06/28/2019	VARIOUS	5,007.000	244,754	XXX	0	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		05/14/2019	CITIGROUP NORTH AMERICA CASH 505	1,458.000	45,884	XXX	0	L
554382 10 1	MACERICH CO		05/14/2019	VARIOUS	23,765.000	978,108	XXX	0	L
700517 10 5	PARK HOTELS & RESORTS INC		04/24/2019	WELLS FARGO NORTH AMERICA ALGO 250	6,216.000	195,870	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		06/11/2019	VARIOUS	10,215.000	304,207	XXX	0	L
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		05/28/2019	VARIOUS	2,772.000	57,017	XXX	0	L
74340W 10 3	PROLOGIS INC		06/12/2019	VARIOUS	1,460.000	111,501	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A		06/28/2019	VARIOUS	7,582.000	347,784	XXX	0	L
75134P 30 3	RAMACO RESOURCES INC		05/29/2019	DIST FROM PARTNERSHIP	7,862.000	49,216	XXX	0	L
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A		05/14/2019	VARIOUS	28,195.000	354,002	XXX	0	L
78377T 10 7	RYMAN HOSPITALITY PROPERTIES		06/03/2019	VARIOUS	4,233.000	341,463	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		04/26/2019	EVERCORE ISI NORTH AMERICA ALGO 226	143.000	25,581	XXX	0	L
84860W 30 0	SPIRIT REALTY CAPITAL INC		06/07/2019	VARIOUS	10,423.000	439,368	XXX	0	L
85254J 10 2	STAG INDUSTRIAL INC		04/30/2019	VARIOUS	9,500.000	276,114	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		06/28/2019	VARIOUS	9,023.000	409,731	XXX	0	L
92276F 10 0	VENTAS INC		06/20/2019	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	18,024.000	1,308,314	XXX	0	L
92339V 10 0	VEREIT INC		06/11/2019	VARIOUS	64,046.000	567,854	XXX	0	L
925652 10 9	VICI PROPERTIES INC		06/26/2019	VARIOUS	18,970.000	409,253	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		06/03/2019	JEFFERIES & COMPANY NORTH AMERICA CASH 0	2,900.000	192,283	XXX	0	L
95040Q 10 4	WELLTOWER INC		06/11/2019	VARIOUS	1,986.000	155,467	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					18,040,196	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					18,040,196	XXX	0	XXX
9799999.	Total - Common Stocks					18,040,196	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					18,040,196	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					595,520,277	XXX	1,949,116	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																					
912828 D2 3	U S TREASURY NOTES 1.625	..	04/30/2019.	MATURED		50,100,000	50,100,000	49,970,836	50,067,483	0	32,517	0	32,517	0	50,100,000	0	0	0	407,063	04/30/2019.	1
912828 SX 9	U S TREASURY NOTES 1.125	..	05/31/2019.	MATURED		20,000,000	20,000,000	19,757,098	19,913,164	0	86,836	0	86,836	0	20,000,000	0	0	0	112,500	05/31/2019.	1
925387 AC 6	VESSEL MANAGEMENT SERV 5.850	..	05/01/2019.	REDEEMED		78,000	78,000	78,000	77,988	0	12	0	12	0	78,000	0	0	0	2,282	05/01/2027.	1
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	06/20/2019.	PAID ON PRINCIPAL		63,902	63,902	62,734	62,734	0	1,168	0	1,168	0	63,902	0	0	0	133	09/20/2046.	1
36179S NT 0	GNMA II PASS #MA4002 2.500	..	06/20/2019.	PAID ON PRINCIPAL		1,406,845	1,406,845	1,384,962	1,384,749	0	22,096	0	22,096	0	1,406,845	0	0	0	14,847	10/20/2046.	1
36179S SN 8	GNMA II PASS #MA4125 2.500	..	06/20/2019.	PAID ON PRINCIPAL		974,930	974,930	958,055	958,023	0	16,907	0	16,907	0	974,930	0	0	0	9,391	12/20/2046.	1
36179T G3 3	GNMA II PASS #MA4718 3.000	..	06/20/2019.	PAID ON PRINCIPAL		283,041	283,041	287,618	287,343	0	(4,302)	0	(4,302)	0	283,041	0	0	0	3,630	09/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	06/20/2019.	PAID ON PRINCIPAL		278,620	278,620	290,157	291,453	0	(12,833)	0	(12,833)	0	278,620	0	0	0	4,117	01/20/2042.	1
36202C HM 8	GNMA II PASS #2036 8.000	..	06/20/2019.	PAID ON PRINCIPAL		214	214	217	216	0	(2)	0	(2)	0	214	0	0	0	7	07/20/2025.	1
36202C K7 7	GNMA II PASS #2118 7.500	..	06/20/2019.	PAID ON PRINCIPAL		6,661	6,661	6,774	6,711	0	(50)	0	(50)	0	6,661	0	0	0	198	11/20/2025.	1
36202C PS 6	GNMA II PASS #2233 7.500	..	06/20/2019.	PAID ON PRINCIPAL		2,520	2,520	2,481	2,491	0	29	0	29	0	2,520	0	0	0	85	06/20/2026.	1
36202C QY 2	GNMA II PASS #2271 8.500	..	06/20/2019.	PAID ON PRINCIPAL		1,028	1,028	1,052	1,052	0	(24)	0	(24)	0	1,028	0	0	0	36	08/20/2026.	1
36202C RF 2	GNMA II PASS #2286 8.500	..	06/20/2019.	PAID ON PRINCIPAL		22,966	22,966	23,358	23,367	0	(400)	0	(400)	0	22,966	0	0	0	812	09/20/2026.	1
36202D HK 0	GNMA II PASS #2934 7.500	..	06/20/2019.	PAID ON PRINCIPAL		572	572	562	559	0	13	0	13	0	572	0	0	0	18	06/20/2030.	1
36202D SP 7	GNMA II PASS #3226 5.500	..	06/20/2019.	PAID ON PRINCIPAL		12,997	12,997	12,453	12,390	0	607	0	607	0	12,997	0	0	0	248	04/20/2032.	1
36202D TD 3	GNMA II PASS #3248 5.500	..	06/20/2019.	PAID ON PRINCIPAL		11,453	11,453	10,925	10,952	0	500	0	500	0	11,453	0	0	0	263	06/20/2032.	1
36202D UU 3	GNMA II PASS #3295 5.500	..	06/20/2019.	PAID ON PRINCIPAL		2,246	2,246	2,241	2,242	0	4	0	4	0	2,246	0	0	0	47	10/20/2032.	1
36202D U7 4	GNMA II PASS #3306 5.500	..	06/20/2019.	PAID ON PRINCIPAL		34,071	34,071	34,008	34,013	0	58	0	58	0	34,071	0	0	0	744	11/20/2032.	1
36202D VM 0	GNMA II PASS #3320 5.500	..	06/20/2019.	PAID ON PRINCIPAL		46,817	46,817	47,117	47,202	0	(385)	0	(385)	0	46,817	0	0	0	1,065	12/20/2032.	1
36202D YY 1	GNMA II PASS #3427 4.500	..	06/20/2019.	PAID ON PRINCIPAL		150,339	150,339	140,536	142,808	0	7,531	0	7,531	0	150,339	0	0	0	2,734	08/20/2033.	1
36202D 2B 6	GNMA II PASS #3470 4.500	..	06/20/2019.	PAID ON PRINCIPAL		17,774	17,774	16,458	16,667	0	1,108	0	1,108	0	17,774	0	0	0	380	11/20/2033.	1
36202D 4N 8	GNMA II PASS #3529 5.000	..	06/20/2019.	PAID ON PRINCIPAL		80,813	80,813	77,240	77,537	0	3,276	0	3,276	0	80,813	0	0	0	1,628	03/20/2034.	1
36202D 5P 2	GNMA II PASS #3554 4.500	..	06/20/2019.	PAID ON PRINCIPAL		49,977	49,977	46,276	47,218	0	2,759	0	2,759	0	49,977	0	0	0	935	05/20/2034.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	06/20/2019.	PAID ON PRINCIPAL		147,342	147,342	143,566	144,006	0	3,336	0	3,336	0	147,342	0	0	0	3,080	11/20/2035.	1
36202E XT 1	GNMA II PASS #4290 5.500	..	06/20/2019.	PAID ON PRINCIPAL		29,748	29,748	29,624	29,603	0	145	0	145	0	29,748	0	0	0	682	11/20/2038.	1
36176S SV 3	GNMA PASS TH #0074832 3.500	..	06/15/2019.	PAID ON PRINCIPAL		9,134	9,134	9,547	9,677	0	(542)	0	(542)	0	9,134	0	0	0	133	04/15/2042.	1
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	06/15/2019.	PAID ON PRINCIPAL		58,635	58,635	61,282	62,703	0	(4,068)	0	(4,068)	0	58,635	0	0	0	712	04/15/2042.	1
36176X FR 5	GNMA PASS TH #00778976 3.500	..	06/15/2019.	PAID ON PRINCIPAL		198,485	198,485	208,379	216,819	0	(18,334)	0	(18,334)	0	198,485	0	0	0	2,574	03/15/2042.	1
36208F JZ 4	GNMA PASS TH #449480 7.500	..	06/15/2019.	PAID ON PRINCIPAL		3,509	3,509	3,598	3,583	0	(74)	0	(74)	0	3,509	0	0	0	110	10/15/2027.	1
36209G RV 1	GNMA PASS TH #471300 6.000	..	06/15/2019.	PAID ON PRINCIPAL		4,493	4,493	4,390	4,395	0	99	0	99	0	4,493	0	0	0	113	01/15/2032.	1
36209Y TV 0	GNMA PASS TH #485764 6.000	..	06/15/2019.	PAID ON PRINCIPAL		6,789	6,789	6,768	6,768	0	22	0	22	0	6,789	0	0	0	169	09/15/2031.	1
36210N RP 6	GNMA PASS TH #497394 6.000	..	06/15/2019.	PAID ON PRINCIPAL		2,002	2,002	1,960	1,954	0	48	0	48	0	2,002	0	0	0	50	01/15/2029.	1
36212N AM 9	GNMA PASS TH #538312 6.000	..	06/15/2019.	PAID ON PRINCIPAL		10,924	10,924	10,788	10,763	0	161	0	161	0	10,924	0	0	0	274	02/15/2032.	1
36213A CE 2	GNMA PASS TH #548269 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,719	1,719	1,702	1,700	0	19	0	19	0	1,719	0	0	0	43	02/15/2032.	1
36213C U4 0	GNMA PASS TH #550603 5.000	..	06/15/2019.	PAID ON PRINCIPAL		5,749	5,749	5,683	5,682	0	67	0	67	0	5,749	0	0	0	123	08/15/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	06/15/2019.	PAID ON PRINCIPAL		75,465	75,465	74,270	74,402	0	1,063	0	1,063	0	75,465	0	0	0	1,569	11/15/2035.	1
36213D Z4 3	GNMA PASS TH #551663 6.000	..	06/15/2019.	PAID ON PRINCIPAL		3,186	3,186	3,176	3,176	0	10	0	10	0	3,186	0	0	0	78	09/15/2031.	1
36213E B9 6	GNMA PASS TH #551864 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,062	1,062	1,043	1,040	0	22	0	22	0	1,062	0	0	0	27	11/15/2031.	1
36213E PU 4	GNMA PASS TH #552235 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,373	1,373	1,340	1,336	0	37	0	37	0	1,373	0	0	0	35	12/15/2031.	1
36213E PY 6	GNMA PASS TH #552239 6.000	..	06/15/2019.	PAID ON PRINCIPAL		12,923	12,923	12,660	12,610	0	313	0	313	0	12,923	0	0	0	271	12/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36213E UH 7	GNMA PASS TH #552384 6.000	..	06/15/2019.	PAID ON PRINCIPAL		364	364	354	348	0	17	0	17	0	364	0	0	0	9	02/15/2032.	1
36213E UL 8	GNMA PASS TH #552387 6.500	..	06/15/2019.	PAID ON PRINCIPAL		5,744	5,744	6,071	6,131	0	(387)	0	(387)	0	5,744	0	0	0	148	02/15/2032.	1
36213E YG 5	GNMA PASS TH #552511 6.500	..	06/15/2019.	PAID ON PRINCIPAL		7,388	7,388	7,810	7,932	0	(543)	0	(543)	0	7,388	0	0	0	191	04/15/2032.	1
36213F QS 5	GNMA PASS TH #553165 6.000	..	06/15/2019.	PAID ON PRINCIPAL		10,052	10,052	10,557	10,506	0	(455)	0	(455)	0	10,052	0	0	0	251	04/15/2033.	1
36213F WW 9	GNMA PASS TH #553361 5.500	..	06/15/2019.	PAID ON PRINCIPAL		56,164	56,164	55,734	55,807	0	357	0	357	0	56,164	0	0	0	1,396	07/15/2033.	1
36213G U5 8	GNMA PASS TH #554204 6.000	..	06/15/2019.	PAID ON PRINCIPAL		429	429	421	419	0	10	0	10	0	429	0	0	0	11	12/15/2031.	1
36213R 5P 8	GNMA PASS TH #562554 6.000	..	06/15/2019.	PAID ON PRINCIPAL		3,028	3,028	2,998	2,993	0	35	0	35	0	3,028	0	0	0	76	01/15/2032.	1
36213U YC 8	GNMA PASS TH #565107 6.000	..	06/15/2019.	PAID ON PRINCIPAL		6,871	6,871	7,004	6,986	0	(115)	0	(115)	0	6,871	0	0	0	172	10/15/2032.	1
36213X 2H 6	GNMA PASS TH #567876 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,599	1,599	1,621	1,628	0	(29)	0	(29)	0	1,599	0	0	0	40	10/15/2032.	1
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	06/15/2019.	PAID ON PRINCIPAL		4,997	4,997	5,094	5,154	0	(158)	0	(158)	0	4,997	0	0	0	116	03/15/2032.	1
36200Q WM 2	GNMA PASS TH #569552 6.000	..	06/15/2019.	PAID ON PRINCIPAL		14,433	14,433	14,417	14,423	0	11	0	11	0	14,433	0	0	0	393	01/15/2032.	1
36200Q W6 7	GNMA PASS TH #569569 6.000	..	06/15/2019.	PAID ON PRINCIPAL		16,101	16,101	15,659	15,596	0	505	0	505	0	16,101	0	0	0	410	01/15/2032.	1
36200R WR 9	GNMA PASS TH #570456 6.000	..	06/15/2019.	PAID ON PRINCIPAL		22,190	22,190	22,271	22,280	0	(91)	0	(91)	0	22,190	0	0	0	647	11/15/2031.	1
36200S AG 5	GNMA PASS TH #570707 6.000	..	06/15/2019.	PAID ON PRINCIPAL		790	790	778	778	0	11	0	11	0	790	0	0	0	20	12/15/2031.	1
36200S BH 2	GNMA PASS TH #570740 6.000	..	06/15/2019.	PAID ON PRINCIPAL		3,101	3,101	3,044	3,046	0	55	0	55	0	3,101	0	0	0	78	01/15/2032.	1
36200S WM 8	GNMA PASS TH #571352 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,003	1,003	979	975	0	28	0	28	0	1,003	0	0	0	26	12/15/2031.	1
36200W BU 4	GNMA PASS TH #574351 6.000	..	06/15/2019.	PAID ON PRINCIPAL		2,448	2,448	2,416	2,414	0	34	0	34	0	2,448	0	0	0	61	01/15/2032.	1
36200W T6 8	GNMA PASS TH #574873 6.000	..	06/15/2019.	PAID ON PRINCIPAL		7,204	7,204	7,104	7,094	0	110	0	110	0	7,204	0	0	0	199	12/15/2031.	1
36200X E6 2	GNMA PASS TH #575357 6.000	..	06/15/2019.	PAID ON PRINCIPAL		5,845	5,845	5,816	5,811	0	34	0	34	0	5,845	0	0	0	138	12/15/2031.	1
36200X JQ 3	GNMA PASS TH #575471 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,456	1,456	1,412	1,391	0	65	0	65	0	1,456	0	0	0	36	01/15/2032.	1
36200X XP 9	GNMA PASS TH #575886 6.000	..	06/15/2019.	PAID ON PRINCIPAL		6,119	6,119	6,030	6,024	0	96	0	96	0	6,119	0	0	0	152	12/15/2031.	1
36200X YB 9	GNMA PASS TH #575906 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,689	1,689	1,667	1,660	0	29	0	29	0	1,689	0	0	0	42	01/15/2032.	1
36201A NV 6	GNMA PASS TH #577404 6.000	..	06/15/2019.	PAID ON PRINCIPAL		62,126	62,126	61,297	61,225	0	901	0	901	0	62,126	0	0	0	1,813	12/15/2031.	1
36201A PS 1	GNMA PASS TH #577433 6.000	..	06/15/2019.	PAID ON PRINCIPAL		7,308	7,308	7,280	7,278	0	30	0	30	0	7,308	0	0	0	183	02/15/2032.	1
36201A SW 9	GNMA PASS TH #577533 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,966	1,966	1,940	1,931	0	35	0	35	0	1,966	0	0	0	49	01/15/2032.	1
36201A XN 3	GNMA PASS TH #577685 6.000	..	06/15/2019.	PAID ON PRINCIPAL		2,604	2,604	2,654	2,686	0	(82)	0	(82)	0	2,604	0	0	0	65	10/15/2032.	1
36201A 3T 3	GNMA PASS TH #577810 6.000	..	06/15/2019.	PAID ON PRINCIPAL		3,223	3,223	3,164	3,157	0	66	0	66	0	3,223	0	0	0	81	01/15/2032.	1
36201B RQ 1	GNMA PASS TH #578395 6.000	..	06/15/2019.	PAID ON PRINCIPAL		2,462	2,462	2,496	2,522	0	(60)	0	(60)	0	2,462	0	0	0	62	10/15/2032.	1
36201B RT 5	GNMA PASS TH #578398 6.000	..	06/15/2019.	PAID ON PRINCIPAL		3,123	3,123	3,184	3,223	0	(100)	0	(100)	0	3,123	0	0	0	78	10/15/2032.	1
36201C JW 5	GNMA PASS TH #579077 6.000	..	06/15/2019.	PAID ON PRINCIPAL		12,301	12,301	12,120	12,092	0	209	0	209	0	12,301	0	0	0	258	12/15/2031.	1
36201C KF 0	GNMA PASS TH #579094 6.000	..	06/15/2019.	PAID ON PRINCIPAL		2,215	2,215	2,182	2,176	0	39	0	39	0	2,215	0	0	0	55	12/15/2031.	1
36201C LA 0	GNMA PASS TH #579121 6.000	..	06/15/2019.	PAID ON PRINCIPAL		25,346	25,346	24,992	24,963	0	382	0	382	0	25,346	0	0	0	634	01/15/2032.	1
36201C LZ 5	GNMA PASS TH #579144 6.000	..	06/15/2019.	PAID ON PRINCIPAL		9,784	9,784	9,509	9,408	0	376	0	376	0	9,784	0	0	0	290	01/15/2032.	1
36201C YP 3	GNMA PASS TH #579518 6.000	..	06/15/2019.	PAID ON PRINCIPAL		7,513	7,513	7,287	7,248	0	265	0	265	0	7,513	0	0	0	184	02/15/2032.	1
36201E M7 2	GNMA PASS TH #580982 6.000	..	06/15/2019.	PAID ON PRINCIPAL		3,409	3,409	3,359	3,357	0	53	0	53	0	3,409	0	0	0	85	02/15/2032.	1
36201F XP 7	GNMA PASS TH #582186 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,815	1,815	1,796	1,793	0	23	0	23	0	1,815	0	0	0	45	01/15/2032.	1
36201F 5T 0	GNMA PASS TH #582358 6.000	..	06/15/2019.	PAID ON PRINCIPAL		12,167	12,167	12,337	12,431	0	(264)	0	(264)	0	12,167	0	0	0	307	10/15/2032.	1
36201F 5U 7	GNMA PASS TH #582359 6.000	..	06/15/2019.	PAID ON PRINCIPAL		10,443	10,443	10,589	10,637	0	(194)	0	(194)	0	10,443	0	0	0	263	10/15/2032.	1
36201G TK 1	GNMA PASS TH #582954 6.000	..	06/15/2019.	PAID ON PRINCIPAL		5,486	5,486	5,459	5,455	0	31	0	31	0	5,486	0	0	0	137	02/15/2032.	1
36201H 2U 6	GNMA PASS TH #584087 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,731	1,731	1,765	1,786	0	(55)	0	(55)	0	1,731	0	0	0	43	10/15/2032.	1
36201H 2W 2	GNMA PASS TH #584089 6.000	..	06/15/2019.	PAID ON PRINCIPAL		1,093	1,093	1,114	1,119	0	(27)	0	(27)	0	1,093	0	0	0	27	10/15/2032.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36201M FN 7	GNMA PASS TH #587073 6.000	..	06/15/2019.	PAID ON PRINCIPAL		31,353	31,353	31,137	31,109	0	244	0	244	0	31,353	0	0	0	759	05/15/2032.	1
36201N M4 9	GNMA PASS TH #588179 6.000	..	06/15/2019.	PAID ON PRINCIPAL		9,636	9,636	10,026	10,034	0	(398)	0	(398)	0	9,636	0	0	0	242	01/15/2033.	1
36201S XE 4	GNMA PASS TH #592077 5.000	..	06/15/2019.	PAID ON PRINCIPAL		12,889	12,889	12,878	12,877	0	12	0	12	0	12,889	0	0	0	264	08/15/2033.	1
36201V AE 2	GNMA PASS TH #594105 4.500	..	06/15/2019.	PAID ON PRINCIPAL		25,596	25,596	24,238	24,607	0	989	0	989	0	25,596	0	0	0	480	09/15/2033.	1
36201V AF 9	GNMA PASS TH #594106 4.500	..	06/15/2019.	PAID ON PRINCIPAL		15,547	15,547	14,736	14,878	0	669	0	669	0	15,547	0	0	0	339	09/15/2033.	1
36201V VN 9	GNMA PASS TH #594721 4.500	..	06/15/2019.	PAID ON PRINCIPAL		42,283	42,283	42,613	42,494	0	(211)	0	(211)	0	42,283	0	0	0	658	07/15/2033.	1
36200A BA 6	GNMA PASS TH #595033 6.000	..	06/15/2019.	PAID ON PRINCIPAL		2,740	2,740	2,793	2,835	0	(96)	0	(96)	0	2,740	0	0	0	69	10/15/2032.	1
36200E BQ 3	GNMA PASS TH #598647 5.500	..	06/15/2019.	PAID ON PRINCIPAL		72,597	72,597	74,236	74,586	0	(1,989)	0	(1,989)	0	72,597	0	0	0	1,951	04/15/2033.	1
36200E B6 7	GNMA PASS TH #598661 5.000	..	06/15/2019.	PAID ON PRINCIPAL		15,825	15,825	16,098	16,008	0	(184)	0	(184)	0	15,825	0	0	0	332	05/15/2033.	1
36200E CQ 2	GNMA PASS TH #598679 5.500	..	06/15/2019.	PAID ON PRINCIPAL		2,757	2,757	2,824	2,823	0	(66)	0	(66)	0	2,757	0	0	0	63	05/15/2033.	1
36200E DL 2	GNMA PASS TH #598707 5.000	..	06/15/2019.	PAID ON PRINCIPAL		14,824	14,824	14,836	14,828	0	(4)	0	(4)	0	14,824	0	0	0	271	07/15/2033.	1
36200E D5 7	GNMA PASS TH #598724 4.500	..	06/15/2019.	PAID ON PRINCIPAL		12,686	12,686	12,784	12,752	0	(65)	0	(65)	0	12,686	0	0	0	238	07/15/2033.	1
36200M QW 6	GNMA PASS TH #604469 4.500	..	06/15/2019.	PAID ON PRINCIPAL		15,625	15,625	14,419	14,672	0	953	0	953	0	15,625	0	0	0	293	07/15/2033.	1
36200M RT 2	GNMA PASS TH #604498 4.500	..	06/15/2019.	PAID ON PRINCIPAL		24,387	24,387	24,489	24,460	0	(73)	0	(73)	0	24,387	0	0	0	445	07/15/2033.	1
36200M T7 8	GNMA PASS TH #604574 4.500	..	06/15/2019.	PAID ON PRINCIPAL		43,282	43,282	43,039	43,074	0	208	0	208	0	43,282	0	0	0	800	08/15/2033.	1
36200M VM 2	GNMA PASS TH #604620 4.500	..	06/15/2019.	PAID ON PRINCIPAL		39,002	39,002	36,886	37,294	0	1,708	0	1,708	0	39,002	0	0	0	695	09/15/2033.	1
36200M WA 7	GNMA PASS TH #604641 4.500	..	06/15/2019.	PAID ON PRINCIPAL		10,196	10,196	9,601	9,704	0	492	0	492	0	10,196	0	0	0	189	09/15/2033.	1
36200M 3K 7	GNMA PASS TH #604802 4.500	..	06/15/2019.	PAID ON PRINCIPAL		9,548	9,548	9,042	9,151	0	397	0	397	0	9,548	0	0	0	172	11/15/2033.	1
36200N RJ 2	GNMA PASS TH #605389 5.000	..	06/15/2019.	PAID ON PRINCIPAL		58,517	58,517	57,813	57,841	0	676	0	676	0	58,517	0	0	0	1,249	04/15/2034.	1
36202V VT 5	GNMA PASS TH #610926 4.500	..	06/15/2019.	PAID ON PRINCIPAL		22,629	22,629	22,759	22,717	0	(89)	0	(89)	0	22,629	0	0	0	424	07/15/2033.	1
36290R QZ 9	GNMA PASS TH #615272 4.500	..	06/15/2019.	PAID ON PRINCIPAL		10,274	10,274	10,351	10,322	0	(48)	0	(48)	0	10,274	0	0	0	194	07/15/2033.	1
36290R Q2 2	GNMA PASS TH #615273 4.500	..	06/15/2019.	PAID ON PRINCIPAL		7,617	7,617	7,674	7,660	0	(43)	0	(43)	0	7,617	0	0	0	143	07/15/2033.	1
36290R T4 5	GNMA PASS TH #615371 4.500	..	06/15/2019.	PAID ON PRINCIPAL		4,556	4,556	4,582	4,574	0	(18)	0	(18)	0	4,556	0	0	0	86	07/15/2033.	1
36290R YE 7	GNMA PASS TH #615509 4.500	..	06/15/2019.	PAID ON PRINCIPAL		105,484	105,484	97,491	99,220	0	6,265	0	6,265	0	105,484	0	0	0	1,783	08/15/2033.	1
36290R YM 9	GNMA PASS TH #615516 4.500	..	06/15/2019.	PAID ON PRINCIPAL		8,997	8,997	8,519	8,629	0	368	0	368	0	8,997	0	0	0	181	09/15/2033.	1
36290R ZJ 5	GNMA PASS TH #615545 4.500	..	06/15/2019.	PAID ON PRINCIPAL		14,513	14,513	13,571	13,702	0	810	0	810	0	14,513	0	0	0	272	09/15/2033.	1
36290R 4Y 6	GNMA PASS TH #615639 4.500	..	06/15/2019.	PAID ON PRINCIPAL		2,633	2,633	2,489	2,516	0	117	0	117	0	2,633	0	0	0	49	09/15/2033.	1
36290R 5E 9	GNMA PASS TH #615645 4.500	..	06/15/2019.	PAID ON PRINCIPAL		125,949	125,949	116,488	118,594	0	7,355	0	7,355	0	125,949	0	0	0	2,816	09/15/2033.	1
36290X JW 1	GNMA PASS TH #620477 4.500	..	06/15/2019.	PAID ON PRINCIPAL		12,577	12,577	11,940	12,100	0	477	0	477	0	12,577	0	0	0	272	08/15/2033.	1
36290X PJ 3	GNMA PASS TH #620625 4.500	..	06/15/2019.	PAID ON PRINCIPAL		10,133	10,133	9,620	9,760	0	373	0	373	0	10,133	0	0	0	189	09/15/2033.	1
36290X QX 1	GNMA PASS TH #620670 4.500	..	06/15/2019.	PAID ON PRINCIPAL		3,494	3,494	3,309	3,348	0	147	0	147	0	3,494	0	0	0	66	09/15/2033.	1
36291Q BW 3	GNMA PASS TH #634653 5.000	..	06/15/2019.	PAID ON PRINCIPAL		12,680	12,680	12,887	12,848	0	(168)	0	(168)	0	12,680	0	0	0	264	12/15/2034.	1
36291R RF 1	GNMA PASS TH #635986 5.000	..	06/15/2019.	PAID ON PRINCIPAL		3,620	3,620	3,679	3,664	0	(44)	0	(44)	0	3,620	0	0	0	76	12/15/2034.	1
36291R 2G 6	GNMA PASS TH #636275 5.000	..	06/15/2019.	PAID ON PRINCIPAL		4,064	4,064	4,015	4,028	0	36	0	36	0	4,064	0	0	0	84	03/15/2035.	1
36291S VW 7	GNMA PASS TH #637029 5.000	..	06/15/2019.	PAID ON PRINCIPAL		13,448	13,448	13,667	13,636	0	(189)	0	(189)	0	13,448	0	0	0	281	12/15/2034.	1
36292F S2 4	GNMA PASS TH #647737 5.000	..	06/15/2019.	PAID ON PRINCIPAL		1,886	1,886	1,864	1,864	0	22	0	22	0	1,886	0	0	0	39	08/15/2035.	1
36292H S6 1	GNMA PASS TH #649541 5.000	..	06/15/2019.	PAID ON PRINCIPAL		4,302	4,302	4,252	4,258	0	44	0	44	0	4,302	0	0	0	95	11/15/2035.	1
36176E 5W 7	GNMA PASS TH #764361 3.500	..	06/15/2019.	PAID ON PRINCIPAL		5,632	5,632	5,879	6,108	0	(476)	0	(476)	0	5,632	0	0	0	82	01/15/2042.	1
36176E 6E 6	GNMA PASS TH #764369 3.500	..	06/15/2019.	PAID ON PRINCIPAL		96,187	96,187	100,411	104,716	0	(8,528)	0	(8,528)	0	96,187	0	0	0	1,402	01/15/2042.	1
36176Q NH 3	GNMA PASS TH #772892 3.500	..	06/15/2019.	PAID ON PRINCIPAL		98,924	98,924	103,268	107,719	0	(8,795)	0	(8,795)	0	98,924	0	0	0	1,715	01/15/2042.	1
36176Q NT 7	GNMA PASS TH #772902 3.500	..	06/15/2019.	PAID ON PRINCIPAL		978	978	1,021	1,089	0	(111)	0	(111)	0	978	0	0	0	14	01/15/2042.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36176Q NX 8	GNMA PASS TH #772906 3.500	..	06/15/2019.	PAID ON PRINCIPAL		8,602	8,602	8,980	9,222	0	(620)	0	(620)	0	8,602	0	0	0	128	01/15/2042.	1
36225A TG 5	GNMA PASS TH #780551 7.500	..	06/15/2019.	PAID ON PRINCIPAL		1,854	1,854	1,900	1,905	0	(52)	0	(52)	0	1,854	0	0	0	58	04/15/2027.	1
36225A YM 6	GNMA PASS TH #780716 7.500	..	06/15/2019.	PAID ON PRINCIPAL		1,691	1,691	1,733	1,740	0	(49)	0	(49)	0	1,691	0	0	0	53	02/15/2028.	1
36241K BF 4	GNMA PASS TH #781838 8.000	..	06/15/2019.	PAID ON PRINCIPAL		31,335	31,335	34,189	33,218	0	(1,883)	0	(1,883)	0	31,335	0	0	0	1,050	12/15/2029.	1
36241K BG 2	GNMA PASS TH #781839 8.000	..	06/15/2019.	PAID ON PRINCIPAL		35,745	35,745	38,693	37,018	0	(1,273)	0	(1,273)	0	35,745	0	0	0	1,190	06/15/2025.	1
36241K BL 1	GNMA PASS TH #781843 6.500	..	06/15/2019.	PAID ON PRINCIPAL		26,883	26,883	28,354	27,828	0	(946)	0	(946)	0	26,883	0	0	0	708	11/15/2028.	1
36241K BM 9	GNMA PASS TH #781844 6.500	..	06/15/2019.	PAID ON PRINCIPAL		253,756	253,756	267,177	266,316	0	(12,560)	0	(12,560)	0	253,756	0	0	0	7,399	03/15/2032.	1
36241K CT 3	GNMA PASS TH #781882 7.500	..	06/15/2019.	PAID ON PRINCIPAL		42,799	42,799	45,848	44,855	0	(2,056)	0	(2,056)	0	42,799	0	0	0	1,374	03/15/2030.	1
36241K CU 0	GNMA PASS TH #781883 7.500	..	06/15/2019.	PAID ON PRINCIPAL		29,751	29,751	31,865	31,217	0	(1,466)	0	(1,466)	0	29,751	0	0	0	976	03/15/2030.	1
36241K CV 8	GNMA PASS TH #781884 7.500	..	06/15/2019.	PAID ON PRINCIPAL		34,756	34,756	37,236	36,548	0	(1,792)	0	(1,792)	0	34,756	0	0	0	1,091	04/15/2030.	1
36241K DH 8	GNMA PASS TH #781904 5.000	..	06/15/2019.	PAID ON PRINCIPAL		87,563	87,563	86,177	86,308	0	1,255	0	1,255	0	87,563	0	0	0	1,792	04/15/2035.	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	06/20/2019.	PAID ON PRINCIPAL		3,107,994	3,107,994	3,185,937	3,118,514	0	(10,520)	0	(10,520)	0	3,107,994	0	0	0	28,434	11/20/2062.	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650	..	06/20/2019.	PAID ON PRINCIPAL		1,929,757	1,929,757	1,951,693	1,930,512	0	(755)	0	(755)	0	1,929,757	0	0	0	13,208	10/20/2062.	1
38375B G2 2	GNR 2013-H03 HA 1.750	..	06/20/2019.	PAID ON PRINCIPAL		318,599	318,599	318,499	318,342	0	257	0	257	0	318,599	0	0	0	2,500	12/20/2062.	1
38375B R5 3	GNR 2013-H07 LA 1.650	..	06/20/2019.	PAID ON PRINCIPAL		736,807	736,807	731,050	735,230	0	1,577	0	1,577	0	736,807	0	0	0	5,080	03/20/2063.	1
38375U JP 6	GNR 2014-H12 KA 2.750	..	06/20/2019.	PAID ON PRINCIPAL		113,686	113,686	114,210	113,963	0	(277)	0	(277)	0	113,686	0	0	0	1,291	05/20/2064.	1
38376R GY 6	GNR 2015-H22 GA 2.000	..	06/20/2019.	PAID ON PRINCIPAL		399,096	399,096	384,847	385,818	0	13,278	0	13,278	0	399,096	0	0	0	3,133	09/20/2065.	1
38376R ML 7	GNR 2015-H32 KA 2.700	..	06/20/2019.	PAID ON PRINCIPAL		198,323	198,323	197,045	197,588	0	735	0	735	0	198,323	0	0	0	2,379	12/20/2065.	1
36225C PC 4	G2 (ARM) #80418 3.625	..	06/20/2019.	PAID ON PRINCIPAL		2,117	2,117	2,122	2,099	0	17	0	17	0	2,117	0	0	0	33	06/20/2030.	1
36202K 6Z 3	G2 (ARM) #8988 4.125	..	06/20/2019.	PAID ON PRINCIPAL		5,155	5,155	5,166	5,138	0	17	0	17	0	5,155	0	0	0	76	10/20/2026.	1
36230S DW 1	G2 757317 4.317	..	06/20/2019.	PAID ON PRINCIPAL		4,547	4,547	4,679	4,570	0	(22)	0	(22)	0	4,547	0	0	0	91	02/20/2061.	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750	..	06/16/2019.	PAID ON PRINCIPAL		38,760	38,760	38,288	38,455	0	305	0	305	0	38,760	0	0	0	509	09/16/2046.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	06/16/2019.	PAID ON PRINCIPAL		219,724	219,724	219,793	219,736	0	(12)	0	(12)	0	219,724	0	0	0	2,288	05/16/2055.	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471	..	06/16/2019.	PAID ON PRINCIPAL		53,252	53,252	53,466	53,412	0	(160)	0	(160)	0	53,252	0	0	0	548	09/16/2053.	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900	..	06/16/2019.	PAID ON PRINCIPAL		121,753	121,753	124,645	123,261	0	(1,508)	0	(1,508)	0	121,753	0	0	0	1,472	08/16/2047.	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300	..	06/16/2019.	PAID ON PRINCIPAL		124,905	124,905	123,734	124,109	0	796	0	796	0	124,905	0	0	0	1,316	11/16/2048.	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650	..	06/16/2019.	PAID ON PRINCIPAL		223,397	223,397	224,776	224,226	0	(829)	0	(829)	0	223,397	0	0	0	2,468	03/16/2050.	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700	..	06/16/2019.	PAID ON PRINCIPAL		63,790	63,790	63,770	63,760	0	31	0	31	0	63,790	0	0	0	718	10/16/2051.	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600	..	06/16/2019.	PAID ON PRINCIPAL		51,971	51,971	51,597	51,665	0	306	0	306	0	51,971	0	0	0	564	07/16/2057.	1
38380M BX 8	GNR 2018-98 A (PROJECT 3.000	..	06/16/2019.	PAID ON PRINCIPAL		4,798	4,798	4,798	4,798	0	0	0	0	0	4,798	0	0	0	12	10/16/2050.	1
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250	..	06/16/2019.	PAID ON PRINCIPAL		30,167	30,167	29,670	29,670	0	497	0	497	0	30,167	0	0	0	327	03/16/2059.	1
38380M A9 2	GNR 2019-7 A (PROJECT 3.250	..	06/16/2019.	PAID ON PRINCIPAL		17,986	17,986	17,812	17,812	0	174	0	174	0	17,986	0	0	0	195	01/16/2052.	1
83162C VY 6	SBAP 2013-20L 1 3.380	..	06/01/2019.	PAID ON PRINCIPAL		154,553	154,553	154,553	153,677	0	876	0	876	0	154,553	0	0	0	2,729	12/01/2033.	1
83162C YX 5	SBAP 2017-20J 1 2.850	..	04/01/2019.	PAID ON PRINCIPAL		250,330	250,330	250,330	250,258	0	72	0	72	0	250,330	0	0	0	3,777	10/01/2037.	1
83162C ZY 2	SBAP 2018-10F 1 3.470	..	05/01/2019.	PAID ON PRINCIPAL		94,859	94,859	94,859	94,856	0	3	0	3	0	94,859	0	0	0	1,527	11/01/2028.	1
83162C ZZ 9	SBAP 2018-20K 1 3.870	..	05/01/2019.	PAID ON PRINCIPAL		68,073	68,073	68,073	68,071	0	2	0	2	0	68,073	0	0	0	1,222	11/01/2038.	1
0599999. Total - Bonds - U.S. Government						84,472,454	84,472,454	84,156,498	84,347,274	0	125,180	0	125,180	0	84,472,454	0	0	0	694,232	XXX	XXX
Bonds - All Other Government																					
013051 DN 4	ALBERTA (PROVINCE OF) 2.000	..	06/01/2019.	MATURED		1,000,000	1,000,000	1,019,810	1,001,936	0	(1,936)	0	(1,936)	0	1,000,000	0	0	0	10,000	06/01/2019.	1FE
626209 JG 6	BRITISH COLUMBIA MUNIC 4.875	..	06/03/2019.	MATURED		3,000,000	3,000,000	3,294,600	3,017,677	0	(17,677)	0	(17,677)	0	3,000,000	0	0	0	73,125	06/03/2019.	1FE
626209 JN 1	BRITISH COLUMBIA MUNIC 2.050	..	06/02/2019.	MATURED		2,000,000	2,000,000	2,003,600	2,000,336	0	(336)	0	(336)	0	2,000,000	0	0	0	20,500	06/02/2019.	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)
13509P EG 4	CANADA HOUSING TRUST 1.950	..	06/15/2019.	MATURED		5,000,000	5,000,000	5,004,750	5,000,415	0	(415)	0	(415)	0	5,000,000	0	0	0	48,750	06/15/2019.	1FE
135087 YR 9	CANADA TREASURY BONDS 3.750	..	06/01/2019.	VARIOUS		28,527,230	28,500,000	30,489,120	28,611,217	0	(94,912)	0	(94,912)	0	28,516,305	0	10,925	10,925	481,618	06/01/2019.	1FE
40649C UJ 3	HALTON REGIONAL MUNICI 2.850	..	06/05/2019.	MATURED		1,000,000	1,000,000	998,110	999,848	0	152	0	152	0	1,000,000	0	0	0	14,250	06/05/2019.	1
683234 B8 0	ONTARIO (PROVINCE OF) 4.400	..	06/02/2019.	MATURED		4,000,000	4,000,000	4,473,700	4,028,853	0	(28,853)	0	(28,853)	0	4,000,000	0	0	0	88,000	06/02/2019.	1FE
689551 DY 2	OTTAWA (CITY OF) 2.850	..	05/31/2019.	MATURED		1,000,000	1,000,000	998,110	999,848	0	152	0	152	0	1,000,000	0	0	0	14,250	05/31/2019.	1FE
705464 EJ 0	PEEL (REGIONAL MUNICIP 2.550	..	06/20/2019.	MATURED		1,000,000	1,000,000	998,230	999,842	0	158	0	158	0	1,000,000	0	0	0	12,750	06/20/2019.	1FE
705464 EV 3	PEEL (REGIONAL MUNICIP 2.250	..	06/10/2019.	MATURED		821,000	821,000	820,540	820,946	0	54	0	54	0	821,000	0	0	0	9,236	06/10/2019.	1FE
98704C QD 1	YORK ONTARIO REGIONAL 5.000	..	04/29/2019.	MATURED		1,000,000	1,000,000	1,062,460	1,002,476	0	(2,476)	0	(2,476)	0	1,000,000	0	0	0	25,000	04/29/2019.	1FE
1099999. Total - Bonds - All Other Government						48,348,230	48,321,000	51,163,030	48,483,394	0	(146,089)	0	(146,089)	0	48,337,305	0	10,925	10,925	797,479	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
644682 2H 8	NEW HAMPSHIRE GENERAL 5.000	..	05/20/2019.	MUNI CENTER		819,419	700,000	836,815	785,851	0	(4,698)	0	(4,698)	0	781,154	0	38,265	38,265	15,158	12/01/2034.	1FE
928109 W2 9	VIRGINIA GENERAL OBLIG 5.000	..	06/01/2019.	MATURED		25,000	25,000	28,439	25,167	0	(167)	0	(167)	0	25,000	0	0	0	625	06/01/2019.	5GI
928109 W5 2	VIRGINIA GENERAL OBLIG 5.000	..	06/01/2019.	MATURED		475,000	475,000	540,332	478,174	0	(3,174)	0	(3,174)	0	475,000	0	0	0	11,875	06/01/2019.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						1,319,419	1,200,000	1,405,585	1,289,192	0	(8,038)	0	(8,038)	0	1,281,154	0	38,265	38,265	27,658	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
006449 FG 2	ADAMS CO SD #12 GO REF 5.000	..	04/17/2019.	RBC CAPITAL MARKETS		11,690,800	10,000,000	12,280,800	11,428,793	0	(69,272)	0	(69,272)	0	11,359,522	0	331,278	331,278	176,389	12/15/2026.	1FE
021087 TJ 0	ALPINE SCH DIST GEN OB 3.000	..	04/22/2019.	MUNI CENTER		466,497	450,000	463,563	455,076	0	(476)	0	(476)	0	454,600	0	11,897	11,897	8,213	03/15/2027.	1FE
033161 R7 7	ANCHORAGE GENERAL OBLI 5.000	..	04/24/2019.	FIFTH THIRD SECURITIES		1,420,127	1,235,000	1,483,247	1,386,042	0	(7,927)	0	(7,927)	0	1,378,115	0	42,011	42,011	40,309	09/01/2030.	1FE
07539P CY 3	BEAVERCREEK CITY SCH D 5.000	..	04/18/2019.	PNC CAPITAL MARKETS		1,651,900	1,435,000	1,719,647	1,616,841	0	(8,876)	0	(8,876)	0	1,607,965	0	43,935	43,935	28,301	12/01/2032.	1FE
083774 JB 6	BERGEN CO IMPT AUTH CN 4.000	..	06/05/2019.	MUNI CENTER		113,079	100,000	109,584	105,922	0	(421)	0	(421)	0	105,501	0	7,578	7,578	3,067	09/01/2028.	1FE
101547 TV 9	BOULDER VALLEY SD #2 G 5.000	..	06/01/2019.	REDEEMED		3,260,000	3,260,000	3,541,501	3,274,351	0	(14,351)	0	(14,351)	0	3,260,000	0	0	0	81,500	12/01/2026.	1FE
145628 YZ 0	CARROLLTON-FARMERS BRA 5.000	..	06/17/2019.	MUNI CENTER		109,779	100,000	116,111	105,762	0	(828)	0	(828)	0	104,934	0	4,845	4,845	4,222	02/15/2032.	1FE
158843 WW 8	CHANDLER LTGO REF S201 3.500	..	04/25/2019.	MUNI CENTER		378,714	350,000	364,564	358,812	0	(471)	0	(471)	0	358,341	0	20,372	20,372	9,931	07/01/2028.	1FE
194738 8V 5	COLLIN CO GENERAL OBLI 5.000	..	04/05/2019.	RBC CAPITAL MARKETS		109,197	100,000	114,497	106,895	0	(579)	0	(579)	0	106,316	0	2,881	2,881	3,250	02/15/2032.	1FE
199492 LP 2	COLUMBUS GENERAL OBLIG 3.250	..	05/23/2019.	MUNI CENTER		350,057	325,000	333,346	330,010	0	(334)	0	(334)	0	329,676	0	20,381	20,381	8,236	08/15/2028.	1FE
259291 MN 9	DOUGLAS CO SCH DIST#1 5.000	..	04/17/2019.	CITIGROUP GLOBAL MARKETS		8,390,002	7,240,000	8,760,472	8,218,541	0	(47,282)	0	(47,282)	0	8,171,260	0	218,742	218,742	127,706	12/15/2029.	1FE
283461 D7 3	EL PASO CO SCH DIST #0 4.000	..	05/15/2019.	STIFEL NICOLAUS & CO INC		1,122,560	1,000,000	1,119,320	1,081,938	0	(4,851)	0	(4,851)	0	1,077,087	0	45,473	45,473	16,889	12/15/2026.	1FE
304243 Y9 3	FAIRFIELD GENERAL OBLI 3.000	..	05/15/2019.	STIFEL NICOLAUS & CO INC		1,600,620	1,500,000	1,600,905	1,569,434	0	(4,501)	0	(4,501)	0	1,564,932	0	35,688	35,688	37,750	07/15/2026.	1FE
304243 Z2 7	FAIRFIELD GENERAL OBLI 3.000	..	05/15/2019.	STIFEL NICOLAUS & CO INC		2,578,631	2,420,000	2,543,275	2,505,058	0	(5,494)	0	(5,494)	0	2,499,564	0	79,067	79,067	60,903	07/15/2027.	1FE
304243 Z3 5	FAIRFIELD GENERAL OBLI 3.000	..	05/15/2019.	STIFEL NICOLAUS & CO INC		1,520,819	1,430,000	1,488,587	1,470,496	0	(2,612)	0	(2,612)	0	1,467,885	0	52,935	52,935	35,988	07/15/2028.	1FE
346623 CQ 2	FORSYTH CO GENERAL OBL 3.000	..	05/21/2019.	RBC CAPITAL MARKETS		105,950	100,000	104,115	102,430	0	(168)	0	(168)	0	102,262	0	3,688	3,688	1,683	05/01/2029.	1FE
425507 CB 4	HENNEPIN CO GENERAL OB 5.000	..	04/24/2019.	BARCLAYS CAPITAL INC		6,095,217	5,510,000	6,436,892	5,984,310	0	(36,893)	0	(36,893)	0	5,947,418	0	147,799	147,799	110,965	12/01/2034.	1FE
425507 CD 0	HENNEPIN CO GENERAL OB 5.000	..	05/07/2019.	MUNI CENTER		223,442	200,000	231,910	216,364	0	(1,413)	0	(1,413)	0	214,952	0	8,490	8,490	4,389	12/01/2036.	1FE
425507 CE 8	HENNEPIN CO GENERAL OB 5.000	..	04/23/2019.	MUNI CENTER		333,819	300,000	346,692	323,968	0	(1,843)	0	(1,843)	0	322,125	0	11,694	11,694	6,000	12/01/2037.	1FE
486063 SA 9	KATY ISD GO S2015A (PS 5.000	..	06/14/2019.	BARCLAYS CAPITAL INC		4,866,090	4,130,000	5,031,992	4,710,122	0	(40,951)	0	(40,951)	0	4,669,171	0	196,919	196,919	173,804	02/15/2028.	1FE
499512 7P 0	KNOX CO GENERAL OBLIGA 2.750	..	06/05/2019.	WELLS FARGO SECURITIES		1,745,618	1,675,000	1,741,916	1,720,919	0	(3,464)	0	(3,464)	0	1,717,455	0	28,163	28,163	23,799	06/01/2027.	1FE
505786 GE 7	LADUE SCH DIST GENERAL 2.750	..	04/26/2019.	GEORGE K BAUM & CO		410,008	400,000	402,724	402,533	0	(256)	0	(256)	0	402,277	0	7,731	7,731	7,303	03/01/2026.	1FE
511074 PZ 3	LAKE TRAVIS ISD GO REF 4.000	..	06/24/2019.	MUNI CENTER		108,768	100,000	110,461	104,678	0	(525)	0	(525)	0	104,154	0	4,614	4,614	3,456	02/15/2031.	1FE
560211 MH 4	MAHTOMEDI ISD #832 GO 5.000	..	06/05/2019.	WELLS FARGO SECURITIES		1,180,580	1,000,000	1,224,140	1,140,252	0	(9,317)	0	(9,317)	0	1,130,935	0	49,645	49,645	42,500	02/01/2027.	1FE
584002 SN 0	MECKLENBURG CO GENERAL 3.000	..	06/28/2019.	MUNI CENTER		210,399	200,000	204,002	201,794	0	(166)	0	(166)	0	201,628	0	8,771	8,771	3,442	03/01/2028.	1FE
584002 SP 5	MECKLENBURG CO GENERAL 3.000	..	05/08/2019.	RBC CAPITAL MARKETS		339,447	325,000	329,791	327,150	0	(175)	0	(175)	0	326,974	0	12,473	12,473	6,727	03/01/2029.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
613579 R9 4	MONTGOMERY CO GENERAL 4.750	..	06/01/2019.	REDEEMED		1,110,000	1,110,000	1,254,589	1,124,794	0	(14,794)	0	(14,794)	0	1,110,000	0	0	0	26,363	12/01/2024.	1FE
765820 F3 4	RIDGEFIELD GENERAL OBL 3.000	..	04/16/2019.	MUNI CENTER		104,072	100,000	102,400	101,435	0	(99)	0	(99)	0	101,336	0	2,736	2,736	2,025	02/15/2029.	1FE
938429 K8 9	WASHINGTON CO SD#48J B 5.000	..	06/28/2019.	VARIOUS		273,950	235,000	280,750	263,372	0	(2,173)	0	(2,173)	0	261,199	0	12,751	12,751	5,556	06/15/2031.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						51,870,141	46,330,000	53,841,792	50,738,091	0	(280,509)	0	(280,509)	0	50,457,582	0	1,412,560	1,412,560	1,060,665	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
172311 JN 3	CINCINNATI WATER SYSTE 5.000	..	05/28/2019.	MUNI CENTER		272,715	250,000	291,403	268,844	0	(2,594)	0	(2,594)	0	266,250	0	6,465	6,465	6,215	12/01/2031.	1FE
402230 ER 3	GULF COAST WASTE DISP 2.090	..	05/02/2019.	BAS-MERRILL LYNCH		8,050,000	8,050,000	8,050,000	8,050,000	0	0	0	0	0	8,050,000	0	0	0	12,779	10/01/2024.	1
414158 NU 5	HARRIS CO HSG FIN CORP 6.700	..	06/01/2019.	REDEEMED		16,000	16,000	15,795	15,998	0	2	0	2	0	16,000	0	0	0	536	06/01/2025.	1
426170 KU 9	HENRICO CO WTR & SWR R 4.000	..	06/14/2019.	J P MORGAN CHASE SECURITI		4,361,040	4,050,000	4,465,368	4,241,844	0	(19,435)	0	(19,435)	0	4,222,409	0	138,631	138,631	102,150	05/01/2032.	1FE
426170 KV 7	HENRICO CO WTR & SWR R 4.000	..	06/14/2019.	VARIOUS		4,508,079	4,185,000	4,594,837	4,374,537	0	(19,134)	0	(19,134)	0	4,355,403	0	152,676	152,676	105,366	05/01/2033.	1FE
426170 KX 3	HENRICO CO WTR & SWR R 4.000	..	06/14/2019.	VARIOUS		4,814,810	4,475,000	4,888,490	4,666,534	0	(19,207)	0	(19,207)	0	4,647,327	0	167,482	167,482	112,224	05/01/2034.	1FE
574204 YS 6	MARYLAND DEPT OF TRANS 3.500	..	06/03/2019.	MUNI CENTER		1,160,628	1,100,000	1,135,398	1,116,283	0	(1,897)	0	(1,897)	0	1,114,387	0	46,241	46,241	19,357	06/01/2027.	1FE
57605A FM 3	MASSACHUSETTS WTR POLL 4.000	..	04/22/2019.	MUNI CENTER		335,168	300,000	332,406	318,961	0	(925)	0	(925)	0	318,037	0	17,131	17,131	8,500	08/01/2027.	1FE
60528A AS 3	MISSISSIPPI BUS FIN CO 2.090	..	05/02/2019.	BAS-MERRILL LYNCH		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	79,466	12/01/2030.	1
631663 PY 1	NASSAU CO SALES TAX FI 5.000	..	05/15/2019.	REDEEMED		2,980,000	2,980,000	3,151,380	2,987,452	0	(7,452)	0	(7,452)	0	2,980,000	0	0	0	74,500	11/15/2023.	1
631663 QA 2	NASSAU CO SALES TAX FI 5.000	..	05/15/2019.	REDEEMED		1,355,000	1,355,000	1,417,127	1,357,688	0	(2,688)	0	(2,688)	0	1,355,000	0	0	0	33,875	11/15/2024.	1
64711N JB 2	NEW MEXICO FIN AUTH SR 4.000	..	06/27/2019.	REDEEMED		530,000	530,000	577,435	534,871	0	(4,871)	0	(4,871)	0	530,000	0	0	0	12,131	06/01/2024.	1FE
64986A 4P 3	NEW YORK ENV FAC CLEAN 5.000	..	06/15/2019.	MATURED		4,230,000	4,230,000	4,651,520	4,230,000	0	0	0	0	0	4,230,000	0	0	0	105,750	06/15/2019.	1FE
659079 BL 0	NORTH DAVIS CO SWR DIS 3.500	..	04/26/2019.	ROBERT W BAIRD & CO		1,435,816	1,375,000	1,473,546	1,411,085	0	(3,632)	0	(3,632)	0	1,407,453	0	28,364	28,364	31,950	03/01/2027.	1FE
659079 BQ 9	NORTH DAVIS CO SWR DIS 3.500	..	05/08/2019.	MUNI CENTER		293,448	280,000	294,367	285,296	0	(577)	0	(577)	0	284,719	0	8,730	8,730	6,778	03/01/2031.	1FE
727818 FZ 4	PLATTE RIVER PWR AUTH 5.000	..	06/01/2019.	REDEEMED		2,000,000	2,000,000	2,262,700	2,012,450	0	(12,450)	0	(12,450)	0	2,000,000	0	0	0	50,000	06/01/2020.	1FE
727818 GB 6	PLATTE RIVER PWR AUTH 5.000	..	06/01/2019.	REDEEMED		3,490,000	3,490,000	3,794,014	3,504,642	0	(14,642)	0	(14,642)	0	3,490,000	0	0	0	87,250	06/01/2022.	1FE
727818 GC 4	PLATTE RIVER PWR AUTH 5.000	..	06/01/2019.	REDEEMED		2,000,000	2,000,000	2,139,300	2,006,739	0	(6,739)	0	(6,739)	0	2,000,000	0	0	0	50,000	06/01/2023.	1FE
735222 AH 4	PORT OF PORT ARTHUR (T 2.090	..	05/02/2019.	BAS-MERRILL LYNCH		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	12,715	10/01/2024.	1
751100 HS 0	RALEIGH COMB ENTERPRIS 5.000	..	05/02/2019.	MUNI CENTER		219,189	200,000	233,294	215,873	0	(1,609)	0	(1,609)	0	214,264	0	4,925	4,925	6,653	03/01/2030.	1FE
882135 P3 4	TEXAS A & M UNIV FIN S 5.000	..	05/15/2019.	REDEEMED		7,700,000	7,700,000	8,439,354	7,731,800	0	(31,800)	0	(31,800)	0	7,700,000	0	0	0	192,500	05/15/2022.	1FE
882135 P7 5	TEXAS A & M UNIV FIN S 5.000	..	05/15/2019.	REDEEMED		2,000,000	2,000,000	2,289,200	2,026,640	0	(26,640)	0	(26,640)	0	2,000,000	0	0	0	50,000	05/15/2025.	1FE
882135 J9 8	TEXAS A & M UNIV FIN S 5.000	..	05/15/2019.	REDEEMED		3,100,000	3,100,000	3,397,662	3,112,802	0	(12,802)	0	(12,802)	0	3,100,000	0	0	0	77,500	05/15/2022.	1FE
92817S F6 0	VIRGINIA PUB BLDG AUTH 3.000	..	05/17/2019.	RBC CAPITAL MARKETS		285,871	275,000	279,172	277,140	0	(225)	0	(225)	0	276,914	0	8,957	8,957	6,646	08/01/2028.	1FE
98659A AA 3	YORK CO ECON DEV AUTH 1.875	..	05/16/2019.	REDEEMED		1,500,000	1,500,000	1,517,625	1,501,960	0	(1,960)	0	(1,960)	0	1,500,000	0	0	0	15,234	05/01/2033.	2FE
31349G 5Z 8	FH (ARM) #755364 4.863	..	06/15/2019.	PAID ON PRINCIPAL		3,170	3,170	3,196	3,161	0	9	0	9	0	3,170	0	0	0	54	01/15/2029.	1
31349S KR 3	FH (3/1 ARM) #781204 4.980	..	06/15/2019.	PAID ON PRINCIPAL		3,195	3,195	3,191	3,185	0	10	0	10	0	3,195	0	0	0	56	02/15/2034.	1
31295N AQ 1	FH (5/1 ARM) #789015 4.980	..	06/15/2019.	PAID ON PRINCIPAL		598	598	600	596	0	2	0	2	0	598	0	0	0	11	02/15/2032.	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	06/15/2019.	PAID ON PRINCIPAL		1,184	1,184	1,106	1,142	0	43	0	43	0	1,184	0	0	0	32	04/15/2026.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2019.	PAID ON PRINCIPAL		86,215	86,215	86,632	86,596	0	(382)	0	(382)	0	86,215	0	0	0	1,259	05/15/2026.	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	06/15/2019.	PAID ON PRINCIPAL		95,587	95,587	99,680	98,222	0	(2,635)	0	(2,635)	0	95,587	0	0	0	1,001	11/15/2027.	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	06/15/2019.	PAID ON PRINCIPAL		13,614	13,614	14,143	13,893	0	(279)	0	(279)	0	13,614	0	0	0	367	04/15/2022.	1
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	06/15/2019.	PAID ON PRINCIPAL		340,100	340,100	337,178	337,185	0	2,915	0	2,915	0	340,100	0	0	0	4,997	12/15/2044.	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2019.	PAID ON PRINCIPAL		52,223	52,223	53,536	53,751	0	(1,528)	0	(1,528)	0	52,223	0	0	0	772	02/15/2042.	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	06/15/2019.	PAID ON PRINCIPAL		149,013	149,013	152,808	152,578	0	(3,565)	0	(3,565)	0	149,013	0	0	0	1,906	03/15/2042.	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	06/15/2019.	PAID ON PRINCIPAL		63,588	63,588	62,743	62,720	0	868	0	868	0	63,588	0	0	0	958	09/15/2043.	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)
3133T5 LL 5	FHR 1727 I CMO 6.500		06/15/2019.	PAID ON PRINCIPAL		55,327	55,327	55,198	55,187	140		0	140	0	55,327	0	0	0	1,555	05/15/2024.	1
3133TB JR 2	FHR 1998 PE CMO 7.500		06/17/2019.	PAID ON PRINCIPAL		4,058	4,058	4,211	4,108	0	(49)	0	(49)	0	4,058	0	0	0	133	10/17/2027.	1
3137BA HX 3	FHR 4345 AB 3.000		06/15/2019.	PAID ON PRINCIPAL		205,041	205,041	208,917	207,896	0	(2,856)	0	(2,856)	0	205,041	0	0	0	2,593	02/15/2040.	1
3137BD GH 3	FHR 4388 TP 3.000		06/15/2019.	PAID ON PRINCIPAL		688,847	688,847	706,606	710,307	0	(21,461)	0	(21,461)	0	688,847	0	0	0	8,832	09/15/2044.	1
3137BS NF 6	FHR 4624 G CMO 2.500		06/15/2019.	PAID ON PRINCIPAL		1,274,143	1,274,143	1,282,554	1,281,070	0	(6,928)	0	(6,928)	0	1,274,143	0	0	0	13,913	05/15/2034.	1
3137FA 3G 1	FHR 4710 CA 3.000		06/15/2019.	PAID ON PRINCIPAL		1,338,305	1,338,305	1,370,717	1,370,639	0	(32,334)	0	(32,334)	0	1,338,305	0	0	0	16,484	12/15/2043.	1
3137FC H9 8	FHR 4736 AB 2.500		06/15/2019.	PAID ON PRINCIPAL		753,157	753,157	753,304	753,326	0	(170)	0	(170)	0	753,157	0	0	0	7,802	12/15/2047.	1
3137FC HH 0	FHR 4736 CT 3.000		06/15/2019.	PAID ON PRINCIPAL		556,354	556,354	564,438	564,548	0	(8,194)	0	(8,194)	0	556,354	0	0	0	7,169	12/15/2047.	1
31385S B4 9	FN (ARM) #550959 5.183		06/25/2019.	PAID ON PRINCIPAL		15,934	15,934	16,185	15,930	0	3	0	3	0	15,934	0	0	0	328	08/25/2029.	1
31379X VF 9	FN (10/1 ARM #432714 4.302		06/25/2019.	PAID ON PRINCIPAL		4,153	4,153	4,217	4,127	0	26	0	26	0	4,153	0	0	0	74	12/25/2027.	1
31405T ZC 9	FN (10/1 ARM #799139 4.038		06/25/2019.	PAID ON PRINCIPAL		1,804	1,804	1,812	1,800	0	3	0	3	0	1,804	0	0	0	30	04/25/2035.	1
31402D GG 9	FN (3/1 ARM) #725699 4.485		06/25/2019.	PAID ON PRINCIPAL		2,153	2,153	2,162	2,145	0	8	0	8	0	2,153	0	0	0	40	08/25/2034.	1
31404M BN 7	FN (3/1 ARM) #772345 4.613		06/25/2019.	PAID ON PRINCIPAL		21,262	21,262	21,275	21,221	0	41	0	41	0	21,262	0	0	0	370	03/25/2034.	1
31405N 4F 9	FN (3/1 ARM) #794722 4.456		06/25/2019.	PAID ON PRINCIPAL		2,095	2,095	2,078	2,090	0	5	0	5	0	2,095	0	0	0	39	10/25/2034.	1
31385H 6B 3	FN (5/1 ARM) #545466 4.780		06/25/2019.	PAID ON PRINCIPAL		9,561	9,561	9,618	9,555	0	6	0	6	0	9,561	0	0	0	157	01/25/2032.	1
31389D W4 5	FN (5/1 ARM) #622667 4.574		06/25/2019.	PAID ON PRINCIPAL		2,792	2,792	2,805	2,788	0	3	0	3	0	2,792	0	0	0	53	12/25/2031.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2019.	PAID ON PRINCIPAL		15,837	15,837	16,352	15,777	0	60	0	60	0	15,837	0	0	0	404	12/25/2041.	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2019.	PAID ON PRINCIPAL		3,437	3,437	3,578	3,501	0	(64)	0	(64)	0	3,437	0	0	0	111	01/19/2039.	1
31417G F2 7	FNMA PASS TH #AB9184 3.000		06/25/2019.	PAID ON PRINCIPAL		283,052	283,052	287,364	287,459	0	(4,407)	0	(4,407)	0	283,052	0	0	0	3,447	04/25/2043.	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000		06/25/2019.	PAID ON PRINCIPAL		152,457	152,457	152,862	152,855	0	(398)	0	(398)	0	152,457	0	0	0	1,947	08/25/2043.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000		06/25/2019.	PAID ON PRINCIPAL		100,725	100,725	100,017	100,017	0	708	0	708	0	100,725	0	0	0	252	08/25/2045.	1
3138WG X7 4	FNMA PASS TH #AS7001 3.000		06/25/2019.	PAID ON PRINCIPAL		172,872	172,872	173,480	173,453	0	(581)	0	(581)	0	172,872	0	0	0	2,215	04/25/2041.	1
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000		06/25/2019.	PAID ON PRINCIPAL		133,111	133,111	131,957	131,957	0	1,154	0	1,154	0	133,111	0	0	0	333	07/25/2043.	1
3140F0 HX 5	FNMA PASS TH #BC4745 3.000		06/25/2019.	PAID ON PRINCIPAL		524,233	524,233	511,864	511,864	0	12,369	0	12,369	0	524,233	0	0	0	5,249	10/25/2046.	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000		06/25/2019.	PAID ON PRINCIPAL		63,871	63,871	63,951	63,948	0	(77)	0	(77)	0	63,871	0	0	0	809	11/25/2046.	1
3140J8 LG 6	FNMA PASS TH #BM3926 3.500		06/25/2019.	PAID ON PRINCIPAL		545,029	545,029	538,387	538,530	0	6,500	0	6,500	0	545,029	0	0	0	8,125	08/25/2037.	1
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500		06/25/2019.	PAID ON PRINCIPAL		321,591	321,591	318,827	318,841	0	2,750	0	2,750	0	321,591	0	0	0	4,836	11/25/2047.	1
3140J6 DF 1	FNMA PASS TH #FN BM190 3.000		06/25/2019.	PAID ON PRINCIPAL		450,829	450,829	452,520	452,513	0	(1,684)	0	(1,684)	0	450,829	0	0	0	5,726	06/25/2045.	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		06/25/2019.	PAID ON PRINCIPAL		32,615	32,615	32,452	32,483	0	132	0	132	0	32,615	0	0	0	358	07/25/2028.	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000		06/25/2019.	PAID ON PRINCIPAL		264,834	264,834	264,513	264,508	0	326	0	326	0	264,834	0	0	0	4,571	10/25/2048.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000		06/25/2019.	PAID ON PRINCIPAL		38,279	38,279	37,894	37,894	0	385	0	385	0	38,279	0	0	0	0	06/25/2049.	1
31371F E9 9	FNMA PASS TH #250460 7.000		06/25/2019.	PAID ON PRINCIPAL		1,519	1,519	1,457	1,478	0	41	0	41	0	1,519	0	0	0	42	02/25/2026.	1
31371M DT 1	FNMA PASS TH #255814 5.500		06/25/2019.	PAID ON PRINCIPAL		3,331	3,331	3,330	3,330	0	1	0	1	0	3,331	0	0	0	79	08/25/2035.	1
31373D EF 8	FNMA PASS TH #290034 7.500		06/25/2019.	PAID ON PRINCIPAL		6,353	6,353	6,249	6,292	0	61	0	61	0	6,353	0	0	0	212	08/25/2024.	1
31382M ZX 5	FNMA PASS TH #486858 7.000		06/25/2019.	PAID ON PRINCIPAL		1,033	1,033	1,045	1,041	0	(8)	0	(8)	0	1,033	0	0	0	30	03/25/2029.	1
31391T UL 0	FNMA PASS TH #676587 5.500		06/25/2019.	PAID ON PRINCIPAL		2,144	2,144	2,152	2,154	0	(10)	0	(10)	0	2,144	0	0	0	49	12/25/2032.	1
31402R F9 5	FNMA PASS TH #735592 5.000		06/25/2019.	PAID ON PRINCIPAL		76,787	76,787	73,392	73,633	0	3,154	0	3,154	0	76,787	0	0	0	1,706	05/25/2034.	1
31403D SP 5	FNMA PASS TH #745826 6.000		06/25/2019.	PAID ON PRINCIPAL		6,987	6,987	6,961	6,961	0	26	0	26	0	6,987	0	0	0	186	07/25/2036.	1
31405N TV 7	FNMA PASS TH #794464 6.000		06/25/2019.	PAID ON PRINCIPAL		3,018	3,018	3,096	3,148	0	(130)	0	(130)	0	3,018	0	0	0	76	09/25/2034.	1
31406Y TU 4	FNMA PASS TH #824163 5.500		06/25/2019.	PAID ON PRINCIPAL		3,456	3,456	3,492	3,489	0	(33)	0	(33)	0	3,456	0	0	0	79	04/25/2035.	1
31407B XH 7	FNMA PASS TH #826080 5.000		06/25/2019.	PAID ON PRINCIPAL		41,827	41,827	43,553	44,397	0	(2,570)	0	(2,570)	0	41,827	0	0	0	874	07/25/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31408G ZW 0	FNMA PASS TH #851357 6.000	..	06/25/2019.	PAID ON PRINCIPAL		576	576	583	585	0	(9)	0	(9)	0	576	0	0	0	15	02/25/2036.	1
31408J D4 0	FNMA PASS TH #852523 5.500	..	06/25/2019.	PAID ON PRINCIPAL		1,203	1,203	1,196	1,196	0	7	0	7	0	1,203	0	0	0	28	02/25/2036.	1
31409T QM 3	FNMA PASS TH #878060 5.500	..	06/25/2019.	PAID ON PRINCIPAL		835	835	821	821	0	14	0	14	0	835	0	0	0	19	03/25/2036.	1
31410U 3G 5	FNMA PASS TH #898199 6.000	..	06/25/2019.	PAID ON PRINCIPAL		403	403	405	406	0	(3)	0	(3)	0	403	0	0	0	10	11/25/2036.	1
31411A RJ 6	FNMA PASS TH #902389 5.500	..	06/25/2019.	PAID ON PRINCIPAL		3,110	3,110	3,069	3,063	0	47	0	47	0	3,110	0	0	0	83	11/25/2036.	1
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	06/25/2019.	PAID ON PRINCIPAL		607	607	593	589	0	17	0	17	0	607	0	0	0	16	06/25/2037.	1
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	06/25/2019.	PAID ON PRINCIPAL		8,729	8,729	8,811	8,806	0	(78)	0	(78)	0	8,729	0	0	0	206	10/25/2031.	1
3136A8 SU 5	FNR 2012-102 BC 1.750	..	06/25/2019.	PAID ON PRINCIPAL		255,399	255,399	250,212	250,560	0	4,840	0	4,840	0	255,399	0	0	0	1,952	09/25/2027.	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	06/25/2019.	PAID ON PRINCIPAL		203,276	203,276	202,958	202,932	0	344	0	344	0	203,276	0	0	0	2,594	05/25/2032.	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	06/25/2019.	PAID ON PRINCIPAL		302,362	302,362	300,070	300,530	0	1,832	0	1,832	0	302,362	0	0	0	3,899	10/25/2032.	1
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	06/25/2019.	PAID ON PRINCIPAL		166,638	166,638	159,973	159,968	0	6,671	0	6,671	0	166,638	0	0	0	1,245	02/25/2043.	1
3136AR C2 2	FNR 2016-19 CD 2.500	..	06/25/2019.	PAID ON PRINCIPAL		585,500	585,500	585,957	585,931	0	(432)	0	(432)	0	585,500	0	0	0	6,232	04/25/2046.	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	06/25/2019.	PAID ON PRINCIPAL		51,541	51,541	49,683	50,501	0	1,040	0	1,040	0	51,541	0	0	0	1,060	02/25/2042.	1
3133TL 4S 4	FSPC T-17 A5 7.160	..	06/25/2019.	PAID ON PRINCIPAL		28,933	28,933	28,929	28,796	0	137	0	137	0	28,933	0	0	0	840	07/25/2029.	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	06/25/2019.	PAID ON PRINCIPAL		52,740	52,740	52,421	52,454	0	287	0	287	0	52,740	0	0	0	1,450	06/25/2032.	1
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	06/25/2019.	PAID ON PRINCIPAL		28,991	28,991	28,951	28,867	0	125	0	125	0	28,991	0	0	0	756	02/25/2042.	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	06/25/2019.	PAID ON PRINCIPAL		6,070	6,070	6,425	6,087	0	(17)	0	(17)	0	6,070	0	0	0	158	03/25/2043.	1
3137G1 BC 0	FWLS 2016-SC02 1A 3.000	..	06/25/2019.	PAID ON PRINCIPAL		197,035	197,035	196,004	196,030	0	1,005	0	1,005	0	197,035	0	0	0	2,538	10/25/2046.	1
3137G1 BD 8	FWLS 2016-SC02 2A 3.500	..	06/25/2019.	PAID ON PRINCIPAL		98,181	98,181	99,938	100,351	0	(2,170)	0	(2,170)	0	98,181	0	0	0	1,501	10/25/2046.	1
3137G1 BS 5	FWLS 2017-SC02 1A 3.000	..	06/25/2019.	PAID ON PRINCIPAL		170,539	170,539	168,727	168,910	0	1,629	0	1,629	0	170,539	0	0	0	2,203	05/25/2047.	1
3137G1 BT 3	FWLS 2017-SC02 1A1 3.000	..	06/25/2019.	PAID ON PRINCIPAL		136,431	136,431	137,380	137,099	0	(668)	0	(668)	0	136,431	0	0	0	1,763	05/25/2047.	1
3137G1 BV 8	FWLS 2017-SC02 2A 3.500	..	06/25/2019.	PAID ON PRINCIPAL		128,876	128,876	130,804	130,856	0	(1,980)	0	(1,980)	0	128,876	0	0	0	1,929	05/25/2047.	1
3137G1 BW 6	FWLS 2017-SC02 2A1 3.500	..	06/25/2019.	PAID ON PRINCIPAL		54,344	54,344	55,509	55,407	0	(1,064)	0	(1,064)	0	54,344	0	0	0	813	05/25/2047.	1
35563P BX 6	SCRT 2017-3 HT 3.000	..	06/25/2019.	PAID ON PRINCIPAL		90,784	90,784	90,493	91,276	0	(492)	0	(492)	0	90,784	0	0	0	1,089	07/25/2056.	1
35563P GB 9	SCRT 2018-3 HA 3.000	..	06/25/2019.	PAID ON PRINCIPAL		115,939	115,939	112,742	112,538	0	3,401	0	3,401	0	115,939	0	0	0	1,461	08/25/2057.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						126,319,503	125,122,740	129,415,699	125,975,288	0	(235,386)	0	(235,386)	0	125,739,902	0	579,601	579,601	1,406,635	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02343U AA 3	AMCOR FINANCE USA INC 3.625	C	06/13/2019.	EXCHANGE-TAX FREE		999,790	1,000,000	999,750	999,772	0	17	0	17	0	999,788	0	2	2	23,656	04/28/2026.	2FE
037411 AX 3	APACHE CORP 3.625	..	06/21/2019.	TENDERED		394,858	389,000	408,785	395,182	0	(1,563)	0	(1,563)	0	393,619	0	1,239	1,239	12,534	02/01/2021.	2FE
037411 BD 6	APACHE CORP 2.625	..	06/21/2019.	TENDERED		825,226	828,000	823,603	826,105	0	207	0	207	0	826,313	0	(1,086)	(1,086)	20,286	01/15/2023.	2FE
037833 AQ 3	APPLE INC 2.100	..	05/06/2019.	MATURED		2,000,000	2,000,000	2,031,172	2,003,223	0	(3,223)	0	(3,223)	0	2,000,000	0	0	0	21,000	05/06/2019.	1FE
075887 BW 8	BECTON DICKINSON 3.700	..	06/05/2019.	TENDERED		1,707,789	1,648,000	1,667,001	1,664,969	0	(739)	0	(739)	0	1,664,230	0	43,560	43,560	30,319	06/06/2027.	2FE
081437 AH 8	BEMIS CO 4.500	C	06/13/2019.	EXCHANGE-TAX FREE		1,362,937	1,350,000	1,376,479	1,365,688	0	(2,756)	0	(2,756)	0	1,362,932	0	4	4	41,513	10/15/2021.	2FE
081437 AJ 4	BEMIS CO 3.100	C	06/13/2019.	EXCHANGE-TAX FREE		2,003,130	2,000,000	2,004,270	2,003,312	0	(186)	0	(186)	0	2,003,126	0	4	4	48,156	09/15/2026.	2FE
12200B AA 6	BNSF 2004-1 TRUST 4.575	..	04/05/2019.	MAKE WHOLE CALL		30,311	29,451	29,490	29,459	0	(153)	0	(153)	0	29,306	0	145	145	1,834	01/15/2021.	1FE
134429 BG 3	CAMPBELL SOUP CO 4.150	..	05/10/2019.	BNP PARIBAS		2,997,000	3,000,000	2,996,610	2,996,660	0	120	0	120	0	2,996,780	0	220	220	82,654	03/15/2028.	2FE
12527G AB 9	CF INDUSTRIES 7.125	..	05/23/2019.	MORGAN STANLEY		1,524,781	1,475,000	1,665,633	1,501,813	10,099	(11,108)	0	(1,009)	0	1,500,803	0	23,978	23,978	60,429	05/01/2020.	3FE
200340 AP 2	COMERICA INC 2.125	..	05/23/2019.	MATURED		1,000,000	1,000,000	997,770	999,793	0	207	0	207	0	1,000,000	0	0	0	10,625	05/23/2019.	1FE
209111 EX 7	CONSOLIDATED EDISON CO 6.650	..	04/01/2019.	MATURED		1,380,000	1,380,000	1,665,812	1,394,488	0	(14,488)	0	(14,488)	0	1,380,000	0	0	0	45,885	04/01/2019.	1FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163	..	06/10/2019.	REDEEMED		16,903	16,903	16,903	16,903	0	(0)	0	(0)	0	16,903	0	0	0	293	08/11/2036.	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)
126650 AW 0	CVS LEASE PASS THRU CE 5.298	..	06/10/2019.	REDEEMED		42,837	42,837	43,306	43,174	0	(337)	0	(337)	0	42,837	0	0	0	946	01/11/2027.	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353	..	06/10/2019.	REDEEMED		40,371	40,371	41,710	41,544	0	(1,173)	0	(1,173)	0	40,371	0	0	0	1,406	07/10/2031.	2FE
237266 AG 6	DARLING INGREDIENTS IN 5.375	..	04/03/2019.	TENDERED		10,062,143	9,911,000	10,161,822	9,866,771	89,992	(13,433)	0	76,559	0	9,943,330	0	118,813	118,813	381,780	01/15/2022.	3FE
25470X AB 1	DISH DBS CORP 7.875	..	04/17/2019.	MORGAN STANLEY		1,014,000	1,000,000	1,107,500	1,022,800	443	(10,749)	0	(10,306)	0	1,012,494	0	1,506	1,506	50,531	09/01/2019.	4FE
260543 CC 5	DOW CHEMICAL CO 4.250	..	06/19/2019.	MAKE WHOLE CALL		3,083,032	3,000,000	2,895,860	2,975,959	0	5,790	0	5,790	0	2,981,750	0	18,250	18,250	158,823	11/15/2020.	2FE
26442E AA 8	DUKE ENERGY OHIO 5.450	..	04/01/2019.	MATURED		1,000,000	1,000,000	999,600	999,804	0	196	0	196	0	1,000,000	0	0	0	27,250	04/01/2019.	1FE
29266R AC 2	EDGEWELL PERSONAL CARE 4.700	..	06/03/2019.	SUMRIDGE PARTNERS LLC		1,250,000	1,250,000	1,278,125	1,207,813	60,350	(2,121)	0	58,230	0	1,266,042	0	(16,042)	(16,042)	31,170	05/24/2022.	3FE
421924 BK 6	ENCOMPASS HEALTH CORP 5.750	..	06/07/2019.	REDEEMED		434,166	426,000	439,738	423,337	8,467	2,362	0	10,829	0	434,166	0	0	0	14,697	11/01/2024.	4FE
29336U AA 5	ENLINK MIDSTREAM 2.700	..	04/01/2019.	MATURED		1,000,000	1,000,000	998,500	993,800	6,075	125	0	6,200	0	1,000,000	0	0	0	13,500	04/01/2019.	3FE
26875P AD 3	EOG RESOURCES INC 5.625	..	06/01/2019.	MATURED		1,000,000	1,000,000	1,102,390	1,005,271	0	(5,271)	0	(5,271)	0	1,000,000	0	0	0	28,125	06/01/2019.	1FE
26884L AA 7	EQT CORP 8.125	..	06/01/2019.	MATURED		1,000,000	1,000,000	1,086,370	1,004,764	0	(4,764)	0	(4,764)	0	1,000,000	0	0	0	40,625	06/01/2019.	2FE
31677Q BB 4	FIFTH THIRD BANK 2.375	..	04/25/2019.	MATURED		1,000,000	1,000,000	999,340	999,923	0	77	0	77	0	1,000,000	0	0	0	11,875	04/25/2019.	1FE
33616C AA 8	FIRST REPUBLIC BANK 2.375	..	06/17/2019.	MATURED		3,000,000	3,000,000	3,015,588	3,001,356	0	(1,356)	0	(1,356)	0	3,000,000	0	0	0	35,625	06/17/2019.	1FE
340711 AQ 3	FLORIDA GAS TRANSMISSI 7.900	..	05/15/2019.	MATURED		1,075,000	1,075,000	1,213,095	1,081,647	0	(6,647)	0	(6,647)	0	1,075,000	0	0	0	42,463	05/15/2019.	2FE
197677 AG 2	HCA INC 7.690	..	05/15/2019.	KEYBANC CAPITAL MARK		581,250	500,000	542,500	542,500	0	(1,928)	0	(1,928)	0	540,572	0	40,678	40,678	16,234	06/15/2025.	3FE
404119 BR 9	HCA INC 5.375	..	06/19/2019.	BAS-MERRILL LYNCH		2,162,500	2,000,000	2,078,750	1,988,750	76,253	(3,209)	0	73,044	0	2,061,794	0	100,706	100,706	82,118	02/01/2025.	3FE
42824C AW 9	HP ENTERPRISE CO 4.900	..	04/25/2019.	CITIGROUP GLOBAL MARKETS		3,196,170	3,000,000	2,991,750	2,993,787	0	401	0	401	0	2,994,187	0	201,983	201,983	79,217	10/15/2025.	2FE
446438 RG 0	HUNTINGTON NATIONAL BA 2.200	..	04/01/2019.	MATURED		1,000,000	1,000,000	998,420	999,887	0	113	0	113	0	1,000,000	0	0	0	11,000	04/01/2019.	1FE
459200 HE 4	IBM CORP 1.875	..	05/15/2019.	MATURED		4,000,000	4,000,000	3,994,000	3,999,593	0	407	0	407	0	4,000,000	0	0	0	37,500	05/15/2019.	1FE
459200 KA 8	IBM CORP 3.500	..	05/09/2019.	DIAWA		2,995,230	3,000,000	2,992,470	2,992,470	0	2	0	2	0	2,992,472	0	2,758	2,758	0	05/15/2029.	1
452308 AJ 8	ILLINOIS TOOL WORKS 6.250	..	04/01/2019.	MATURED		1,000,000	1,000,000	999,840	999,755	0	245	0	245	0	1,000,000	0	0	0	31,250	04/01/2019.	1FE
46355* AE 4	IROQUOIS GAS TRANSMISS 6.630	..	05/13/2019.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	54,513	05/13/2019.	2
46849L SH 5	JACKSON NATIONAL LIFE 2.300	C	04/16/2019.	MATURED		3,000,000	3,000,000	2,991,270	2,999,363	0	637	0	637	0	3,000,000	0	0	0	34,500	04/16/2019.	1FE
47215B AD 9	JCPL 2006-A A4 5.610	..	06/05/2019.	REDEEMED		73,191	73,191	73,126	73,171	0	20	0	20	0	73,191	0	0	0	2,053	06/05/2023.	1FE
485260 BL 6	KANSAS GAS & ELECTRIC 6.700	..	06/15/2019.	MATURED		1,000,000	1,000,000	998,190	999,801	0	199	0	199	0	1,000,000	0	0	0	33,500	06/15/2019.	1FE
524908 CF 5	LEHMAN BROTHERS HOLDIN 7.875	..	04/04/2019.	PAID ON PRINCIPAL		239	239	30	0	4	235	0	239	0	239	0	0	0	0	11/01/2009.	6*
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500	..	04/04/2019.	PAID ON PRINCIPAL		2,705	2,705	338	0	43	2,663	0	2,705	0	2,705	0	0	0	0	04/04/2016.	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800	..	06/10/2019.	VARIOUS		38,905	1,071,381	133,923	16,976	0	(3,020)	0	(3,020)	0	13,956	0	24,949	24,949	0	03/13/2014.	6
532716 AT 4	LIMITED BRANDS 6.625	..	06/20/2019.	TENDERED		3,180,000	3,000,000	3,313,000	3,090,000	79,183	(34,119)	0	45,064	0	3,135,064	0	44,936	44,936	142,990	04/01/2021.	3FE
55616X AK 3	MACYS RETAIL HOLDINGS 4.375	..	06/19/2019.	MARKET AXESS		1,019,220	1,000,000	993,140	996,359	0	327	0	327	0	996,686	0	22,534	22,534	35,243	09/01/2023.	2FE
592179 JQ 9	MET LIFE GLOBAL FUNDIN 2.682	..	04/16/2019.	MATURED		1,000,000	1,000,000	1,038,700	1,002,897	0	(2,897)	0	(2,897)	0	1,000,000	0	0	0	13,410	04/16/2019.	1FE
59217G BF 5	MET LIFE GLOBAL FUNDIN 2.300	..	04/10/2019.	MATURED		3,000,000	3,000,000	3,017,820	3,001,436	0	(1,436)	0	(1,436)	0	3,000,000	0	0	0	34,500	04/10/2019.	1FE
61747Y CG 8	MORGAN STANLEY 7.300	..	05/13/2019.	MATURED		1,000,000	1,000,000	1,215,760	1,016,714	0	(16,714)	0	(16,714)	0	1,000,000	0	0	0	36,500	05/13/2019.	1FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750	..	05/24/2019.	TENDERED		1,356,416	1,314,000	1,309,230	1,312,142	0	235	0	235	0	1,312,377	0	44,039	44,039	25,869	05/15/2022.	2FE
620076 BD 0	MOTOROLA SOLUTIONS INC 3.500	..	05/24/2019.	TENDERED		1,018,200	1,000,000	987,890	995,005	0	704	0	704	0	995,709	0	22,491	22,491	25,569	09/01/2021.	2FE
55354G AF 7	MSCI INC (144A) 5.375	..	06/05/2019.	BARCLAYS CAPITAL INC		3,165,000	3,000,000	3,007,500	2,943,750	62,941	(311)	0	62,630	0	3,006,380	0	158,620	158,620	90,479	05/15/2027.	3FE
63946C AD 0	NBC UNIVERSAL (144A) 1.974	..	04/15/2019.	MATURED		1,000,000	1,000,000	999,430	999,948	0	52	0	52	0	1,000,000	0	0	0	9,870	04/15/2019.	1FE
64952W BT 9	NEW YORK LIFE GLOBAL F 2.150	..	06/18/2019.	MATURED		1,000,000	1,000,000	998,870	999,882	0	118	0	118	0	1,000,000	0	0	0	10,750	06/18/2019.	1FE
690732 AD 4	OWENS & MINOR 3.875	..	05/07/2019.	BAS-MERRILL LYNCH		850,000	1,000,000	795,000	750,000	255,012	6,971	209,594	52,389	0	802,389	0	47,611	47,611	25,188	09/15/2021.	4FE
736508 BQ 4	PORTLAND GENERAL ELECT 6.100	..	04/15/2019.	MATURED		1,000,000	1,000,000	999,260	999,748	0	252	0	252	0	1,000,000	0	0	0	30,500	04/15/2019.	1FE
74166M AA 4	PRIME SECURITY SERVICE 9.250	..	04/04/2019.	TENDERED		3,828,853	3,636,000	4,013,758	3,758,715	92,753	(33,452)	0	59,301	0	3,818,016	0	10,837	10,837	129,861	05/15/2023.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
74368C AB 0	PROTECTIVE LIFE GLOBAL 1.722	C	04/15/2019.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,610	04/15/2019.	1FE
74456Q BG 0	PUBLIC SERVICE ELECTRI 1.800		06/01/2019.	MATURED		1,000,000	1,000,000	998,190	999,831	0	169	0	169	0	1,000,000	0	0	0	9,000	06/01/2019.	1FE
449934 AD 0	QUINTILES IMS INC (144 5.000		06/19/2019.	SUNTRUST		2,072,500	2,000,000	2,080,000	1,917,500	143,108	(4,396)	0	138,713	0	2,056,213	0	16,287	16,287	68,333	10/15/2026.	3FE
758202 AK 1	RELX CAPITAL INC 3.125	C	04/23/2019.	MUFG SECURITIES AMERICAS		2,604,900	2,588,000	2,538,543	2,543,294	0	3,571	0	3,571	0	2,546,865	0	58,035	58,035	42,684	10/15/2022.	2FE
76116A AB 4	RESOLUTE ENERGY CORP 8.500		04/01/2019.	REDEEMED		20,000,000	20,000,000	20,007,260	20,007,260	0	(7,260)	0	(7,260)	0	20,000,000	0	0	0	708,333	05/01/2020.	5FE
78355H JW 0	RYDER SYSTEM INC 2.550		06/01/2019.	MATURED		1,000,000	1,000,000	998,800	999,879	0	121	0	121	0	1,000,000	0	0	0	12,750	06/01/2019.	2FE
806851 AG 6	SCHLUMBERGER HOLDINGS 4.000		04/11/2019.	EXCHANGED		975,747	935,000	934,392	934,539	0	(19)	0	(19)	0	934,520	0	41,227	41,227	11,428	12/21/2025.	2FE
80874Y AU 4	SCIENTIFIC GAMES 10.000		04/04/2019.	REDEEMED		1,192,800	1,136,000	1,192,800	1,154,449	15,216	17,554	0	32,770	0	1,187,219	0	5,581	5,581	38,813	12/01/2022.	5FE
83001A AC 6	SIX FLAGS ENTERTAINMEN 5.500		04/22/2019.	CITIGROUP GLOBAL MARKETS		2,030,000	2,000,000	2,000,000	1,890,000	110,000	0	0	110,000	0	2,000,000	0	30,000	30,000	57,750	04/15/2027.	3FE
867914 BG 7	SUNTRUST BANKS INC 2.500		05/01/2019.	MATURED		1,000,000	1,000,000	999,110	999,903	0	98	0	98	0	1,000,000	0	0	0	12,500	05/01/2019.	2FE
87612B AM 4	TARGA RESOURCES PARTNE 5.250		05/22/2019.	GOLDMAN SACHS & CO		1,869,355	1,844,000	1,839,000	1,811,730	29,592	253	0	29,845	0	1,841,575	0	27,780	27,780	54,590	05/01/2023.	3FE
88732J AS 7	TIME WARNER CABLE 8.250		04/01/2019.	MATURED		1,000,000	1,000,000	993,480	999,341	0	659	0	659	0	1,000,000	0	0	0	41,250	04/01/2019.	2FE
887315 AM 1	TIME WARNER INC 9.150		06/05/2019.	EXCHANGED		1,327,629	1,122,000	1,503,190	1,272,027	0	(14,292)	0	(14,292)	0	1,257,735	0	69,894	69,894	87,815	02/01/2023.	2FE
887317 AQ 8	TIME WARNER INC 3.400		06/05/2019.	EXCHANGED		1,023,290	1,000,000	1,067,930	1,026,267	0	(3,124)	0	(3,124)	0	1,023,143	0	147	147	17,056	06/15/2022.	2FE
887317 AR 6	TIME WARNER INC 4.050		06/05/2019.	EXCHANGED		2,111,100	2,000,000	1,993,980	1,996,678	0	270	0	270	0	1,996,948	0	114,152	114,152	40,250	12/15/2023.	2FE
887317 AV 7	TIME WARNER INC 3.550		06/05/2019.	EXCHANGED		2,056,600	2,000,000	1,998,160	1,998,881	0	114	0	114	0	1,998,996	0	57,604	57,604	38,289	06/01/2024.	2FE
887317 AZ 8	TIME WARNER INC 3.875		06/05/2019.	EXCHANGED		1,010,630	1,000,000	999,510	999,681	0	(3)	0	(3)	0	999,679	0	10,951	10,951	35,444	01/15/2026.	2FE
887317 BA 2	TIME WARNER INC 2.950		06/05/2019.	EXCHANGED		1,908,600	2,000,000	1,974,040	1,980,086	0	987	0	987	0	1,981,073	0	(72,473)	(72,473)	54,444	07/15/2026.	2FE
893647 AW 7	TRANSDIGM INC 6.000		05/14/2019.	MORGAN STANLEY		2,025,000	2,000,000	2,000,125	1,957,500	42,537	(10)	0	42,526	0	2,000,026	0	24,974	24,974	100,333	07/15/2022.	4FE
907825 AA 1	UNION PACIFIC PASS THR 3.227		05/14/2019.	REDEEMED		240,799	240,799	240,799	240,798	0	1	0	1	0	240,799	0	0	0	3,885	05/14/2026.	1FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830		04/15/2019.	REDEEMED		97,727	97,727	97,727	97,725	0	2	0	2	0	97,727	0	0	0	2,360	10/15/2024.	1
911312 AK 2	UNITED PARCEL SERVICE 5.125		04/01/2019.	MATURED		1,000,000	1,000,000	999,290	999,815	0	185	0	185	0	1,000,000	0	0	0	25,625	04/01/2019.	1FE
911365 BK 9	UNITED RENTALS NORTH A 6.500		06/24/2019.	HSBC		1,088,750	1,000,000	1,000,000	987,500	12,500	0	0	12,500	0	1,000,000	0	88,750	88,750	42,611	12/15/2026.	3FE
927804 FH 2	VIRGINIA ELECTRIC & PO 5.000		06/30/2019.	MATURED		1,000,000	1,000,000	1,002,170	1,000,137	0	(137)	0	(137)	0	1,000,000	0	0	0	0	06/30/2019.	2FE
928668 AB 8	VOLKSWAGEN GROUP (144A 2.125	C	05/23/2019.	MATURED		1,000,000	1,000,000	998,180	999,828	0	172	0	172	0	1,000,000	0	0	0	10,625	05/23/2019.	2FE
94974B FU 9	WELLS FARGO 2.125		04/22/2019.	MATURED		1,000,000	1,000,000	997,880	999,835	0	165	0	165	0	1,000,000	0	0	0	10,625	04/22/2019.	1FE
959802 AT 6	WESTERN UNION CO 3.350		05/22/2019.	MATURED		2,000,000	2,000,000	1,999,200	1,999,844	0	156	0	156	0	2,000,000	0	0	0	33,500	05/22/2019.	2FE
583334 AE 7	WESTROCK MWV LLC 7.375		06/03/2019.	MAKE WHOLE CALL		1,162,409	1,150,000	1,430,354	1,183,967	0	(21,519)	0	(21,519)	0	1,162,448	0	(12,448)	(12,448)	76,489	09/01/2019.	2FE
96926J AA 5	WILLIAM CARTER 5.250		03/30/2019.	REDEEMED		0	0	0	0	0	0	0	0	0	0	0	0	0	218,203	08/15/2021.	3FE
984121 CJ 0	XEROX CORP 3.800		05/30/2019.	SUSQUEHANNA INTL GROUP		1,930,000	2,000,000	1,993,380	1,646,220	349,861	311	0	350,172	0	1,996,392	0	(66,392)	(66,392)	41,800	05/15/2024.	3FE
07813Z BD 5	BELL CANADA 3.250		06/13/2019.	MAKE WHOLE CALL		505,973	500,000	499,625	499,910	0	29	0	29	0	499,939	0	61	61	13,897	06/17/2020.	2FE
36168Q AC 8	GFL ENVIRONMENTAL INC 5.625		06/21/2019.	BMO CAPITAL MARKETS		1,007,500	1,000,000	945,000	927,500	18,680	7,003	0	25,683	0	953,183	0	54,317	54,317	36,563	05/01/2022.	5FE
47787Z AG 7	JOHN DEERE CANADA FUND 2.350		06/24/2019.	MATURED		1,000,000	1,000,000	998,286	999,821	0	179	0	179	0	1,000,000	0	0	0	11,750	06/24/2019.	1FE
66977W AN 9	NOVA CHEMICALS (144A) 5.250	A	05/29/2019.	MORGAN STANLEY		1,970,000	2,000,000	2,000,000	1,897,500	102,500	0	0	102,500	0	2,000,000	0	(30,000)	(30,000)	87,500	08/01/2023.	3FE
891145 N4 2	TORONTO DOMINION BANK 2.447		04/02/2019.	MATURED		2,000,000	2,000,000	2,046,880	2,003,860	0	(3,860)	0	(3,860)	0	2,000,000	0	0	0	24,470	04/02/2019.	1FE
02364W AX 3	AMERICA MOVIL SA 5.000	D	05/15/2019.	MAKE WHOLE CALL		3,029,131	3,000,000	2,975,580	2,997,349	0	1,104	0	1,104	0	2,998,453	0	1,547	1,547	116,214	10/16/2019.	1FE
00182E AX 7	ANZ NEW ZEALAND INTL/L 2.850	D	05/16/2019.	TD SECURITIES		1,001,630	1,000,000	999,170	999,705	0	57	0	57	0	999,762	0	1,868	1,868	22,483	08/06/2020.	1FE
294829 AA 4	ERICSSON LM 4.125	D	05/24/2019.	VARIOUS		4,175,875	4,100,000	4,214,424	4,035,753	116,742	(4,964)	0	111,777	0	4,147,530	0	28,345	28,345	81,629	05/15/2022.	3FE
478375 AE 8	JOHNSON CONTROLS INTER 4.250	D	05/17/2019.	TENDERED		2,058,740	2,000,000	2,102,880	2,054,922	0	(9,347)	0	(9,347)	0	2,045,575	0	13,165	13,165	60,444	03/01/2021.	2FE
478375 AF 5	JOHNSON CONTROLS INTER 3.750	D	05/17/2019.	TENDERED		1,001,727	976,000	1,005,095	993,108	0	(2,329)	0	(2,329)	0	990,779	0	10,949	10,949	16,877	12/01/2021.	2FE
478375 AG 3	JOHNSON CONTROLS INTER 3.625	D	05/17/2019.	TENDERED		206,594	200,000	206,826	205,343	0	(361)	0	(361)	0	204,982	0	1,612	1,612	6,344	07/02/2024.	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)
478375 AR 9	JOHNSON CONTROLS INTER 3.900	D	05/17/2019.	TENDERED		1,324,585	1,271,000	1,294,615	1,289,924	0	(937)	0	(937)	0	1,288,987	0	35,599	35,599	37,590	02/14/2026.	2FE
65557C AL 7	NORDEA BANK ABP (144A) 2.375	D	04/04/2019.	MATURED		1,000,000	1,000,000	995,700	999,727	0	273	0	273	0	1,000,000	0	0	0	11,875	04/04/2019.	1FE
89153V AM 1	TOTAL CAPITAL INTERNAT 2.100	D	06/19/2019.	MATURED		2,000,000	2,000,000	2,011,478	2,001,551	0	(1,551)	0	(1,551)	0	2,000,000	0	0	0	21,000	06/19/2019.	1FE
91832V AA 2	VOC ESCROW LTD (144A) 5.000	D	05/30/2019.	WELLS FARGO SECURITIES		1,970,000	2,000,000	2,000,000	1,855,000	145,000	0	0	145,000	0	2,000,000	0	(30,000)	(30,000)	80,000	02/15/2028.	3FE
92857W AV 2	VODAFONE GROUP PLC 4.375	D	06/20/2019.	TENDERED		2,077,840	2,000,000	2,193,860	2,050,455	0	(10,453)	0	(10,453)	0	2,040,002	0	37,838	37,838	66,597	03/16/2021.	2FE
92857W AZ 3	VODAFONE GROUP PLC 2.500	D	06/20/2019.	TENDERED		3,009,780	3,000,000	2,966,790	2,986,502	0	1,617	0	1,617	0	2,988,119	0	21,661	21,661	55,000	09/26/2022.	2FE
92857W BC 3	VODAFONE GROUP PLC 2.950	D	06/20/2019.	TENDERED		2,030,520	2,000,000	1,990,740	1,995,788	0	443	0	443	0	1,996,231	0	34,289	34,289	49,331	02/19/2023.	2FE
00841U AN 6	ABMT 2014-2 A13 3.500		06/25/2019.	PAID ON PRINCIPAL		71,141	71,141	71,963	72,345	0	(1,204)	0	(1,204)	0	71,141	0	0	0	1,047	09/25/2044.	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500		06/25/2019.	PAID ON PRINCIPAL		42,984	42,984	43,393	43,457	0	(473)	0	(473)	0	42,984	0	0	0	666	07/25/2045.	1FM
00842B AE 7	ABMT 2015-5 A5 3.500		06/25/2019.	PAID ON PRINCIPAL		324,765	324,765	326,717	326,872	0	(2,107)	0	(2,107)	0	324,765	0	0	0	3,362	07/25/2045.	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500		06/25/2019.	PAID ON PRINCIPAL		351,597	351,597	353,464	353,732	0	(2,136)	0	(2,136)	0	351,597	0	0	0	5,179	09/25/2045.	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500		06/25/2019.	PAID ON PRINCIPAL		117,199	117,199	119,103	119,196	0	(1,997)	0	(1,997)	0	117,199	0	0	0	1,726	09/25/2045.	1FM
00842C AC 9	ABMT 2015-7 A3 3.500		06/25/2019.	PAID ON PRINCIPAL		659,451	659,451	649,405	649,777	(0)	9,674	0	9,674	0	659,451	0	0	0	10,313	10/25/2045.	1FM
00842T AE 8	ABMT 2016-1 A5 3.500		06/25/2019.	PAID ON PRINCIPAL		94,795	94,795	96,039	95,899	0	(1,104)	0	(1,104)	0	94,795	0	0	0	1,424	12/25/2045.	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500		06/25/2019.	PAID ON PRINCIPAL		157,195	157,195	159,061	159,367	0	(2,172)	0	(2,172)	0	157,195	0	0	0	2,455	03/25/2046.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 4.409		06/25/2019.	PAID ON PRINCIPAL		53,393	53,393	36,041	25,135	0	28,258	0	28,258	0	53,393	0	0	0	1,052	10/25/2035.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 4.409		06/25/2019.	WRITTEN OFF		0	301	203	142	0	(5)	0	(5)	0	136	0	(136)	(136)	6	10/25/2035.	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.426		06/25/2019.	PAID ON PRINCIPAL		33,113	33,113	18,485	10,744	0	22,369	0	22,369	0	33,113	0	0	0	490	12/25/2036.	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500		06/25/2019.	PAID ON PRINCIPAL		80,655	80,655	81,354	82,001	0	(1,346)	0	(1,346)	0	80,655	0	0	0	1,144	11/25/2044.	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		06/25/2019.	PAID ON PRINCIPAL		30,191	30,191	22,417	24,415	0	5,775	0	5,775	0	30,191	0	0	0	638	07/25/2035.	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		06/25/2019.	PAID ON PRINCIPAL		2,495	2,495	2,376	1,739	0	756	0	756	0	2,495	0	0	0	52	02/25/2021.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.627		06/28/2019.	PAID ON PRINCIPAL		13,820	13,820	13,181	13,182	0	638	0	638	0	13,820	0	0	0	223	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.627		04/28/2019.	WRITTEN OFF		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.627		06/28/2019.	RECOVERY OF PAR WRITE-OFF.		0	(12)	(12)	(12)	0	0	0	0	0	(12)	0	12	12	0	12/28/2033.	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		05/25/2019.	PAID ON PRINCIPAL		375,647	375,647	374,348	364,479	(0)	11,167	0	11,167	0	375,647	0	0	0	7,801	02/25/2020.	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500		06/25/2019.	PAID ON PRINCIPAL		100,472	100,472	97,009	96,862	0	3,610	0	3,610	0	100,472	0	0	0	1,495	08/25/2043.	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000		06/25/2019.	PAID ON PRINCIPAL		3,398,064	3,398,064	3,437,682	3,419,576	0	(21,512)	0	(21,512)	0	3,398,064	0	0	0	45,203	12/25/2044.	1FM
12652C AA 7	CSMC 2017-HL2 A1 3.500		06/25/2019.	PAID ON PRINCIPAL		355,699	355,699	359,562	359,491	0	(3,792)	0	(3,792)	0	355,699	0	0	0	5,510	10/25/2047.	1FM
12652C AC 3	CSMC 2017-HL2 A3 3.500		06/25/2019.	PAID ON PRINCIPAL		237,133	237,133	240,690	240,485	0	(3,352)	0	(3,352)	0	237,133	0	0	0	3,673	10/25/2047.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2019.	PAID ON PRINCIPAL		5,125	5,125	4,441	459	0	4,666	0	4,666	0	5,125	0	0	0	122	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2019.	WRITTEN OFF		0	26	22	2	0	(0)	0	(0)	0	2	0	(2)	(2)	1	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		05/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(7)	(6)	(1)	0	0	0	0	0	(1)	0	1	1	0	08/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2019.	PAID ON PRINCIPAL		32,408	32,408	29,005	15,125	0	17,284	0	17,284	0	32,408	0	0	0	730	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2019.	WRITTEN OFF		0	7,273	6,509	3,394	0	(96)	0	(96)	0	3,298	0	(3,298)	(3,298)	187	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		05/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(1,158)	(1,037)	(541)	0	16	0	16	0	(525)	0	525	525	0	11/25/2035.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/25/2019.	PAID ON PRINCIPAL		100,094	100,094	77,592	50,033	0	50,061	0	50,061	0	100,094	0	0	0	2,702	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/25/2019.	WRITTEN OFF		0	2,776	2,152	1,388	0	(57)	0	(57)	0	1,331	0	(1,331)	(1,331)	86	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		04/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(27)	(21)	(13)	0	0	0	0	0	(13)	0	13	13	0	07/25/2037.	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500		06/25/2019.	PAID ON PRINCIPAL		193,441	193,441	175,222	173,818	(0)	19,623	0	19,623	0	193,441	0	0	0	1,864	03/25/2043.	1FM
29978C AA 8	EVER 2018-1 A1(144A) 3.500		06/25/2019.	PAID ON PRINCIPAL		118,494	118,494	117,161	117,171	0	1,322	0	1,322	0	118,494	0	0	0	1,874	02/25/2048.	1FM
29978C AD 2	EVER 2018-1 A4 (144A) 3.500		06/25/2019.	PAID ON PRINCIPAL		92,936	92,936	93,038	93,029	0	(93)	0	(93)	0	92,936	0	0	0	1,470	02/25/2048.	1FM

SCHEDULE D - PART 4

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

1	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)
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	06/25/2019.	PAID ON PRINCIPAL		83,306	83,306	84,035	84,251	0	(944)	0	(944)	0	83,306	0	0	0	1,201	11/25/2044.	1FM
33850B AC 1	FSMT 2017-1 1A3 3.500	..	06/25/2019.	PAID ON PRINCIPAL		174,100	174,100	176,657	176,538	0	(2,438)	0	(2,438)	0	174,100	0	0	0	2,400	03/25/2047.	1FM
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500	..	06/25/2019.	PAID ON PRINCIPAL		835,588	835,588	828,146	828,224	0	7,363	0	7,363	0	835,588	0	0	0	12,530	03/25/2048.	1FM
33850T AE 8	FSMT 2018-1 A5 (144A) 3.500	..	06/25/2019.	PAID ON PRINCIPAL		522,242	522,242	523,792	523,643	0	(1,401)	0	(1,401)	0	522,242	0	0	0	7,831	03/25/2048.	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO 2.704	..	06/25/2019.	PAID ON PRINCIPAL		26,075	26,075	10,723	3,391	0	22,683	0	22,683	0	26,075	0	0	0	235	03/25/2037.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 3.573	..	06/25/2019.	PAID ON PRINCIPAL		4,157	4,157	3,758	3,699	0	458	0	458	0	4,157	0	0	0	62	01/25/2035.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.328	..	06/25/2019.	PAID ON PRINCIPAL		2,610	2,610	2,379	2,303	0	307	0	307	0	2,610	0	0	0	40	03/25/2037.	3FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.328	..	06/25/2019.	WRITTEN OFF		0	4,998	4,557	4,410	0	398	0	398	0	4,809	0	(4,809)	(4,809)	94	03/25/2037.	3FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.328	..	04/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(231)	(210)	(203)	0	(18)	0	(18)	0	(221)	0	221	221	0	03/25/2037.	3FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000	..	06/25/2019.	PAID ON PRINCIPAL		3,180	3,180	3,084	1,773	0	1,406	0	1,406	0	3,180	0	0	0	66	08/25/2020.	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 4.518	..	06/25/2019.	PAID ON PRINCIPAL		6,749	6,749	5,956	5,495	0	1,253	0	1,253	0	6,749	0	0	0	123	07/25/2035.	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500	..	06/25/2019.	PAID ON PRINCIPAL		319,263	319,263	314,635	314,166	0	5,097	0	5,097	0	319,263	0	0	0	4,060	01/25/2044.	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500	..	06/25/2019.	PAID ON PRINCIPAL		98,646	98,646	99,201	99,059	0	(413)	0	(413)	0	98,646	0	0	0	1,018	10/25/2029.	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250	..	06/25/2019.	PAID ON PRINCIPAL		36,333	36,333	35,243	17,629	0	18,704	0	18,704	0	36,333	0	0	0	814	11/25/2035.	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	..	06/25/2019.	PAID ON PRINCIPAL		7,002	7,002	7,166	7,133	0	(131)	0	(131)	0	7,002	0	0	0	199	02/25/2034.	1FM
69371V AA 5	PSMC 2018-1A A1 3.500	..	06/25/2019.	PAID ON PRINCIPAL		205,846	205,846	203,241	203,273	0	2,573	0	2,573	0	205,846	0	0	0	3,064	02/25/2048.	1FM
69371V AC 1	PSMC 2018-1A A3 3.500	..	06/25/2019.	PAID ON PRINCIPAL		283,611	283,611	283,256	283,241	0	370	0	370	0	283,611	0	0	0	4,222	02/25/2048.	1FM
81745R AB 6	SEMT 2013-3 A2 2.500	..	06/25/2019.	PAID ON PRINCIPAL		132,648	132,648	117,824	118,807	0	13,841	0	13,841	0	132,648	0	0	0	1,465	03/25/2043.	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325	..	06/25/2019.	PAID ON PRINCIPAL		127,338	127,338	113,035	113,011	0	14,326	0	14,326	0	127,338	0	0	0	1,239	04/25/2043.	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500	..	06/25/2019.	PAID ON PRINCIPAL		185,792	185,792	168,001	168,031	0	17,761	0	17,761	0	185,792	0	0	0	1,943	04/25/2043.	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000	..	06/25/2019.	PAID ON PRINCIPAL		86,399	86,399	87,884	87,607	0	(1,208)	0	(1,208)	0	86,399	0	0	0	1,123	01/25/2045.	1FM
81746G AA 1	SEMT 2017-7 A1 (144A) 3.500	..	06/25/2019.	PAID ON PRINCIPAL		112,682	112,682	114,918	114,836	0	(2,154)	0	(2,154)	0	112,682	0	0	0	1,752	10/25/2047.	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000	..	06/25/2019.	PAID ON PRINCIPAL		30,109	30,109	29,041	26,544	0	3,566	0	3,566	0	30,109	0	0	0	644	08/25/2036.	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000	..	06/25/2019.	WRITTEN OFF		0	4,705	4,538	4,148	0	49	0	49	0	4,197	0	(4,197)	(4,197)	106	08/25/2036.	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500	..	06/25/2019.	PAID ON PRINCIPAL		138,653	138,653	117,436	90,543	0	48,110	0	48,110	0	138,653	0	0	0	3,363	03/25/2036.	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500	..	06/25/2019.	WRITTEN OFF		0	1,428	1,209	932	0	(12)	0	(12)	0	921	0	(921)	(921)	32	03/25/2036.	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000	..	06/25/2019.	PAID ON PRINCIPAL		55,403	55,403	46,539	31,120	0	24,283	0	24,283	0	55,403	0	0	0	1,218	09/25/2037.	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000	..	06/25/2019.	WRITTEN OFF		0	10,200	8,568	5,729	0	(66)	0	(66)	0	5,663	0	(5,663)	(5,663)	205	09/25/2037.	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000	..	05/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(81)	(68)	(46)	0	1	0	1	0	(45)	0	45	45	0	09/25/2037.	1FM
97652Q AD 1	WIN 2014-2 A4 3.500	..	06/20/2019.	PAID ON PRINCIPAL		54,839	54,839	55,781	56,462	0	(1,623)	0	(1,623)	0	54,839	0	0	0	838	09/20/2044.	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000	..	06/20/2019.	PAID ON PRINCIPAL		125,115	125,115	127,422	125,924	0	(809)	0	(809)	0	125,115	0	0	0	1,569	01/20/2045.	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500	..	06/20/2019.	PAID ON PRINCIPAL		33,419	33,419	33,899	33,923	0	(505)	0	(505)	0	33,419	0	0	0	487	01/20/2046.	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809	..	06/10/2019.	PAID ON PRINCIPAL		371,266	371,266	370,379	370,406	0	860	0	860	0	371,266	0	0	0	4,348	03/10/2033.	1FM
12625K AD 7	COMM 2013-CR8 A4 3.334	..	04/10/2019.	PAID ON PRINCIPAL		3,085	3,085	2,940	2,994	(0)	91	0	91	0	3,085	0	0	0	34	06/10/2046.	1FM
12592R BD 0	COMM 2014-CR21 A2 3.095	..	05/10/2019.	PAID ON PRINCIPAL		6,945,545	6,945,545	6,939,033	6,939,133	0	6,412	0	6,412	0	6,945,545	0	0	0	237,904	12/10/2047.	1FE
23305Y AD 1	DBUBS 2011-LC3A A4 4.551	..	06/10/2019.	PAID ON PRINCIPAL		269,194	269,194	271,867	269,452	0	(258)	0	(258)	0	269,194	0	0	0	6,504	08/10/2044.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 3.817	..	06/10/2019.	PAID ON PRINCIPAL		304,935	304,935	307,973	305,241	0	(306)	0	(306)	0	304,935	0	0	0	4,853	08/10/2044.	1FM
46642E AX 4	JPMBB 2014-C21 A4 3.492	..	06/15/2019.	PAID ON PRINCIPAL		126,216	126,216	127,478	126,871	0	(655)	0	(655)	0	126,216	0	0	0	2,284	08/15/2047.	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	..	06/12/2019.	PAID ON PRINCIPAL		31,122	31,122	31,122	31,075	0	48	0	48	0	31,122	0	0	0	344	04/12/2023.	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500	..	06/15/2019.	PAID ON PRINCIPAL		232,321	232,321	220,274	225,589	0	6,733	0	6,733	0	232,321	0	0	0	6,842	08/15/2030.	1FE
20846Q HN 1	CNF 2001-3 A4 6.910	..	06/01/2019.	PAID ON PRINCIPAL		86,160	86,160	86,155	86,160	0	0	0	0	0	86,160	0	0	0	2,503	05/01/2033.	5FE

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)
233864 AB 3	DTRT 2018-1 A2 (144A) 2.600	..	06/15/2019.	PAID ON PRINCIPAL		1,795,483	1,795,483	1,793,520	1,793,905	0	1,578	0	1,578	0	1,795,483	0	0	0	19,537	05/15/2020.	1FE
393505 BC 5	GT 1993-2 B 8.000	..	06/15/2019.	WRITTEN OFF		0	34	32	0	0	0	0	0	0	0	0	0	0	0	03/15/2021.	6*
393505 BC 5	GT 1993-2 B 8.000	..	05/15/2019.	RECOVERY OF PAR WRITE-OFF.		0	(655,683)	(609,654)	0	0	0	0	0	0	0	0	0	0	0	03/15/2021.	6*
393505 RJ 3	GT 1996-10 M1 7.240	..	06/15/2019.	PAID ON PRINCIPAL		194,636	194,636	200,202	194,660	0	(24)	0	(24)	0	194,636	0	0	0	5,829	11/15/2028.	2FE
50116W AC 9	KCOT 2016-1A A3 (144A) 1.500	..	06/15/2019.	PAID ON PRINCIPAL		1,710,045	1,710,045	1,697,754	1,699,485	0	10,561	0	10,561	0	1,710,045	0	0	0	10,664	07/15/2020.	1FE
50117N AC 8	KCOT 2017-1A A3 (144A) 1.880	..	06/15/2019.	PAID ON PRINCIPAL		180,428	180,428	178,983	178,983	0	1,445	0	1,445	0	180,428	0	0	0	565	08/16/2021.	1FE
674135 DQ 8	OAK 1998-B M2 7.025	..	04/15/2019.	WRITTEN OFF		0	4,930	307	0	0	0	0	0	0	0	0	0	0	107	05/15/2023.	6*
674135 DQ 8	OAK 1998-B M2 7.025	..	06/15/2019.	RECOVERY OF PAR WRITE-OFF.		0	(3,310)	(206)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6*
67087T DW 8	OAK 2002-C A1 5.410	..	06/15/2019.	PAID ON PRINCIPAL		45,726	45,726	41,824	38,627	0	7,099	0	7,099	0	45,726	0	0	0	1,015	11/15/2032.	5FE
3899999.	Total - Bonds - Industrial and Miscellaneous					196,839,459	195,025,341	197,152,820	193,487,140	1,827,351	134,648	209,594	1,752,404	0	195,239,544	0	1,468,511	1,468,511	5,395,353	XXX	XXX
8399997.	Total - Bonds - Part 4					509,169,206	500,471,535	517,135,424	504,320,379	1,827,351	(410,195)	209,594	1,207,562	0	505,527,941	0	3,509,861	3,509,861	9,382,023	XXX	XXX
8399999.	Total - Bonds					509,169,206	500,471,535	517,135,424	504,320,379	1,827,351	(410,195)	209,594	1,207,562	0	505,527,941	0	3,509,861	3,509,861	9,382,023	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY	..	06/07/2019.	VARIOUS	1,202.000	179,339	XXX	138,518	138,518	0	0	0	0	0	138,518	0	40,821	40,821	2,700	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC	..	06/28/2019.	VARIOUS	6,735.000	1,371,378	XXX	1,074,185	1,172,227	(98,042)	0	0	(98,042)	0	1,074,185	0	297,194	297,194	20,138	XXX	L
101121 10 1	BOSTON PROPERTIES INC	..	06/20/2019.	VARIOUS	7,636.000	1,029,975	XXX	1,016,444	0	0	0	0	0	0	1,016,444	0	13,531	13,531	0	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST	..	04/17/2019.	JEFFERIES & CO NA ALGO	2,200.000	33,666	XXX	33,822	0	0	0	0	0	0	33,822	0	(156)	(156)	418	XXX	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC	..	06/28/2019.	VARIOUS	18,643.000	335,937	XXX	273,866	273,866	0	0	0	0	0	273,866	0	62,072	62,072	10,440	XXX	L
11282X 10 3	BROOKFIELD PROP REIT INC CL A	..	05/08/2019.	VARIOUS	25,905.000	532,811	XXX	457,712	0	0	0	0	0	0	457,712	0	75,098	75,098	8,549	XXX	L
21871N 10 1	CORECIVIC INC	..	06/27/2019.	VARIOUS	27,462.000	572,420	XXX	489,647	489,647	0	0	0	0	0	489,647	0	82,773	82,773	23,892	XXX	L
222795 50 2	COUSINS PROPERTIES INC	..	06/28/2019.	VARIOUS	3,665.120	136,453	XXX	115,762	115,762	0	0	0	0	0	115,762	0	20,691	20,691	0	XXX	L
22822V 10 1	CROWN CASTLE INTL	..	06/07/2019.	BMO CAP MARKETS CORP NA A.	276.000	37,510	XXX	29,982	29,982	0	0	0	0	0	29,982	0	7,528	7,528	311	XXX	L
229663 10 9	CUBESMART	..	05/14/2019.	EVERCORE ISI NA CASH (226)	1,102.000	36,018	XXX	31,076	31,616	(540)	0	0	(540)	0	31,076	0	4,942	4,942	705	XXX	L
23283R 10 0	CYRUSONE INC	..	06/07/2019.	VARIOUS	4,864.000	295,257	XXX	255,185	257,208	(2,024)	0	1,450	(3,474)	0	253,735	0	41,522	41,522	4,475	XXX	L
252784 30 1	DIAMONDROCK HOSPITALITY CO	..	06/25/2019.	VARIOUS	87,766.000	913,482	XXX	832,238	556,477	0	0	0	0	0	832,238	0	81,244	81,244	18,569	XXX	L
253868 10 3	DIGITAL REALTY TRUST INC	..	06/03/2019.	VARIOUS	7,449.000	872,859	XXX	859,488	0	0	0	0	0	0	859,488	0	13,371	13,371	7,625	XXX	L
25960P 10 9	DOUGLAS EMMETT INC	..	06/03/2019.	VARIOUS	14,726.000	598,500	XXX	502,598	502,598	0	0	0	0	0	502,598	0	95,902	95,902	3,829	XXX	L
29444U 70 0	EQUINIX INC	..	06/07/2019.	VARIOUS	1,368.000	641,847	XXX	482,048	482,302	(255)	0	0	(255)	0	482,048	0	159,799	159,799	3,769	XXX	L
30225T 10 2	EXTRA SPACE STORAGE INC	..	05/14/2019.	ROBERT W BAIRD & CO. NA	606.000	64,158	XXX	51,570	54,831	(3,260)	0	0	(3,260)	0	51,570	0	12,588	12,588	521	XXX	L
35086T 10 9	FOUR CORNERS PROP TRUST INC	..	05/06/2019.	JP MORGAN SEC NA ALGO	1,716.000	49,466	XXX	44,299	44,959	(661)	0	0	(661)	0	44,299	0	5,168	5,168	1,315	XXX	L
40609P 10 5	HALLADOR ENERGY CO	..	06/17/2019.	VARIOUS	21,740.000	116,621	XXX	121,048	44,089	0	0	5,565	(5,565)	0	115,483	0	1,138	1,138	1,021	XXX	L
42225P 50 1	HEALTHCARE TRST OF AMER INC REIT	..	05/28/2019.	VARIOUS	10,237.000	286,619	XXX	239,239	259,098	(19,860)	0	0	(19,860)	0	239,239	0	47,380	47,380	6,347	XXX	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN	..	05/06/2019.	MERRILL LYNCH NA ALGO 161	1,216.000	43,014	XXX	35,337	35,337	0	0	0	0	0	35,337	0	7,677	7,677	304	XXX	L
46187W 10 7	INVITATION HOMES INC	..	04/08/2019.	VARIOUS	8,126.000	197,018	XXX	163,170	163,170	0	0	0	0	0	163,170	0	33,848	33,848	1,056	XXX	L
46581@ 10 8	IVANS INC STUB	..	05/10/2019.	DIRECT WITH COMPANY	1.000	132,766	XXX	0	0	0	0	0	0	0	0	0	132,766	132,766	0	XXX	U
46590V 10 0	JBG SMITH PROPERTIES	..	04/17/2019.	VARIOUS	17,643.000	731,254	XXX	651,665	400,176	0	0	0	0	0	651,665	0	79,589	79,589	3,736	XXX	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CL A	..	04/08/2019.	OPPENHEIMER & CO. INC NA	1,169.000	37,842	XXX	30,873	30,873	0	0	0	0	0	30,873	0	6,968	6,968	1,067	XXX	L
554382 10 1	MACERICH CO	..	06/20/2019.	VARIOUS	23,765.000	818,319	XXX	978,108	0	0	0	0	0	0	978,108	0	(159,789)	(159,789)	12,319	XXX	L
58463J 30 4	MEDICAL PROPERTIES TRUST INC	..	05/28/2019.	VARIOUS	40,110.000	717,231	XXX	676,160	0	0	0	0	0	0	676,160	0	41,071	41,071	10,028	XXX	L
65341D 10 2	NEXPOINT RESIDENTIAL TRUST INC	..	05/06/2019.	MERRILL LYNCH NA ALGO 161	950.000	37,174	XXX	31,372	33,298	(1,925)	0	0	(1,925)	0	31,372	0	5,802	5,802	261	XXX	L
700517 10 5	PARK HOTELS & RESORTS INC	..	06/03/2019.	VARIOUS	70,295.000	2,071,016	XXX	1,957,591	814,577	0	0	1,360	(1,360)	0	1,956,232	0	114,784	114,784	28,836	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
70509V 10 0	PEBBLEBROOK HOTEL TRUST	..	05/14/2019.	VARIOUS	7,601.000	239,561	XXX	215,184	215,184	0	0	0	0	0	215,184	0	24,377	24,377	4,772	XXX	L
720190 20 6	PIEDMONT OFFICE REAL TRUST CL A	..	06/03/2019.	WELLS FARGO NA ALGO 250	1,300.000	26,617	XXX	22,152	22,152	0	0	0	0	0	22,152	0	4,465	4,465	819	XXX	L
74340W 10 3	PROLOGIS INC	..	05/28/2019.	VARIOUS	2,644.000	199,379	XXX	155,256	155,256	0	0	0	0	0	155,256	0	44,123	44,123	1,401	XXX	L
75134P 30 3	RAMACO RESOURCES INC	..	06/21/2019.	VARIOUS	23,585.000	141,024	XXX	145,755	0	0	0	5,346	(5,346)	0	140,410	0	615	615	0	XXX	L
758849 10 3	REGENCY CENTERS CORP	..	06/28/2019.	VARIOUS	4,596.000	311,661	XXX	241,547	269,693	(28,146)	0	0	(28,146)	0	241,547	0	70,114	70,114	12,482	XXX	L
78377T 10 7	RYMAN HOSPITALITY PROPERTIES	..	06/28/2019.	VARIOUS	4,072.000	333,845	XXX	271,562	271,562	0	0	0	0	0	271,562	0	62,283	62,283	7,126	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC	..	06/28/2019.	VARIOUS	4,335.000	736,419	XXX	669,107	728,237	(59,129)	0	0	(59,129)	0	669,107	0	67,312	67,312	10,852	XXX	L
862121 10 0	STORE CAPITAL CORPORATION	..	06/28/2019.	VARIOUS	3,567.000	119,759	XXX	80,079	100,982	(20,903)	0	0	(20,903)	0	80,079	0	39,680	39,680	2,354	XXX	L
866674 10 4	SUN COMMUNITIES INC	..	06/28/2019.	VARIOUS	999.000	124,115	XXX	91,279	101,608	(10,330)	0	0	(10,330)	0	91,279	0	32,836	32,836	749	XXX	L
87266J 10 4	TPI COMPOSITES INC	..	04/18/2019.	VARIOUS	67,543.000	2,068,556	XXX	2,066,280	0	0	0	133,199	(133,199)	0	1,933,081	0	135,475	135,475	0	XXX	L
88650V 20 8	TIER REIT INC	..	06/17/2019.	VARIOUS	8,442.750	627,541	XXX	552,863	552,863	58,139	0	0	58,139	0	611,002	0	16,539	16,539	4,824	XXX	L
92339V 10 0	VEREIT INC	..	06/28/2019.	UBS SECURITIES NA ALGO 642	4,700.000	42,500	XXX	33,587	33,605	(18)	0	0	(18)	0	33,587	0	8,914	8,914	1,293	XXX	L
925652 10 9	VICI PROPERTIES INC	..	06/11/2019.	VARIOUS	11,771.000	264,056	XXX	214,761	221,059	(6,299)	0	0	(6,299)	0	214,761	0	49,295	49,295	6,768	XXX	L
929042 10 9	VORNADO REALTY TRUST	..	04/17/2019.	VARIOUS	6,771.000	449,742	XXX	420,005	420,005	0	0	0	0	0	420,005	0	29,737	29,737	4,469	XXX	L
95040Q 10 4	WELLTOWER INC	..	06/21/2019.	VARIOUS	11,499.000	961,614	XXX	736,097	798,146	(62,049)	0	0	(62,049)	0	736,097	0	225,517	225,517	20,008	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					19,536,340	XXX	17,488,517	9,820,964	(255,302)	0	146,920	(402,222)	0	17,399,736	0	2,136,603	2,136,603	250,148	XXX	XXX
9799997.	Total - Common Stocks - Part 4					19,536,340	XXX	17,488,517	9,820,964	(255,302)	0	146,920	(402,222)	0	17,399,736	0	2,136,603	2,136,603	250,148	XXX	XXX
9799999.	Total - Common Stocks					19,536,340	XXX	17,488,517	9,820,964	(255,302)	0	146,920	(402,222)	0	17,399,736	0	2,136,603	2,136,603	250,148	XXX	XXX
9899999.	Total - Preferred and Common Stocks					19,536,340	XXX	17,488,517	9,820,964	(255,302)	0	146,920	(402,222)	0	17,399,736	0	2,136,603	2,136,603	250,148	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					528,705,546	XXX	534,623,941	514,141,343	1,572,049	(410,195)	356,514	805,340	0	522,927,677	0	5,646,464	5,646,464	9,632,171	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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 - BARC A TREASURY		1	151,654	151,654	07/01/2019
	REPO - BNP A TREASURY		1	33,051,287	33,051,287	07/01/2019
	REPO - HSBC A TREASURY		1	33,051,287	33,051,287	07/01/2019
	REPO - JP A TREASURY		1	33,051,287	33,051,287	07/01/2019
0199999.	U.S. Government - Issuer Obligations			99,305,515	99,305,515	XXX
0599999.	Total - U.S. Government			99,305,515	99,305,515	XXX
Totals						
6499999.	Total - Issuer Obligations			99,305,515	99,305,515	XXX
7099999.	Subtotal - Bonds			99,305,515	99,305,515	XXX
9999999.	Totals			99,305,515	99,305,515	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(45,834,500) Book/Adjusted Carrying Value $.....(45,834,500)
2. Average balance for the year: Fair Value $.....176,428,151 Book/Adjusted Carrying Value $.....176,428,151
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....99,305,515 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Business Bank Los Angeles, CA		0.000	0	0	1,195,882	545,967	1,435,165	XXX
Bankers Trust Phoenix, AZ		0.000	0	0	567,019	563,752	658,162	XXX
JP Morgan Chase San Antonio, TX		0.000	0	0	824,878	1,248,358	1,314,699	XXX
Hinsdale Bank & Trust Hinsdale, IL		0.000	0	0	230,239	411,332	287,916	XXX
Midfirst Bank Denver, CO		0.000	0	0	1,018,160	1,431,421	1,937,091	XXX
Suntrust Bank Nashville, TN		0.000	0	0	553,497	350,971	295,030	XXX
US Bank St Paul, MN		0.000	0	0	3,839,605	6,004,212	3,666,589	XXX
Wells Fargo San Francisco, CA		0.000	0	0	3,786,649	2,049,214	2,554,641	XXX
Wells Fargo Portland, OR		0.000	0	0	216,390	263,751	214,680	XXX
Commerce Bank Kansas City, MO		0.000	0	0	561,782	395,111	438,882	XXX
CIBC Mellon Toronto,ON		0.000	0	0	75,490	(1)	635,017	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	344,692	557,978	559,771	XXX
First National Bank of Anchorage Anchorage,AK		0.000	0	0	10,000	10,000	10,000	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	794,039	743,956	1,058,256	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	2,038,377	7,033,108	6,206,005	XXX
TD Bank Toronto,ON		0.000	0	0	11,376,605	5,801,909	10,639,435	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	27,433,303	27,411,040	31,911,339	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	27,433,303	27,411,040	31,911,339	XXX
0599999. Total Cash	XXX	XXX	0	0	27,433,303	27,411,040	31,911,339	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
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	LEHMAN BROTHERS HOLDINGS		02/01/2010	3.950	11/10/2009	0	0	(8,431)
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						0	0	(8,431)
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						0	0	(8,431)
Total Bonds								
7799999. Subtotals - Issuer Obligations						0	0	(8,431)
8399999. Subtotals - Bonds						0	0	(8,431)
8899999. Total - Cash Equivalents						0	0	(8,431)

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

SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(4,852)	0	0	23,101
2. Alaska AK	0	0	0	0	(48)	0	0	231
3. Arizona AZ	0	0	0	0	(4,580)	0	0	44,125
4. Arkansas AR	0	0	0	0	(6,483)	0	0	41,279
5. California CA	0	0	0	0	(5,020)	517,935	0	43,360
6. Colorado CO	0	0	0	0	(2,034)	0	0	30,380
7. Connecticut CT	0	0	0	0	(2,812)	0	0	17,087
8. Delaware DE	0	0	0	0	(656)	0	0	1,706
9. District of Columbia DC	0	0	0	0	(7,719)	0	0	38,710
10. Florida FL	0	0	0	0	(10,513)	0	0	69,446
11. Georgia GA	0	0	0	0	(14,408)	0	0	70,680
12. Hawaii HI	0	0	0	0	(436)	0	0	2,788
13. Idaho ID	0	0	0	0	(35)	0	0	80
14. Illinois IL	0	0	0	0	(12,649)	187,965	0	71,025
15. Indiana IN	0	0	0	0	(1,823)	0	0	(12,993)
16. Iowa IA	0	0	0	0	(10,272)	0	0	57,234
17. Kansas KS	0	0	0	0	(2,227)	0	0	3,736
18. Kentucky KY	0	0	0	0	(3,384)	0	0	16,482
19. Louisiana LA	0	0	0	0	(10,534)	0	0	48,747
20. Maine ME	0	0	0	0	(2,306)	0	0	12,552
21. Maryland MD	0	0	0	0	(510)	0	0	5,233
22. Massachusetts MA	0	0	0	0	(3,146)	0	0	36,296
23. Michigan MI	0	0	0	0	(2,341)	0	0	18,184
24. Minnesota MN	0	0	0	0	(6,765)	0	0	40,613
25. Mississippi MS	0	0	0	0	(6,514)	0	0	46,939
26. Missouri MO	0	0	0	0	(4,084)	0	0	23,434
27. Montana MT	0	0	0	0	(942)	50,000	1	15,890
28. Nebraska NE	0	0	0	0	(3,239)	0	0	19,268
29. Nevada NV	0	0	0	0	(1,622)	0	0	8,619
30. New Hampshire NH	0	0	0	0	(637)	0	0	3,413
31. New Jersey NJ	0	0	0	0	(1,953)	0	0	12,987
32. New Mexico NM	0	0	0	0	(237)	0	0	(1,441)
33. New York NY	0	0	438	(1)	(5,288)	6,747,948	1	11,277
34. North Carolina NC	0	0	0	0	(10,102)	0	0	58,162
35. North Dakota ND	0	0	0	0	(2,109)	0	0	13,196
36. Ohio OH	0	0	0	0	(6,866)	0	0	33,222
37. Oklahoma OK	0	0	0	0	(295)	0	0	1,939
38. Oregon OR	0	0	0	0	(361)	0	0	2,073
39. Pennsylvania PA	0	0	0	0	(2,502)	2	1	22,584
40. Rhode Island RI	0	0	0	0	(327)	0	0	1,982
41. South Carolina SC	0	0	0	0	(1,614)	0	0	17,399
42. South Dakota SD	0	0	0	0	(2,563)	0	0	12,148
43. Tennessee TN	0	0	0	0	(5,800)	0	0	32,740
44. Texas TX	0	0	0	0	(10,138)	0	0	77,063
45. Utah UT	0	0	0	0	(5,721)	0	0	27,512
46. Vermont VT	0	0	0	0	(134)	0	0	670
47. Virginia VA	0	0	0	0	(13,924)	0	0	95,393
48. Washington WA	0	0	0	0	(1,078)	0	0	12,425
49. West Virginia WV	0	0	0	1	(3,132)	0	0	86,231
50. Wisconsin WI	0	0	0	0	740,152	1,000,000	1	83,779
51. Wyoming WY	0	0	0	0	(262)	0	0	1,304
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	250,000	0	(153)	0	1	1,890
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	26,175
58. Aggregate Other Alien OT	0	0	0	0	(27)	0	0	47
59. Totals	0	0	250,438	0	532,973	8,503,850	5	1,428,401
DETAILS OF WRITE-INS								
58001. GBR United Kingdom	0	0	0	0	(28)	0	0	40
58002. Other Alien Combined	0	0	0	0	1	0	0	7
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	(27)	0	0	47

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

SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(7,216)	0	0	34,359
2. Alaska AK	0	0	0	0	(152)	0	0	724
3. Arizona AZ	0	0	0	0	(3,146)	0	0	30,311
4. Arkansas AR	0	0	0	0	(4,472)	0	0	28,477
5. California CA	0	0	0	0	(14,645)	0	0	126,485
6. Colorado CO	0	0	0	0	(3,961)	0	0	59,155
7. Connecticut CT	0	0	0	0	(14,610)	0	0	88,784
8. Delaware DE	0	0	0	0	(3,300)	0	0	8,584
9. District of Columbia DC	0	0	0	0	(6,536)	0	0	32,778
10. Florida FL	0	0	0	0	(26,896)	0	0	177,673
11. Georgia GA	0	0	0	0	(29,614)	0	0	145,273
12. Hawaii HI	0	0	0	0	(246)	0	0	1,569
13. Idaho ID	0	0	0	0	(1)	0	0	1
14. Illinois IL	0	0	0	0	(23,443)	150,000	1	131,630
15. Indiana IN	0	0	0	0	(1,014)	0	0	(7,227)
16. Iowa IA	0	0	0	0	(3,057)	0	0	17,034
17. Kansas KS	0	0	0	0	(3,344)	0	0	5,612
18. Kentucky KY	0	0	0	0	(2,559)	0	0	12,464
19. Louisiana LA	0	0	0	0	(6,813)	0	0	31,526
20. Maine ME	0	0	0	0	(3,232)	0	0	17,595
21. Maryland MD	0	0	0	0	(2,450)	0	0	25,129
22. Massachusetts MA	0	0	0	0	(1,102)	0	0	12,710
23. Michigan MI	0	0	0	0	(3,399)	0	0	26,398
24. Minnesota MN	0	0	0	0	(5,806)	0	0	34,852
25. Mississippi MS	0	0	0	0	(1,125)	0	0	8,104
26. Missouri MO	0	0	0	0	(1,169)	0	0	6,706
27. Montana MT	0	0	0	0	(940)	0	0	15,853
28. Nebraska NE	0	0	0	0	(3,621)	0	0	21,541
29. Nevada NV	0	0	0	0	(1,692)	0	0	8,994
30. New Hampshire NH	0	0	0	0	(1,996)	0	0	10,694
31. New Jersey NJ	0	0	0	0	(2,730)	0	0	18,156
32. New Mexico NM	0	0	0	0	(3,222)	0	0	(19,597)
33. New York NY	0	0	0	0	(4,241)	0	0	38,392
34. North Carolina NC	0	0	0	0	(20,170)	0	0	116,133
35. North Dakota ND	0	0	0	0	(1,607)	0	0	10,054
36. Ohio OH	0	0	0	0	(5,940)	0	0	28,746
37. Oklahoma OK	0	0	0	0	(1,704)	0	0	11,194
38. Oregon OR	0	0	0	0	(2,334)	0	0	13,387
39. Pennsylvania PA	0	0	0	0	(7,896)	0	0	71,266
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(3,488)	0	0	37,601
42. South Dakota SD	0	0	0	0	(1,971)	0	0	9,345
43. Tennessee TN	0	0	0	0	(14,600)	0	0	82,409
44. Texas TX	0	0	0	0	(10,391)	0	0	78,990
45. Utah UT	0	0	0	0	(2,508)	0	0	12,061
46. Vermont VT	0	0	0	0	(693)	0	0	3,468
47. Virginia VA	0	0	0	0	(3,461)	0	0	23,709
48. Washington WA	0	0	0	0	(4,813)	0	0	55,505
49. West Virginia WV	0	0	0	0	(1,086)	0	0	29,900
50. Wisconsin WI	0	0	0	0	(4,108)	0	0	34,951
51. Wyoming WY	0	0	0	0	(335)	0	0	1,666
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	(620)	0	0	7,661
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	91,391
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(279,476)	150,000	1	1,870,175
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

24767201945500102

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	(478)	0	0	2,278
2. Alaska AK	0	0	0	0	(135)	0	0	645
3. Arizona AZ	0	0	0	0	(205)	0	0	1,973
4. Arkansas AR	0	0	0	0	(1,083)	0	0	6,894
5. California CA	0	0	0	0	(1,483)	0	0	12,806
6. Colorado CO	0	0	0	0	(722)	0	0	10,776
7. Connecticut CT	0	0	0	0	(349)	0	0	2,122
8. Delaware DE	0	0	0	0	(99)	0	0	256
9. District of Columbia DC	0	0	0	0	(104)	0	0	519
10. Florida FL	0	0	0	0	(4,141)	0	0	27,357
11. Georgia GA	0	0	0	0	(986)	0	0	4,835
12. Hawaii HI	0	0	0	0	(95)	0	0	610
13. Idaho ID	0	0	0	0	(216)	0	0	490
14. Illinois IL	0	0	0	0	(530)	0	0	2,977
15. Indiana IN	0	0	0	0	(205)	0	0	(1,461)
16. Iowa IA	0	0	0	0	(1,162)	0	0	6,473
17. Kansas KS	0	0	0	0	(1,984)	0	0	3,329
18. Kentucky KY	0	0	0	0	(706)	0	0	3,440
19. Louisiana LA	0	0	0	0	(1,241)	0	0	5,740
20. Maine ME	0	0	0	0	(419)	0	0	2,282
21. Maryland MD	0	0	0	0	(527)	0	0	5,406
22. Massachusetts MA	0	0	0	0	(551)	0	0	6,355
23. Michigan MI	0	0	0	0	(532)	0	0	4,135
24. Minnesota MN	0	0	0	0	(975)	0	0	5,856
25. Mississippi MS	0	0	0	0	(208)	0	0	1,496
26. Missouri MO	0	0	0	0	(432)	0	0	2,478
27. Montana MT	0	0	0	0	(147)	0	0	2,484
28. Nebraska NE	0	0	0	0	(710)	0	0	4,222
29. Nevada NV	0	0	0	0	(251)	0	0	1,332
30. New Hampshire NH	0	0	0	0	(143)	0	0	767
31. New Jersey NJ	0	0	0	0	(989)	0	0	6,579
32. New Mexico NM	0	0	0	0	(248)	0	0	(1,511)
33. New York NY	0	0	0	1	(3,132)	1,250,000	3	28,359
34. North Carolina NC	0	0	0	0	(1,296)	0	0	7,462
35. North Dakota ND	0	0	0	0	(77)	0	0	483
36. Ohio OH	0	0	0	0	(564)	0	0	2,728
37. Oklahoma OK	0	0	0	0	(771)	0	0	5,065
38. Oregon OR	0	0	0	0	(110)	0	0	629
39. Pennsylvania PA	0	0	0	0	(791)	50,000	1	7,137
40. Rhode Island RI	0	0	0	0	(59)	0	0	356
41. South Carolina SC	0	0	0	0	(163)	0	0	1,752
42. South Dakota SD	0	0	0	0	(400)	0	0	1,894
43. Tennessee TN	0	0	0	0	(529)	0	0	2,988
44. Texas TX	0	0	0	0	(2,864)	0	0	21,770
45. Utah UT	0	0	0	0	(321)	0	0	1,545
46. Vermont VT	0	0	0	0	(127)	0	0	638
47. Virginia VA	0	0	0	0	(1,466)	0	0	10,041
48. Washington WA	0	0	0	0	(252)	0	0	2,902
49. West Virginia WV	0	0	0	0	(52)	0	0	1,435
50. Wisconsin WI	0	0	0	0	(492)	0	0	4,189
51. Wyoming WY	0	0	0	0	(111)	0	0	553
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	(2)	0	0	20
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	197,423
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	1	(35,634)	1,300,000	4	433,309
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

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

SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(1,121)	0	0	5,336
2. Alaska AK	0	0	0	0	(23)	0	0	111
3. Arizona AZ	0	0	0	0	(262)	0	0	2,526
4. Arkansas AR	0	0	(18,435)	0	(19,286)	0	0	5,416
5. California CA	0	0	0	0	(4,864)	0	0	42,012
6. Colorado CO	0	0	0	0	(959)	0	0	14,330
7. Connecticut CT	0	0	0	0	(607)	0	0	3,685
8. Delaware DE	0	0	0	0	(231)	0	0	602
9. District of Columbia DC	0	0	0	0	(429)	0	0	2,151
10. Florida FL	0	0	0	0	(3,959)	0	0	26,155
11. Georgia GA	0	0	0	0	(1,924)	0	0	9,439
12. Hawaii HI	0	0	0	0	(17)	0	0	112
13. Idaho ID	0	0	0	0	(334)	0	0	756
14. Illinois IL	0	0	0	0	(1,250)	0	0	7,017
15. Indiana IN	0	0	0	0	(554)	0	0	(3,946)
16. Iowa IA	0	0	0	0	(795)	0	0	4,429
17. Kansas KS	0	0	0	0	(1,109)	0	0	1,861
18. Kentucky KY	0	0	0	0	(343)	0	0	1,669
19. Louisiana LA	0	0	0	0	(1,103)	0	0	5,102
20. Maine ME	0	0	0	0	(805)	0	0	4,380
21. Maryland MD	0	0	0	0	(730)	0	0	7,482
22. Massachusetts MA	0	0	0	0	(880)	0	0	10,155
23. Michigan MI	0	0	0	0	(1,021)	0	0	7,931
24. Minnesota MN	0	0	0	0	(2,187)	0	0	13,128
25. Mississippi MS	0	0	0	0	(805)	0	0	5,797
26. Missouri MO	0	0	0	0	(667)	0	0	3,827
27. Montana MT	0	0	0	0	(136)	0	0	2,301
28. Nebraska NE	0	0	0	0	(1,528)	0	0	9,093
29. Nevada NV	0	0	0	0	(353)	0	0	1,874
30. New Hampshire NH	0	0	0	0	(146)	0	0	783
31. New Jersey NJ	0	0	2,000,000	1	(752)	0	0	4,998
32. New Mexico NM	0	0	0	0	(115)	0	0	(697)
33. New York NY	0	0	0	0	(540)	0	0	4,892
34. North Carolina NC	0	0	0	0	(1,661)	0	0	9,566
35. North Dakota ND	0	0	0	0	(70)	0	0	435
36. Ohio OH	0	0	0	0	(1,084)	0	0	5,246
37. Oklahoma OK	0	0	0	0	(403)	0	0	2,647
38. Oregon OR	0	0	0	0	(157)	0	0	900
39. Pennsylvania PA	0	0	0	0	(614)	0	0	5,539
40. Rhode Island RI	0	0	0	0	(163)	0	0	987
41. South Carolina SC	0	0	0	0	(152)	0	0	1,635
42. South Dakota SD	0	0	0	0	(394)	0	0	1,869
43. Tennessee TN	0	0	0	0	(1,125)	0	0	6,349
44. Texas TX	0	0	0	0	(1,952)	0	0	14,835
45. Utah UT	0	0	0	0	(375)	0	0	1,803
46. Vermont VT	0	0	0	0	(117)	0	0	584
47. Virginia VA	0	0	0	0	(1,506)	0	0	10,320
48. Washington WA	0	0	0	0	(310)	0	0	3,571
49. West Virginia WV	0	0	0	0	(74)	0	0	2,033
50. Wisconsin WI	0	0	0	0	(939)	0	0	7,985
51. Wyoming WY	0	0	0	0	(74)	0	0	370
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	1	(60,039)	250,000	1	483
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	128,657
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	1,981,565	2	(121,041)	250,000	1	410,523
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2019

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

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
147,893	446,820	5,295,420

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

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

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

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