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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	NICHOLAS SEMINARA	President
2.	WILLIAM HERBERT HEYMAN	Vice Chairman
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
#	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
	JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
20th day of October, 2020

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,246,083,391	0	10,246,083,391	9,839,717,155
2. Stocks:				
2.1 Preferred stocks	1,937,700	0	1,937,700	27,275,625
2.2 Common stocks	4,358,779,981	0	4,358,779,981	4,084,738,457
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(384,108)), cash equivalents ($.....0) and short-term investments ($.....302,075,247)	301,691,139	0	301,691,139	758,729,907
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,451,355,816	5,360,750	1,445,995,066	1,327,484,125
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	24,848,864	0	24,848,864	55,101,840
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,384,696,890	5,360,750	16,379,336,140	16,093,047,109
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	85,301,694	0	85,301,694	88,303,158
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	758,711,276	23,353,258	735,358,017	605,865,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....358,601 earned but unbilled premiums)	1,107,852,093	1,460,805	1,106,391,288	1,069,962,704
15.3 Accrued retrospective premiums ($.....15,068,172) and contracts subject to redetermination ($.....0)	15,068,172	929,723	14,138,449	16,725,429
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	35,601,875	0	35,601,875	38,291,441
16.2 Funds held by or deposited with reinsured companies	860,128	0	860,128	995,271
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	158,076,355	11,525,531	146,550,824	132,418,508
19. Guaranty funds receivable or on deposit	460,640	0	460,640	731,351
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	72,289,796	0	72,289,796	72,004,179
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	69,419,635	886,202	68,533,433	86,262,514
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	18,688,338,554	43,516,270	18,644,822,285	18,204,607,336
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	18,688,338,554	43,516,270	18,644,822,285	18,204,607,336

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Equities and deposits in pools and associations	27,379,948	0	27,379,948	29,702,193
2502. Suspense, undistributed payments	22,511,979	0	22,511,979	33,195,789
2503. State surcharges receivable	9,415,899	0	9,415,899	8,922,287
2598. Summary of remaining write-ins for Line 25 from overflow page	10,111,809	886,202	9,225,607	14,442,245
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	69,419,635	886,202	68,533,433	86,262,514

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,495,229,819)	7,010,647,050	6,584,022,434
2.	Reinsurance payable on paid losses and loss adjustment expenses	277,439,109	293,618,910
3.	Loss adjustment expenses	1,502,603,561	1,498,792,977
4.	Commissions payable, contingent commissions and other similar charges	144,788,297	160,957,684
5.	Other expenses (excluding taxes, licenses and fees)	104,188,056	126,620,583
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	54,805,049	61,062,633
7.1	Current federal and foreign income taxes (including $.....(87,184,972) on realized capital gains (losses))	3,946,226	12,777,459
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....9,106	9,106	8,759
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....213,428,376 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)	2,530,458,453	2,378,477,435
10.	Advance premium	100	1,100
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,015,669	12,105,810
12.	Ceded reinsurance premiums payable (net of ceding commissions)	87,386,119	52,751,443
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	9,345,636	8,051,259
15.	Remittances and items not allocated	935,456	917,095
16.	Provision for reinsurance (including $.....0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	41,582,778	77,552,500
22.	Payable for securities lending	24,848,864	55,101,840
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	(8,234,333)	(8,579,237)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	11,796,765,196	11,314,240,684
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	11,796,765,196	11,314,240,684
29.	Aggregate write-ins for special surplus funds	9,627,036	9,898,799
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	4,183,605,468	4,225,643,267
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,848,057,089	6,890,366,651
38.	Totals (Page 2, Line 28, Col. 3)	18,644,822,285	18,204,607,336
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,154	240,187
2502.	Escheat liability	148,298	75,124
2503.	Retroactive reinsurance reserve ceded	(8,622,785)	(8,894,548)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(8,234,333)	(8,579,237)
2901.	Special surplus from retroactive reinsurance	9,627,036	9,898,799
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)	9,627,036	9,898,799
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 $.....279,606,166)	260,643,077	264,540,546	353,143,664
1.2 Assumed (written $.....4,011,168,367)	3,829,049,246	3,736,517,607	5,023,519,018
1.3 Ceded (written $.....285,427,590)	266,531,222	270,834,918	361,377,744
1.4 Net (written $.....4,005,346,943)	3,823,161,101	3,730,223,235	5,015,284,938
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,282,592,053):			
2.1 Direct	253,739,137	179,236,696	200,479,479
2.2 Assumed	2,307,561,212	2,197,695,295	2,908,741,428
2.3 Ceded	259,549,102	172,091,603	191,208,778
2.4 Net	2,301,751,247	2,204,840,388	2,918,012,129
3. Loss adjustment expenses incurred	357,656,041	402,579,532	525,229,151
4. Other underwriting expenses incurred	1,135,211,688	1,109,006,293	1,462,144,398
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,794,618,976	3,716,426,214	4,905,385,678
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	28,542,125	13,797,021	109,899,260
INVESTMENT INCOME			
9. Net investment income earned	272,131,571	375,420,531	1,023,372,977
10. Net realized capital gains (losses) less capital gains tax of $.....979,845	(14,818,351)	5,277,442	(5,326,473)
11. Net investment gain (loss) (Lines 9 + 10)	257,313,220	380,697,973	1,018,046,505
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,058,603 amount charged off $.....8,645,991)	(7,587,388)	(8,512,126)	(11,243,273)
13. Finance and service charges not included in premiums	11,659,488	13,865,190	18,563,880
14. Aggregate write-ins for miscellaneous income	497,902	1,755,451	1,355,014
15. Total other income (Lines 12 through 14)	4,570,002	7,108,515	8,675,621
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	290,425,347	401,603,509	1,136,621,386
17. Dividends to policyholders	5,325,385	6,636,648	8,432,657
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)	285,099,963	394,966,861	1,128,188,729
19. Federal and foreign income taxes incurred	63,999,525	63,534,667	99,899,716
20. Net income (Line 18 minus Line 19) (to Line 22)	221,100,438	331,432,194	1,028,289,013
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,890,366,651	6,647,847,066	6,647,847,066
22. Net income (from Line 20)	221,100,438	331,432,194	1,028,289,013
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 $.....(154,539)	279,536,603	386,273,606	130,403,102
25. Change in net unrealized foreign exchange capital gain (loss)	(173,754)	(2,552,093)	504,219
26. Change in net deferred income tax	15,867,372	(3,604,282)	(6,603,965)
27. Change in nonadmitted assets	16,359,778	7,087,576	18,927,216
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(575,000,000)	(709,000,000)	(929,000,000)
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)	(42,309,562)	9,637,001	242,519,586
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,848,057,089	6,657,484,067	6,890,366,651
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	1,422,647	1,948,811	2,575,492
1402. Other assets tri-party/tax credit bond income	7,122	(66)	9,351
1403. Fines and penalties of regulatory authorities	(55,942)	(96,969)	(121,804)
1498. Summary of remaining write-ins for Line 14 from overflow page	(875,925)	(96,325)	(1,108,026)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	497,902	1,755,451	1,355,014
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	3,864,285,980	3,793,352,134	5,080,713,922
2. Net investment income	300,082,466	409,662,752	1,066,580,302
3. Miscellaneous income	4,570,002	7,108,515	8,675,621
4. Total (Lines 1 through 3)	4,168,938,448	4,210,123,401	6,155,969,846
5. Benefit and loss related payments	1,888,481,722	2,055,053,558	2,719,020,623
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	1,532,660,585	1,520,627,644	1,950,996,625
8. Dividends paid to policyholders	5,415,526	6,287,507	8,822,732
9. Federal and foreign income taxes paid (recovered) net of $.....931,448 tax on capital gains (losses)	73,810,603	77,517,679	80,842,816
10. Total (Lines 5 through 9)	3,500,368,436	3,659,486,388	4,759,682,796
11. Net cash from operations (Line 4 minus Line 10)	668,570,012	550,637,013	1,396,287,049
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,391,105,286	1,266,321,807	1,804,371,849
12.2 Stocks	25,107,564	14,367,675	15,033,504
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	39,796,844	134,460,810	171,296,106
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	23,265,085	73,310,345	77,955,551
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,479,274,779	1,488,460,637	2,068,657,010
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,820,397,578	1,170,203,933	1,967,057,841
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	162,912,890	226,388,928	297,742,023
13.6 Miscellaneous applications	35,969,722	0	289,749
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,019,280,190	1,396,592,861	2,265,089,613
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)	(540,005,411)	91,867,776	(196,432,603)
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	575,000,000	709,000,000	929,000,000
16.6 Other cash provided (applied)	(10,603,369)	8,149,625	(16,505,738)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(585,603,369)	(700,850,375)	(945,505,738)
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)	(457,038,768)	(58,345,587)	254,348,708
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	758,729,907	504,381,198	504,381,198
19.2 End of period (Line 18 plus Line 19.1)	301,691,139	446,035,611	758,729,907

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

20.0001	Exchange of bonds	29,534,755	48,998,912	60,577,744
20.0002	Stock distribution from limited partnership	903,745	773,413	1,487,985
20.0003	Income payment received in securities	261,939	302,110	392,303
20.0004	Other assets tri-party/tax credit bonds	32,708	0	30,474
20.0005	Exchange of stock	0	7,788,890	7,788,890

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2020	December 31, 2019
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 221,100,438	$ 1,028,289,013
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	$ 221,100,438	$ 1,028,289,013
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 6,848,057,089	$ 6,890,366,651
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,848,057,089	$ 6,890,366,651

   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, see Note 5D.

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   In April 2020, the NAIC Statutory Accounting Principles Working Group adopted *INT 20-02: Extension of Ninety-Day Rule for the Impact of COVID-19* (INT 20-02). This INT was extended through the reporting period ended September 30, 2020 and will allow premiums receivable to be admitted even if they are greater than 90 days past due as of September 30, 2020. INT 20-02 is applicable to policies in effect and current prior to the date of the declaration of a state of emergency by the U.S. federal government on March 13, 2020, as well as policies written or renewed on or after March 13, 2020. The Company elected to adopt INT 20-02 and the nonadmitted assets reported on line 15.1 on the Assets page of this quarterly statement have been determined in accordance with INT 20-02.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

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

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2020.

3. Not applicable.

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	$	92,877
2. 12 Months or Longer	$	2,686

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

1. Less than 12 Months	$	112,771,358
2. 12 Months or Longer	$	275,344

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

Through September 30, 2020, the Company sold $318.9 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	Proceeds
January 27, 2020	$ 47.5
February 21, 2020	53.2
May 21, 2020	17.0
July 27, 2020	158.5
August 24, 2020	42.7

11. DEBT

A. No significant change.

B. Not applicable.

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.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

Through September 30, 2020, the Company paid ordinary dividends totaling $575 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2020	$ 320	$ —	$ 320
June 24, 2020	100	—	100
September 21, 2020	155	—	155

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

NOTES TO FINANCIAL STATEMENTS

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of September 30, 2020.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 37,492,844	$ —	$ —	$ 37,492,844
Preferred stock					
Perpetual	1,937,700	—	—	—	1,937,700
Common stock					
Industrial and miscellaneous	1,457,836	—	—	—	1,457,836
Total securities at fair value	$ 3,395,536	$ 37,492,844	$ —	$ —	$ 40,888,380

At September 30, 2020, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At September 30, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 302,073,592	$ 302,075,247	$ 42,941,394	$ 259,132,198	$ —	$ —	$ —
Long-term bonds	11,049,988,729	10,246,083,391	307,985,232	10,729,303,168	12,700,329	—	—
Preferred stock	1,937,700	1,937,700	1,937,700	—	—	—	—
Common stock	1,457,836	1,457,836	1,457,836	—	—	—	—

(At December 31, 2019)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 759,048,172	$ 759,048,172	$ 84,422,968	$ 674,625,204	$ —	$ —	$ —
Long-term bonds	10,303,581,763	9,839,717,155	335,795,189	9,954,180,126	13,606,448	—	—
Preferred stock	27,275,625	27,275,625	1,760,000	25,515,625	—	—	—
Common stock	2,920,000	2,920,000	2,920,000	—	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $42,051,872 of voluntary premium refunds to policyholders related to COVID-19 through September 30, 2020. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

No significant change.

C. Other Disclosures:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime-Mortgage-Related Risk Exposure:

No significant change.

G. Insurance-Linked Securities (ILS) Contracts:

No significant change.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 9, 2020.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2020, the prior year-end total loss and LAE reserves developed favorably by $29,874,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily homeowners, workers' compensation, special property, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability - occurrence, commercial auto liability, commercial multiple peril, and other liability - claims-made. This

NOTES TO FINANCIAL STATEMENTS

unfavorable development included funding of asbestos and environmental reserves in the other liability - occurrence, products liability - occurrence, and commercial multiple peril lines.

The improvement in homeowners was driven primarily by PG&E subrogation recoveries as well as lower estimates for adjusting and other expenses. The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in special property was driven primarily by better than expected loss experience across multiple accident years, including PG&E subrogation recoveries. The improvement in auto physical damage was driven primarily by better than expected loss experience across multiple accident years.

Higher than expected loss experience in other liability - occurrence was across multiple accident years as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability was primarily for recent accident years. For commercial multiple peril higher than expected loss experience was across multiple accident years. The deterioration in other liability - claims-made was driven by higher than expected loss experience in 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.

26. INTERCOMPANY POOLING ARRANGEMENTS

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

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

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %	
The Travelers Indemnity Company	25658	25.20	*
St. Paul Fire and Marine Insurance Company	24767	24.79	
Travelers Casualty and Surety Company	19038	20.36	
The Phoenix Insurance Company	25623	5.00	
The Standard Fire Insurance Company	19070	4.84	
United States Fidelity and Guaranty Company	25887	4.41	
Travelers Casualty Insurance Company of America	19046	2.73	
Farmington Casualty Company	41483	1.48	
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37	
The Travelers Indemnity Company of Connecticut	25682	1.37	
The Charter Oak Fire Insurance Company	25615	1.27	
Northland Insurance Company	24015	1.22	
The Travelers Indemnity Company of America	25666	0.77	
St. Paul Protective Insurance Company	19224	0.58	
Travelers Casualty Company of Connecticut	36170	0.47	
Travelers Commercial Casualty Company	40282	0.47	
Travelers Commercial Insurance Company	36137	0.47	
St. Paul Mercury Insurance Company	24791	0.40	
Travelers Property Casualty Company of America	25674	0.36	
Travelers Property Casualty Insurance Company	36161	0.30	
The Travelers Casualty Company	41769	0.29	
Travelers Constitution State Insurance Company	41750	0.29	
TravCo Insurance Company	28188	0.27	
The Travelers Home and Marine Insurance Company	27998	0.27	
Travelers Personal Insurance Company	38130	0.27	
Travelers Personal Security Insurance Company	36145	0.27	
Discover Property & Casualty Insurance Company	36463	0.14	
Northland Casualty Company	24031	0.14	
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10	
St. Paul Guardian Insurance Company	24775	0.10	
American Equity Specialty Insurance Company	10819	0.00	*
Discover Specialty Insurance Company	10213	0.00	*
Northfield Insurance Company	27987	0.00	*
St. Paul Surplus Lines Insurance Company	30481	0.00	*
Travelers Excess and Surplus Lines Company	29696	0.00	*

* Pool participation percentage change effective January 1, 2020.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 27,146,131

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	4,081,818,457	4,357,322,145
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	42,618,203	39,466,769
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,124,436,660	$ 4,396,788,914
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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: $ 24,848,864

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 24,848,864

16.3 Total payable for securities lending reported on the liability page: $ 24,848,864

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage Account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
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 invested assets? Yes [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] 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	28,349,468	28,349,468	0	0	176,928	176,928
Total	XXX	XXX	0	0	28,349,468	28,349,468	0	0	176,928	176,928

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	6,176,899	7,471,442	7,473,948	3,196,445	49,673,039	50,245,504
2. Alaska AK	L	157,286	265,844	20,408	17,117	587,062	485,820
3. Arizona AZ	L	7,019,507	6,290,807	1,948,427	1,463,089	13,347,089	12,126,367
4. Arkansas AR	L	2,053,355	1,670,052	664,487	489,362	7,030,146	7,174,124
5. California CA	L	19,170,530	11,996,608	4,663,838	8,251,429	70,696,823	73,479,648
6. Colorado CO	L	6,511,504	43,643	308,920	434,999	7,596,507	8,011,818
7. Connecticut CT	L	11,483,573	14,266,669	8,045,914	7,905,227	135,658,956	137,422,656
8. Delaware DE	L	885,534	115,274	258,495	230,056	13,565,133	11,854,949
9. District of Columbia DC	L	3,187,470	4,310,417	859,047	978,526	20,178,554	19,728,048
10. Florida FL	L	16,079,416	17,170,793	12,432,221	9,845,394	115,605,902	111,644,655
11. Georgia GA	L	11,630,418	7,653,131	2,301,262	3,265,835	31,672,047	30,575,702
12. Hawaii HI	L	400,747	462,571	41,769	41,179	7,488,910	7,604,136
13. Idaho ID	L	599,766	682,787	299,765	398,337	4,650,034	4,312,725
14. Illinois IL	L	9,235,669	16,965,009	6,710,564	7,396,473	46,810,255	50,971,873
15. Indiana IN	L	1,680,234	2,388,189	2,068,965	1,402,610	10,443,810	9,123,263
16. Iowa IA	L	2,344,546	3,145,831	1,180,734	1,744,163	13,161,527	13,495,479
17. Kansas KS	L	2,148,591	3,955,389	2,236,783	3,831,223	19,497,485	21,616,788
18. Kentucky KY	L	2,083,019	1,831,599	746,107	1,446,069	19,670,817	18,527,658
19. Louisiana LA	L	8,114,552	6,704,591	3,994,836	2,972,623	42,493,175	38,037,355
20. Maine ME	L	681,365	666,317	483,754	376,393	11,972,381	11,527,557
21. Maryland MD	L	6,156,053	7,676,500	2,599,709	3,253,028	54,692,435	54,358,509
22. Massachusetts MA	L	9,950,278	9,762,622	9,595,938	6,622,241	82,744,614	77,681,189
23. Michigan MI	L	3,893,417	3,726,732	5,801,212	6,803,168	222,981,722	228,266,248
24. Minnesota MN	L	5,677,350	5,669,093	3,537,640	3,042,548	32,239,111	30,084,374
25. Mississippi MS	L	3,838,742	3,922,666	1,251,925	1,529,916	16,607,175	15,916,517
26. Missouri MO	L	4,395,992	5,370,163	3,124,138	2,367,136	27,359,044	25,776,349
27. Montana MT	L	949,073	948,724	85,479	102,224	1,441,637	1,458,206
28. Nebraska NE	L	1,722,493	1,446,202	1,407,522	745,425	9,837,741	9,705,478
29. Nevada NV	L	1,320,679	850,586	606,541	897,449	4,378,975	2,919,354
30. New Hampshire NH	L	525,085	536,725	1,349,176	823,782	14,861,231	14,345,914
31. New Jersey NJ	L	7,279,252	2,001,662	11,895,925	24,287,387	182,028,830	182,818,441
32. New Mexico NM	L	1,826,073	2,252,275	225,346	364,626	4,102,909	3,996,070
33. New York NY	L	24,134,795	28,941,617	32,453,797	29,601,955	219,415,105	213,194,613
34. North Carolina NC	L	5,584,790	6,496,264	3,136,144	2,410,061	28,436,629	27,304,104
35. North Dakota ND	L	47,846	90,747	0	0	129,396	144,703
36. Ohio OH	L	322,861	444,680	1,345,430	2,407,605	57,299,092	55,923,294
37. Oklahoma OK	L	1,564,116	1,389,782	538,403	481,078	7,743,318	7,483,917
38. Oregon OR	L	4,017,011	4,892,682	1,788,574	2,693,590	10,582,791	10,404,458
39. Pennsylvania PA	L	8,318,279	10,195,200	10,432,899	16,454,587	164,003,242	164,430,970
40. Rhode Island RI	L	1,944,312	2,016,144	635,940	1,010,142	18,666,998	19,586,960
41. South Carolina SC	L	3,253,209	9,188,163	2,136,121	1,522,569	19,335,187	18,346,464
42. South Dakota SD	L	479,006	1,277,402	454,370	241,787	2,341,678	1,763,658
43. Tennessee TN	L	8,589,133	9,446,670	3,283,119	4,379,152	51,454,043	50,186,566
44. Texas TX	L	37,066,344	52,986,654	6,234,356	5,765,099	125,599,485	118,839,462
45. Utah UT	L	1,471,534	1,167,463	231,533	647,613	6,227,546	4,916,332
46. Vermont VT	L	874,172	1,130,851	460,193	423,067	4,133,548	3,238,014
47. Virginia VA	L	16,384,356	16,153,710	6,483,868	7,360,449	36,922,638	35,371,072
48. Washington WA	L	2,948,606	1,398,651	1,211,788	723,665	9,835,439	12,846,496
49. West Virginia WV	L	2,009,101	2,948,084	1,703,721	1,282,205	7,578,618	7,634,417
50. Wisconsin WI	L	593,334	1,379,300	2,024,632	6,105,778	25,943,758	27,390,089
51. Wyoming WY	L	10,775	19,350	5,320	5,320	127,757	166,719
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	39,005	38,634	0	0	36,565	36,213
54. Puerto Rico PR	L	109,767	138,894	27,627	4,018	18,720	339,904
55. US Virgin Islands VI	L	664,611	31,961	0	0	266,063	158,428
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	735	120	571,977	0	25,000	0
59. Totals	XXX	279,606,166	303,993,938	173,380,607	190,045,216	2,091,197,692	2,064,999,626
DETAILS OF WRITE-INS							
58001. BEL Belgium	XXX	590	(25)	0	0	0	0
58002. BMU Bermuda	XXX	145	145	571,977	0	25,000	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	735	120	571,977	0	25,000	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 3

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … 350 Market Street, LLC	Delaware	38-4046010	… … … TPC Investments Inc.	Connecticut	06-1534005
… … Travelers Special Services Limited	United Kingdom		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	

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 Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … … … … … … Travelers Participações em Seguros Brasil S.A.	Brazil	
… … … … … … … … … … Travelers Seguros Brasil S.A. *	Brazil	AA-2230022
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	NIA.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	NIA.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	NIA.....	English Turn Realty Management, Inc.	O/B/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.	GBR.....	IA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.	IRL.....	IA.....	Travelers Insurance Company Limited.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.	MA.....	NIA.....	Simply Business Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.	CAN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.	CAN.....	NIA.....	10762962 Canada Inc.	O/B.....	.....89.360	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	UIP.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	UDP.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	RE.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX.....	DS.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	DS.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	DS.....	Travelers Global, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	DS.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA.....	DS.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA.....	DS.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	DS.....	Junto Resseguros S.A.	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA.....	DS.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	DS.....	Junto Seguros S.A.	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA.....	DS.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL.....	DS.....	Junto Holding Latam S.A.	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA.....	DS.....	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.....	DS.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE	DS	Travelers Casualty and Surety Company	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	.....97.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	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.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, 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.....	.....

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

Q12.4

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	4,206,637	1,264,072	30.049	39.211
2. Allied lines	1,422,840	439,542	30.892	40.658
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	19,087,556	8,434,194	44.187	54.681
5. Commercial multiple peril	18,515	4,625,208	24,980.624	7,029.442
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	770	69	8.951	(2.413)
9. Inland marine	99,228	5,432	5.474	24.525
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(188)	0.000	0.000
11.2. Medical professional liability - claims-made	0	195	0.000	0.000
12. Earthquake	20,659	37	0.178	(0.051)
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	184,746,630	129,407,361	70.046	42.638
17.1 Other liability-occurrence	550,889	77,500,439	14,068.261	4,045.518
17.2 Other liability-claims made	116,802	687,946	588.987	873.417
17.3 Excess workers' compensation	0	828,197	0.000	0.000
18.1 Products liability-occurrence	(621,601)	23,929,320	(3,849.627)	444.630
18.2 Products liability-claims made	0	(18,651)	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	(530,874)	0.000	0.000
19.3, 19.4 Commercial auto liability	0	(54,091)	0.000	0.000
21. Auto physical damage	0	(7,311)	0.000	0.000
22. Aircraft (all perils)	0	259,779	0.000	0.000
23. Fidelity	(22,573)	(63,852)	282.865	(51.815)
24. Surety	51,011,718	7,031,195	13.783	12.776
26. Burglary and theft	5,008	1,119	22.349	9.025
27. Boiler and machinery	0	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	260,643,077	253,739,137	97.351	67.754
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	1,985,878	5,531,305	3,862,936
2. Allied lines	472,553	1,518,407	1,312,151
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	6,612,371	18,669,985	19,424,161
5. Commercial multiple peril	3,936	17,329	20,434
6. Mortgage guaranty	0	0	0
8. Ocean marine	317	566	1,022
9. Inland marine	32,829	95,337	105,178
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	7,372	21,438	22,093
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	62,080,296	199,803,746	212,288,761
17.1 Other liability-occurrence	294,859	545,514	1,582,213
17.2 Other liability-claims made	0	27,150	1,438
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	0	(621,601)	702,593
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	1,200	(22,378)	23,121
24. Surety	12,816,171	54,014,669	64,642,868
26. Burglary and theft	1,623	4,698	4,968
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	84,309,405	279,606,166	303,993,938
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior	2,173,774	2,627,401	4,801,175	412,940	42,681	455,621	1,918,909	29,494	2,355,685	4,304,088	158,075	(199,541)	(41,466)
2. 2018	505,076	780,876	1,285,952	211,877	16,627	228,504	414,133	22,515	573,065	1,009,714	120,935	(168,669)	(47,734)
3. Subtotals 2018 + Prior	2,678,850	3,408,277	6,087,127	624,818	59,308	684,126	2,333,042	52,009	2,928,750	5,313,802	279,010	(368,210)	(89,200)
4. 2019	644,583	1,351,105	1,995,688	507,885	108,413	616,298	501,449	56,439	880,828	1,438,716	364,751	(305,426)	59,326
5. Subtotals 2019 + Prior	3,323,433	4,759,382	8,082,815	1,132,703	167,721	1,300,424	2,834,492	108,448	3,809,578	6,752,517	643,761	(673,636)	(29,874)
6. 2020	XXX	XXX	XXX	XXX	928,548	928,548	XXX	428,923	1,331,810	1,760,733	XXX	XXX	XXX
7. Totals	3,323,433	4,759,382	8,082,815	1,132,703	1,096,269	2,228,972	2,834,492	537,371	5,141,388	8,513,251	643,761	(673,636)	(29,874)
8. Prior Year-End's Surplus As Regards Policyholders	6,890,367										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. 19.4 %	2. (14.2)%	3. (0.4)%
													Col. 13, Line 7 Line 8
													4. (0.4)%

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. Amounts receivable under high deductible policies	8,802,752	886,202	7,916,550	13,151,977
2505. Other assets	1,441,316	0	1,441,316	1,211,414
2506. Other assets tri-party/tax credit bonds	80,963	0	80,963	113,841
2507. Assumed reinsurance receivable and payable	(213,221)	0	(213,221)	(34,987)
2597. Summary of remaining write-ins for Line 25	10,111,809	886,202	9,225,607	14,442,245

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss	(875,925)	(96,325)	(1,108,026)
1497. Summary of remaining write-ins for Line 14	(875,925)	(96,325)	(1,108,026)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,332,688,645	1,212,384,473
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,721,303	9,459,299
	2.2 Additional investment made after acquisition	161,191,587	288,282,724
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	8,351,931	11,776,253
6.	Total gain (loss) on disposals	(71,670)	(1,808,682)
7.	Deduct amounts received on disposals	40,700,588	172,784,091
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(244,536)	442,454
10.	Deduct current year's other-than-temporary impairment recognized	11,580,857	15,063,784
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,451,355,816	1,332,688,645
12.	Deduct total nonadmitted amounts	5,360,750	5,204,520
13.	Statement value at end of current period (Line 11 minus Line 12)	1,445,995,066	1,327,484,125

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,951,731,237	13,695,895,257
2.	Cost of bonds and stocks acquired	1,851,098,017	2,037,304,764
3.	Accrual of discount	6,715,360	9,561,938
4.	Unrealized valuation increase (decrease)	271,030,133	131,797,297
5.	Total gain (loss) on disposals	7,806,595	14,529,420
6.	Deduct consideration for bonds and stocks disposed of	1,449,315,265	1,890,263,508
7.	Deduct amortization of premium	32,846,398	48,433,874
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	2,986,268	1,151,577
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,567,660	2,491,521
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,606,801,070	13,951,731,237
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	14,606,801,070	13,951,731,237

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)	8,290,020,623	2,164,680,527	1,969,521,526	(40,442,561)	8,131,248,549	8,290,020,623	8,444,737,063	8,595,016,234
2. NAIC 2 (a)	1,993,222,491	27,080,070	59,247,323	32,011,652	1,986,047,177	1,993,222,491	1,993,066,890	1,913,754,760
3. NAIC 3 (a)	78,029,037	0	5,555,605	3,451,122	61,854,779	78,029,037	75,924,554	51,632,198
4. NAIC 4 (a)	25,533,509	0	500,000	436,191	27,502,456	25,533,509	25,469,700	26,380,541
5. NAIC 5 (a)	10,296,791	0	725,519	(2,568,048)	1,867,457	10,296,791	7,003,223	2,993,634
6. NAIC 6 (a)	7,044,037	0	4,998,458	(88,373)	8,784,200	7,044,037	1,957,206	8,987,959
7. Total Bonds	10,404,146,488	2,191,760,597	2,040,548,431	(7,200,017)	10,217,304,618	10,404,146,488	10,548,158,636	10,598,765,327
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	1,572,520	0	0	365,180	26,307,500	1,572,520	1,937,700	27,275,625
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,572,520	0	0	365,180	26,307,500	1,572,520	1,937,700	27,275,625
15. Total Bonds and Preferred Stock	10,405,719,008	2,191,760,597	2,040,548,431	(6,834,837)	10,243,612,118	10,405,719,008	10,550,096,336	10,626,040,952

(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 $.....302,075,247; 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	302,075,247	XXX	302,097,624	33,300	45,088

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	759,048,172	504,696,106
2. Cost of short-term investments acquired	3,153,095,742	4,428,673,738
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	3,610,035,319	4,174,320,055
7. Deduct amortization of premium	33,347	1,617
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)	302,075,247	759,048,172
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	302,075,247	759,048,172

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

NONE

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	0
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	0
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedge item	0
9.	Total foreign exchange change in book/adjusted carrying value	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	0
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0			
3.25	SSAP No. 108 adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(6,987,891)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0			
4.23	SSAP No. 108 adjustments	(6,987,891)	(6,987,891)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners		12/22/2014	3	0	466,450	0	274,483	0.850
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	132,175	0	1,694,283	3.580
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	823,083	0	2,458,027	0.100
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	100,000	0	5,209,136	7.960
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	96,299	0	6,035,719	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	3	0	3,540,664	0	2,351,128	0.830
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	1,169,676	0	3,114,722	3.120
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	73,870	0	3,306,118	0.860
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	103,838	0	1,178,865	2.780
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	61,247	0	2,601,168	5.000
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	4,961,863	0	4,918,683	4.910
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	480,000	0	4,000,000	0.781
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	264,031	0	5,639,004	2.380
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	0	300,000	0	3,700,000	6.550
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	1,374,429	0	4,939,504	1.667
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Inverness Graham		05/19/2015	3	0	78,552	0	2,963,308	7.000
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	104,608	0	2,794,861	2.120
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc		08/20/2014	3	0	335,280	0	2,227,980	1.890
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	56,136	0	4,401,747	6.340
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	0	461,436	0	4,065,667	3.250
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	57,396	0	1,901,482	1.520
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	0	750,000	0	3,750,000	8.290
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	(43,392)	0	922,024	0.240
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	140,996	0	19,052,241	7.770
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	19,542	0	2,845,196	1.060
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	2,178,431	0	5,370,628	2.090
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	3	0	487,480	0	216,278	4.520
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	53,189	0	458,071	2.130
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	757,803	0	8,588,854	1.270
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	137,304	0	11,318,067	0.990
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	900,000	0	8,979,658	12.240
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	103,991	0	1,871,475	4.250
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	2,322,039	0	10,737,920	4.030
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	1,484,500	0	0	4,015,500	3.670
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	126,809	0	25,797,241	5.990
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,484,500	22,975,225	0	173,699,037	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners VII, LP	Boston	MA	AEW Capital Managment, L.P.		08/29/2014	0	0	265,487	0	2,816,818	1.520
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar		10/13/2006	0	0	23,932	0	14,319,681	49.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018	0	0	196,798	0	16,164,770	0.110
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC		03/14/2017	0	0	2,000,000	0	14,538,000	2.520
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Prime Finance Partners		09/13/2018	0	0	2,922,000	0	4,876,000	3.120
	Silverpeak Legacy Partners II LP	New York	NY	Lehman Brothers Real Estate Partners		08/25/2005	0	0	2,938	0	1,459,897	0.490
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	5,411,154	0	54,175,166	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017	0	0	1,067,000	0	11,505,652	97.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	1,067,000	0	11,505,652	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies		04/09/2018	0	0	176,574	0	2,011,891	10.270
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management		09/30/2014	0	0	(98,945)	0	3,510,146	1.940
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management		06/21/2017	0	0	620,737	0	1,285,934	5.980
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	84,384	0	5,190,798	2.800
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016	0	0	1,196,268	0	5,267,486	0.450
	GoldenTree Distressed Fund III LP	New York	NY	Goldentree Asset Management		04/27/2018	0	0	2,000,000	0	2,700,000	4.260
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		04/14/2016	0	0	79,535	0	5,001,288	2.260
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016	0	0	225,000	0	7,909,773	0.650
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014	0	0	35,948	0	1,075,524	0.470
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oaktree Capital Management		02/11/2015	0	0	1,800,000	0	5,400,000	0.170
	Pitango Growth Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital		10/19/2015	0	0	700,000	0	400,000	4.810
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital		12/20/2018	0	236,803	0	0	14,763,197	6.910
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	0	0	208,711	0	7,118,871	5.750
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital		03/05/2018	0	0	1,401,636	0	9,572,129	2.250
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014	0	0	14,388	0	10,200,769	5.200
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners		06/26/2017	0	0	742,875	0	2,304,875	4.150
	Transom Capital Fund II, LP	Los Angeles	CA	Transom Capital Group		07/30/2015	0	0	300,752	0	1,685,179	6.820
	Viola Growth III L.P.	Herzliya	ISR	Viola Group		08/14/2018	0	0	400,000	0	6,966,848	3.490
	W Capital Partners IV, L.P.	New York	NY	W Capital Partners		05/07/2018	0	0	(424,742)	0	6,899,656	3.220
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018	0	0	272,847	0	10,019,621	3.240
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								236,803	9,735,968	0	109,283,985	XXX
4899999. Subtotal - Unaffiliated								1,721,303	38,122,347	0	337,158,188	XXX
4999999. Subtotal - Affiliated								0	1,067,000	0	11,505,652	XXX
5099999. Totals								1,721,303	39,189,347	0	348,663,839	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	09/29/2020	192,633	0	0	0	0	0	0	192,633	192,633	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							192,633	0	0	0	0	0	0	192,633	192,633	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	09/30/2020	1,588,094	0	0	0	0	0	0	1,588,094	1,588,094	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	07/29/2020	(7,662)	0	0	0	0	0	0	(7,662)	(7,662)	0	0	0	0
	Brencourt Multi-Strategy, L.P.	New York	NY	Distribution	04/03/2006	08/13/2020	32,261	0	0	0	0	0	0	32,261	32,261	0	0	0	0
	CapitalWorks Fund IV, L.P.	Cleveland	OH	Distribution	11/15/2017	09/30/2020	331	0	0	0	0	0	0	331	331	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	07/06/2020	120,757	0	0	0	0	0	0	120,757	120,757	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	08/26/2020	123,802	0	0	0	0	0	0	123,802	123,802	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	07/02/2020	18,418	0	0	0	0	0	0	18,418	18,418	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	08/31/2020	1,622,529	0	0	0	0	0	0	1,622,529	1,622,529	0	0	0	0
	HCI Equity Partners V, L.P.	Washington	DC	Distribution	04/14/2017	09/02/2020	(51,030)	0	0	0	0	0	0	(51,030)	(51,030)	0	0	0	0
	Heartwood Partners III, LP	Norwalk	CT	Distribution	11/09/2017	08/17/2020	32,709	0	0	0	0	0	0	32,709	32,709	0	0	0	0
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Distribution	05/19/2015	09/25/2020	78,552	0	0	0	0	0	0	78,552	78,552	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	08/24/2020	414,182	0	0	0	0	0	0	414,182	414,182	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	09/30/2020	(52,385)	0	0	0	0	0	0	(52,385)	(52,385)	0	0	0	0
	Spire Capital Partners III, L.P.	New York	NY	Distribution	03/29/2013	07/24/2020	59,263	0	0	0	0	0	0	59,263	59,263	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	09/11/2020	28,861	0	0	0	0	0	0	28,861	28,861	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	09/15/2020	118,919	0	0	0	0	0	0	118,919	118,919	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	09/24/2020	48,744	0	0	0	0	0	0	48,744	48,744	0	0	0	0
	Tullis-Dickerson Capital Focus II, L.P.	Greenwich	CT	Liquidation	06/01/1999	09/30/2020	0	73,460	0	0	0	73,460	0	73,460	5,284	0	(68,176)	(68,176)	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,176,345	73,460	0	0	0	73,460	0	4,249,805	4,181,628	0	(68,176)	(68,176)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Distribution	10/13/2006	09/04/2020	463,050	0	0	0	0	0	0	463,050	463,050	0	0	0	0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	08/31/2020	147,569	0	0	0	0	0	0	147,569	147,569	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	09/30/2020	384,845	0	0	0	0	0	0	384,845	384,845	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	08/12/2020	434,502	0	0	0	0	0	0	434,502	434,502	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	07/02/2020	(20,109)	0	0	0	0	0	0	(20,109)	(20,109)	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	08/19/2020	12,473	0	0	0	0	0	0	12,473	12,473	0	0	0	0
	RCG Longview Equity Fund, L.P.	New York	NY	Distribution	04/26/2007	07/09/2020	206,176	0	0	0	0	0	0	206,176	206,176	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	09/30/2020	325,212	0	0	0	0	0	0	325,212	325,212	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	09/30/2020	2,938	0	0	0	0	0	0	2,938	2,938	0	0	0	0
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	07/31/2020	43,325	0	0	0	0	0	0	43,325	43,325	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,999,980	0	0	0	0	0	0	1,999,980	1,999,980	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Distribution	04/11/2017	09/30/2020	7,372,000	0	0	0	0	0	0	7,372,000	7,372,000	0	0	0	0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							7,372,000	0	0	0	0	0	0	7,372,000	7,372,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	07/30/2020	(98,945)	0	0	0	0	0	0	(98,945)	(98,945)	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	09/17/2020	298,790	0	0	0	0	0	0	298,790	298,790	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	08/14/2020	539,693	0	0	0	0	0	0	539,693	539,693	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	09/30/2020	380,014	0	0	0	0	0	0	380,014	380,014	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	07/13/2020	179,138	0	0	0	0	0	0	179,138	179,138	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	09/25/2020	456,000	0	0	0	0	0	0	456,000	456,000	0	0	0	0
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010	09/08/2020	139,288	0	0	0	0	0	0	139,288	139,288	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	07/28/2020	848,646	0	0	0	0	0	0	848,646	848,646	0	0	0	0
	Solamere Capital Fund III, LP	New York	NY	Distribution	03/05/2018	09/29/2020	448,218	0	0	0	0	0	0	448,218	448,218	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	07/31/2020	506,691	0	0	0	0	0	0	506,691	506,691	0	0	0	0
	Tiger Infrastructure Partners Fund II LP	New York	NY	Distribution	06/26/2017	07/01/2020	256	0	0	0	0	0	0	256	256	0	0	0	0
	Transom Capital Fund III, LP	Los Angeles	CA	Distribution	12/14/2017	07/24/2020	137,941	0	0	0	0	0	0	137,941	137,941	0	0	0	0
	W Capital Partners IV, L.P.	New York	NY	Distribution	05/07/2018	08/26/2020	143,260	0	0	0	0	0	0	143,260	143,260	0	0	0	0
	White Deer Energy LP III	New York	NY	Distribution	11/28/2018	07/02/2020	100,931	0	0	0	0	0	0	100,931	100,931	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							4,079,921	0	0	0	0	0	0	4,079,921	4,079,921	0	0	0	0
4899999. Subtotal - Unaffiliated							10,448,879	73,460	0	0	0	73,460	0	10,522,339	10,454,163	0	(68,176)	(68,176)	0
4999999. Subtotal - Affiliated							7,372,000	0	0	0	0	0	0	7,372,000	7,372,000	0	0	0	0
5099999. Totals							17,820,879	73,460	0	0	0	73,460	0	17,894,339	17,826,163	0	(68,176)	(68,176)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		09/20/2020	PAR WRITE-UP		1,056	1,056	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		09/20/2020	PAR WRITE-UP		25,792	25,792	0	1
38376R 8F 6	GNR 2017-H18 HC CMO 2.000 2066 04		09/20/2020	PAR WRITE-UP		58,882	58,882	0	1
0599999.	Total - Bonds - U.S. Government					85,730	85,730	0	XXX
Bonds - U.S. States, Territories and Possessions									
612103 XV 8	MONTANA GENERAL OBLIGATI 4.000 2031 08		09/30/2020	RBC CAPITAL MARKETS		126,819	100,000	0	1FE
612103 XW 6	MONTANA GENERAL OBLIGATI 4.000 2032 08		09/30/2020	RBC CAPITAL MARKETS		263,445	210,000	0	1FE
612103 XX 4	MONTANA GENERAL OBLIGATI 4.000 2033 08		09/30/2020	RBC CAPITAL MARKETS		279,221	225,000	0	1FE
612103 XZ 9	MONTANA GENERAL OBLIGATI 3.000 2035 08		09/30/2020	RBC CAPITAL MARKETS		168,362	150,000	0	1FE
612103 YA 3	MONTANA GENERAL OBLIGATI 3.000 2036 08		09/30/2020	RBC CAPITAL MARKETS		178,819	160,000	0	1FE
612103 YB 1	MONTANA GENERAL OBLIGATI 2.000 2037 08		09/30/2020	RBC CAPITAL MARKETS		370,648	370,000	0	1FE
612103 YD 7	MONTANA GENERAL OBLIGATI 2.000 2039 08		09/30/2020	RBC CAPITAL MARKETS		380,226	385,000	0	1FE
612103 YE 5	MONTANA GENERAL OBLIGATI 2.000 2040 08		09/30/2020	RBC CAPITAL MARKETS		284,397	290,000	0	1FE
612103 YK 1	MONTANA GENERAL OBLIGATI .630 2025 08		09/30/2020	RBC CAPITAL MARKETS		375,000	375,000	0	1FE
612103 YL 9	MONTANA GENERAL OBLIGATI .819 2026 08		09/30/2020	RBC CAPITAL MARKETS		425,000	425,000	0	1FE
612103 YM 7	MONTANA GENERAL OBLIGATI .939 2027 08		09/30/2020	RBC CAPITAL MARKETS		850,000	850,000	0	1FE
612103 YP 0	MONTANA GENERAL OBLIGATI 1.236 2029 08		09/30/2020	RBC CAPITAL MARKETS		225,000	225,000	0	1FE
612103 YQ 8	MONTANA GENERAL OBLIGATI 1.316 2030 08		09/30/2020	RBC CAPITAL MARKETS		700,000	700,000	0	1FE
612103 WH 0	MONTANA WTR POLL CNTRL G .730 2025 07		09/30/2020	DA DAVIDSON		515,000	515,000	0	1FE
612103 WJ 6	MONTANA WTR POLL CNTRL G .989 2026 07		09/30/2020	DA DAVIDSON		1,265,000	1,265,000	0	1FE
612103 WK 3	MONTANA WTR POLL CNTRL G 1.189 2027 07		09/30/2020	DA DAVIDSON		720,000	720,000	0	1FE
612103 WL 1	MONTANA WTR POLL CNTRL G 1.446 2028 07		09/30/2020	DA DAVIDSON		1,135,000	1,135,000	0	1FE
612103 WM 9	MONTANA WTR POLL CNTRL G 1.546 2029 07		09/30/2020	DA DAVIDSON		1,165,000	1,165,000	0	1FE
612103 WN 7	MONTANA WTR POLL CNTRL G 1.646 2030 07		09/30/2020	DA DAVIDSON		1,440,000	1,440,000	0	1FE
612103 WP 2	MONTANA WTR POLL CNTRL G 1.796 2031 07		09/30/2020	DA DAVIDSON		750,000	750,000	0	1FE
612103 WQ 0	MONTANA WTR POLL CNTRL G 1.876 2032 07		09/30/2020	DA DAVIDSON		585,000	585,000	0	1FE
612103 WR 8	MONTANA WTR POLL CNTRL G 1.976 2033 07		09/30/2020	DA DAVIDSON		685,000	685,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					12,886,936	12,725,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
30382A KF 8	FAIRFAX CNTY TAXABLE REF 1.083 2028 10		08/26/2020	BAS-MERRILL LYNCH		12,500,000	12,500,000	0	1FE
30382A KG 6	FAIRFAX CNTY TAXABLE REF 1.233 2029 10		08/26/2020	BAS-MERRILL LYNCH		12,500,000	12,500,000	0	1FE
425507 JT 8	HENNEPIN CO GENERAL OBLI 5.000 2033 12		09/09/2020	MORGAN STANLEY		7,223,843	5,250,000	0	1FE
425507 JU 5	HENNEPIN CO GENERAL OBLI 5.000 2034 12		09/09/2020	MORGAN STANLEY		7,556,653	5,515,000	0	1FE
425507 JV 3	HENNEPIN CO GENERAL OBLI 5.000 2035 12		09/09/2020	MORGAN STANLEY		7,900,166	5,790,000	0	1FE
425507 JW 1	HENNEPIN CO GENERAL OBLI 5.000 2036 12		09/09/2020	MORGAN STANLEY		8,261,078	6,080,000	0	1FE
425507 JX 9	HENNEPIN CO GENERAL OBLI 5.000 2037 12		09/09/2020	MORGAN STANLEY		8,646,439	6,385,000	0	1FE
515300 TJ 0	LANE CO SD #4J EUGENE GO 1.150 2028 06		09/01/2020	MORGAN STANLEY		6,985,000	6,985,000	0	1FE
52882P ER 5	LEWISVILLE ISD GO REF S2 2.125 2039 08		06/24/2020	CITIGROUP GLOBAL MARKETS		0	0	4,250	1FE
601670 MK 5	MILPITAS USD GO TXBL REF 1.341 2027 08		07/09/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1FE
601670 ML 3	MILPITAS USD GO TXBL REF 1.451 2028 08		07/09/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1FE
601670 MM 1	MILPITAS USD GO TXBL REF 1.601 2029 08		07/09/2020	CITIGROUP GLOBAL MARKETS		700,000	700,000	0	1FE
601670 MN 9	MILPITAS USD GO TXBL REF 1.701 2030 08		07/09/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1FE
601670 MP 4	MILPITAS USD GO TXBL REF 1.801 2031 08		07/09/2020	CITIGROUP GLOBAL MARKETS		1,355,000	1,355,000	0	1FE
601670 MQ 2	MILPITAS USD GO TXBL REF 1.901 2032 08		07/09/2020	CITIGROUP GLOBAL MARKETS		895,000	895,000	0	1FE
796116 SZ 5	SAN ANGELO ISD GO TAXABL --- 2026 02		08/14/2020	PIPER JAFFRAY		1,765,246	1,885,000	0	1FE
796116 SR 3	SAN ANGELO ISD GO TAXABL 4.000 2027 02		08/14/2020	PIPER JAFFRAY		1,478,813	1,250,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
796116 SS 1	SAN ANGELO ISD GO TAXABL 4.000 2028 02		08/14/2020	PIPER JAFFRAY		4,138,773	3,470,000	0	1FE
796116 ST 9	SAN ANGELO ISD GO TAXABL 4.000 2029 02		08/14/2020	PIPER JAFFRAY		3,504,360	2,900,000	0	1FE
796116 SU 6	SAN ANGELO ISD GO TAXABL 4.000 2030 02		08/14/2020	PIPER JAFFRAY		2,296,144	1,875,000	0	1FE
796116 SV 4	SAN ANGELO ISD GO TAXABL 1.545 2031 02		08/14/2020	PIPER JAFFRAY		1,750,000	1,750,000	0	1FE
796116 SW 2	SAN ANGELO ISD GO TAXABL 1.655 2032 02		08/14/2020	PIPER JAFFRAY		2,000,000	2,000,000	0	1FE
796116 SX 0	SAN ANGELO ISD GO TAXABL 1.755 2033 02		08/14/2020	PIPER JAFFRAY		1,250,000	1,250,000	0	1FE
796116 SY 8	SAN ANGELO ISD GO TAXABL 1.815 2034 02		08/14/2020	PIPER JAFFRAY		1,750,000	1,750,000	0	1FE
797661 ZT 5	SAN FRANCISCO BAY AREA G 2.000 2041 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		19,662,400	20,000,000	0	1FE
852634 RQ 9	STAMFORD GENERAL OBLIGAT 1.750 2035 08		07/21/2020	FHN FINANCIAL		1,989,520	2,000,000	0	1FE
852634 RR 7	STAMFORD GENERAL OBLIGAT 1.750 2036 08		07/21/2020	FHN FINANCIAL		1,972,420	2,000,000	0	1FE
852634 RS 5	STAMFORD GENERAL OBLIGAT 1.875 2037 08		07/21/2020	FHN FINANCIAL		1,992,760	2,000,000	0	1FE
852634 RT 3	STAMFORD GENERAL OBLIGAT 1.875 2038 08		07/21/2020	FHN FINANCIAL		1,977,320	2,000,000	0	1FE
852634 RU 0	STAMFORD GENERAL OBLIGAT 2.000 2039 08		07/21/2020	FHN FINANCIAL		2,000,000	2,000,000	0	1FE
86481A BE 3	SUFFOLK GENERAL OBLIG TX 1.110 2028 02		09/02/2020	CITIGROUP GLOBAL MARKETS		9,195,000	9,195,000	0	1FE
86481A BF 0	SUFFOLK GENERAL OBLIG TX 1.210 2029 02		09/02/2020	CITIGROUP GLOBAL MARKETS		6,690,000	6,690,000	0	1FE
86481A BG 8	SUFFOLK GENERAL OBLIG TX 1.250 2030 02		09/02/2020	CITIGROUP GLOBAL MARKETS		8,670,000	8,670,000	0	1FE
86481A BH 6	SUFFOLK GENERAL OBLIG TX 1.350 2031 02		09/02/2020	CITIGROUP GLOBAL MARKETS		8,770,000	8,770,000	0	1FE
869257 PB 5	SUSSEX CO GO TAXABLE REF .516 2024 03		09/24/2020	ROBERT W BAIRD & CO		805,000	805,000	0	1FE
869257 PC 3	SUSSEX CO GO TAXABLE REF .616 2025 03		09/24/2020	ROBERT W BAIRD & CO		1,210,000	1,210,000	0	1FE
869257 PD 1	SUSSEX CO GO TAXABLE REF .856 2026 03		09/24/2020	ROBERT W BAIRD & CO		1,215,000	1,215,000	0	1FE
869257 PE 9	SUSSEX CO GO TAXABLE REF .956 2027 03		09/24/2020	ROBERT W BAIRD & CO		1,350,000	1,350,000	0	1FE
869257 PF 6	SUSSEX CO GO TAXABLE REF 1.114 2028 03		09/24/2020	ROBERT W BAIRD & CO		1,480,000	1,480,000	0	1FE
869257 PG 4	SUSSEX CO GO TAXABLE REF 1.214 2029 03		09/24/2020	ROBERT W BAIRD & CO		845,000	845,000	0	1FE
869257 PH 2	SUSSEX CO GO TAXABLE REF 1.314 2030 03		09/24/2020	ROBERT W BAIRD & CO		855,000	855,000	0	1FE
869257 PJ 8	SUSSEX CO GO TAXABLE REF 1.414 2031 03		09/24/2020	ROBERT W BAIRD & CO		865,000	865,000	0	1FE
869257 PK 5	SUSSEX CO GO TAXABLE REF 1.514 2032 03		09/24/2020	ROBERT W BAIRD & CO		655,000	655,000	0	1FE
869257 PL 3	SUSSEX CO GO TAXABLE REF 1.674 2033 03		09/24/2020	ROBERT W BAIRD & CO		1,205,000	1,205,000	0	1FE
87638K CE 0	TARRANT CNTY CLG DIST GO 2.000 2035 08		07/07/2020	WELLS FARGO SECURITIES		12,876,579	12,865,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					183,237,513	171,260,000	4,250	XXX
Bonds - U.S. Special Revenue and Special Assessment									
115117 ME 0	BROWARD CO WATER & SEWER 4.000 2043 10		09/04/2020	TRUIST SECURITIES		14,242,080	12,000,000	210,667	1FE
161045 QQ 5	CHARLOTTE WATER & SEWER 2.000 2035 07		09/11/2020	WELLS FARGO SECURITIES		6,090,780	6,000,000	0	1FE
161045 QR 3	CHARLOTTE WATER & SEWER 4.000 2036 07		09/11/2020	WELLS FARGO SECURITIES		3,094,100	2,500,000	0	1FE
161045 QS 1	CHARLOTTE WATER & SEWER 2.000 2037 07		09/11/2020	WELLS FARGO SECURITIES		7,049,560	7,000,000	0	1FE
161045 QT 9	CHARLOTTE WATER & SEWER 2.000 2038 07		09/11/2020	WELLS FARGO SECURITIES		7,526,400	7,500,000	0	1FE
161045 QU 6	CHARLOTTE WATER & SEWER 3.000 2039 07		09/11/2020	WELLS FARGO SECURITIES		3,326,790	3,000,000	0	1FE
161045 QV 4	CHARLOTTE WATER & SEWER 3.000 2040 07		09/11/2020	WELLS FARGO SECURITIES		1,105,150	1,000,000	0	1FE
161045 QW 2	CHARLOTTE WATER & SEWER 2.000 2041 07		09/11/2020	WELLS FARGO SECURITIES		496,620	500,000	0	1FE
161045 QX 0	CHARLOTTE WATER & SEWER 2.000 2042 07		09/11/2020	WELLS FARGO SECURITIES		493,880	500,000	0	1FE
25477G TT 2	DISTRICT OF COLUMBIA INC 1.710 2031 12		07/10/2020	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0	1FE
426170 RG 3	HENRICO CO WTR & SWR REV 3.000 2036 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		778,233	695,000	0	1FE
426170 RH 1	HENRICO CO WTR & SWR REV 3.000 2037 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		417,803	375,000	0	1FE
426170 RJ 7	HENRICO CO WTR & SWR REV 3.000 2038 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		338,675	305,000	0	1FE
426170 RK 4	HENRICO CO WTR & SWR REV 3.000 2039 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		547,817	495,000	0	1FE
426170 RL 2	HENRICO CO WTR & SWR REV 3.000 2040 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		744,525	675,000	0	1FE
426170 RM 0	HENRICO CO WTR & SWR REV 3.000 2041 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,115,810	1,015,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
426170 RN 8	HENRICO CO WTR & SWR REV 3.000 2042 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,370,700	1,250,000	0	1FE
546398 ZP 6	LOUISIANA PUB FAC (AIR P .040 2043 12		09/24/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	49	1FE
546398 C4 8	LOUISIANA PUB FAC (AIR P .120 2049 08		07/27/2020	GOLDMAN SACHS & CO		20,000,000	20,000,000	2,721	1FE
546598 AA 1	LOUISVILLE & JEFFERSON R .150 2029 01		07/30/2020	GOLDMAN SACHS & CO		4,400,000	4,400,000	696	1FE
57585K GP 7	MASSACHUSETTS H/E (HARVA .030 2049 11		09/25/2020	J P MORGAN CHASE SECURITIES INC		22,610,000	22,610,000	541	1FE
60528A AS 3	MISSISSIPPI BUS FIN COM .030 2030 12		07/23/2020	BAS-MERRILL LYNCH		21,550,000	21,550,000	1,437	1FE
60528A CA 0	MISSISSIPPI BUS FIN COM .030 2035 11		07/23/2020	BAS-MERRILL LYNCH		28,700,000	28,700,000	1,913	1
64972F 6V 3	NEW YORK CITY FIN AUTH .040 2045 06		09/24/2020	U S BANCORP		10,480,000	10,480,000	301	1FE
64972F G3 4	NEW YORK CITY WTR & SWR .110 2035 06		09/24/2020	U S BANCORP		4,125,000	4,125,000	103	1FE
64990C QE 4	NEW YORK DORM AUTH (COLU 5.000 2047 10		09/18/2020	CITIGROUP GLOBAL MARKETS		38,913,510	24,600,000	584,250	1FE
67756D AZ 9	OHIO HGR ED FAC COMM (CL .120 2039 01		09/24/2020	BARCLAYS CAPITAL INC		3,800,000	3,800,000	173	1FE
68607D VJ 1	OREGON DEPT OF TRANS HWY 1.760 2032 11		09/11/2020	MORGAN STANLEY		13,985,000	13,985,000	0	1FE
88283L KV 7	TEXAS TRANS COMM HIGHWAY 4.000 2033 10		09/14/2020	PIPER JAFFRAY		44,454,898	35,160,000	293,000	1FE
882724 SY 4	TEXAS TRANS REV S2020 4.000 2021 08		08/19/2020	MORGAN STANLEY		51,839,500	50,000,000	0	1FE
915137 U3 5	UNIV OF TEXAS FING SYS R .060 2039 08		09/24/2020	WELLS FARGO SECURITIES		1,440,000	1,440,000	63	1FE
915115 3V 9	UNIV OF TEXAS PERM UNIV .060 2038 07		09/24/2020	WELLS FARGO SECURITIES		2,500,000	2,500,000	109	1FE
915115 3W 7	UNIV OF TEXAS PERM UNIV .070 2037 07		09/24/2020	GOLDMAN SACHS & CO		3,635,000	3,635,000	194	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					332,171,830	302,795,000	1,096,216	XXX
Bonds - Industrial and Miscellaneous									
22966R AG 1	CUBESMART LP 2.000 2031 02		09/29/2020	WELLS FARGO SECURITIES		1,981,480	2,000,000	0	2FE
609207 AX 3	MONDELEZ INTERNATIONAL 1.500 2031 02		09/02/2020	U S BANCORP		4,965,100	5,000,000	0	2FE
65473P AL 9	NISOURCE INC 1.700 2031 02		08/12/2020	CREDIT SUISSE FIRST BOSTON		4,996,200	5,000,000	0	2FE
665228 H* 6	NORTHERN ILLINOIS GAS CO 1.420 2025 08		08/11/2020	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0	1Z
665228 H@ 4	NORTHERN ILLINOIS GAS CO 1.880 2030 11		08/11/2020	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0	1Z
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		2,610,745	2,500,000	0	2FE
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		2,610,745	2,500,000	0	2FE
71427Q AB 4	PERNOD RICARD INTERNATIO 1.625 2031 04	C	09/28/2020	BAS-MERRILL LYNCH		9,915,800	10,000,000	0	2FE
747525 BK 8	QUALCOMM INC 2.150 2030 05		09/22/2020	MORGAN STANLEY		3,163,710	3,000,000	24,367	1FE
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04		09/17/2020	J P MORGAN CHASE SECURITIES INC		25,334,250	25,000,000	104,975	1FE
29248H AB 9	EMPOWER FINANCE 2020 LP 1.776 2031 03	A	09/14/2020	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1FE
09661R AA 9	BMWOT 2020-A A1 .204 2021 07		07/08/2020	J P MORGAN CHASE SECURITIES INC		39,000,000	39,000,000	0	1FE
14315F AA 5	CARMX 2020-3 A1 .276 2021 07		07/14/2020	BARCLAYS CAPITAL INC		35,500,000	35,500,000	0	1FE
362569 AH 8	GMALT 2020-3 A1 .178 2021 10		09/22/2020	WELLS FARGO SECURITIES		30,000,000	30,000,000	0	1Z
362590 AA 9	GMCAR 2020-3 A1 .189 2021 08		08/11/2020	CITIGROUP GLOBAL MARKETS		35,000,000	35,000,000	0	1FE
43813K AA 0	HAROT 2020-3 A1 .188 2021 10		09/22/2020	BARCLAYS CAPITAL INC		54,000,000	54,000,000	0	1
44933F AA 4	HART 2020-B A1 .270 2021 07		07/14/2020	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000	0	1FE
50116Y AA 9	KCOT 2020-2 A1 (144A) .269 2021 08		07/21/2020	MUFG SECURITIES AMERICAS INC		10,000,000	10,000,000	0	1FE
58769E AA 6	MBALT 2020-B A1 .184 2021 10		09/15/2020	MIZUHO INTERNATIONAL PLC		18,800,000	18,800,000	0	1Z
92888E AA 1	VFET 2020-1A A1 (144A) .217 2021 10		09/15/2020	J P MORGAN CHASE SECURITIES INC		52,000,000	52,000,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					364,878,030	364,300,000	129,342	XXX
8399997.	Total - Bonds - Part 3					893,260,038	851,165,730	1,229,807	XXX
8399999.	Total - Bonds					893,260,038	851,165,730	1,229,807	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					893,260,038	XXX	1,229,807	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
797224 AA 0	SAN CLEMENTE 3.585	..	08/27/2020.	REDEEMED		79,722	79,722	79,722	80,433	0	(711)	0	(711)	0	79,722	0	0	0	2,144	08/27/2021.	1
912828 VP 2	U S TREASURY NOTES 2.000	..	07/31/2020.	MATURED		5,834,500	5,834,500	5,843,616	5,836,552	0	(2,052)	0	(2,052)	0	5,834,500	0	0	0	116,690	07/31/2020.	1
912828 XM 7	U S TREASURY NOTES 1.625	..	07/31/2020.	MATURED		195,000	195,000	197,057	195,282	0	(282)	0	(282)	0	195,000	0	0	0	3,169	07/31/2020.	1
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	09/20/2020.	PAID ON PRINCIPAL		428,737	428,737	420,899	420,692	0	8,045	0	8,045	0	428,737	0	0	0	7,283	09/20/2046.	1
36179S QU 4	GNMA II PASS #MA4067 2.500	..	09/20/2020.	PAID ON PRINCIPAL		4,224,630	4,224,630	4,159,559	4,161,316	0	63,314	0	63,314	0	4,224,630	0	0	0	70,508	11/20/2046.	1
36179S UT 2	GNMA II PASS #MA4194 2.500	..	09/20/2020.	PAID ON PRINCIPAL		4,553,744	4,553,744	4,483,834	4,485,883	0	67,861	0	67,861	0	4,553,744	0	0	0	75,236	01/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	09/20/2020.	PAID ON PRINCIPAL		670,555	670,555	697,691	694,284	0	(23,729)	0	(23,729)	0	670,555	0	0	0	15,326	01/20/2042.	1
36202F 3M 6	GNMA II PASS #00005304 3.500	..	09/20/2020.	PAID ON PRINCIPAL		647,599	647,599	682,711	679,238	0	(31,639)	0	(31,639)	0	647,599	0	0	0	14,918	02/20/2042.	1
36202F 4Q 6	GNMA II PASS #00005331 3.500	..	09/20/2020.	PAID ON PRINCIPAL		673,711	673,711	707,186	704,089	0	(30,378)	0	(30,378)	0	673,711	0	0	0	15,374	03/20/2042.	1
36202D 6D 8	GNMA II PASS #3568 5.000	..	09/20/2020.	PAID ON PRINCIPAL		115,469	115,469	110,825	112,113	0	3,356	0	3,356	0	115,469	0	0	0	3,659	06/20/2034.	1
36202E CM 9	GNMA II PASS #3676 4.500	..	09/20/2020.	PAID ON PRINCIPAL		17,828	17,828	16,923	17,133	0	696	0	696	0	17,828	0	0	0	535	02/20/2035.	1
36202E EU 9	GNMA II PASS #3747 5.000	..	09/20/2020.	PAID ON PRINCIPAL		106,404	106,404	103,411	104,082	0	2,322	0	2,322	0	106,404	0	0	0	3,391	08/20/2035.	1
36202E FM 6	GNMA II PASS #3772 5.000	..	09/20/2020.	PAID ON PRINCIPAL		80,030	80,030	78,267	78,653	0	1,377	0	1,377	0	80,030	0	0	0	2,544	10/20/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	09/15/2020.	PAID ON PRINCIPAL		91,072	91,072	89,649	89,950	0	1,122	0	1,122	0	91,072	0	0	0	3,082	11/15/2035.	1
36290R U6 8	GNMA PASS TH #615405 4.500	..	09/15/2020.	PAID ON PRINCIPAL		9,482	9,482	9,195	9,250	0	232	0	232	0	9,482	0	0	0	284	08/15/2033.	1
36291A DH 9	GNMA PASS TH #622104 4.500	..	09/15/2020.	PAID ON PRINCIPAL		59,685	59,685	57,876	58,332	0	1,353	0	1,353	0	59,685	0	0	0	1,626	09/15/2033.	1
36292F H6 7	GNMA PASS TH #647453 5.000	..	09/15/2020.	PAID ON PRINCIPAL		13,329	13,329	13,121	13,176	0	154	0	154	0	13,329	0	0	0	444	10/15/2035.	1
36225A ER 7	GNMA PASS TH #780144 7.000	..	09/15/2020.	PAID ON PRINCIPAL		8,564	8,564	8,171	8,404	0	160	0	160	0	8,564	0	0	0	401	07/15/2024.	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750	..	09/20/2020.	PAID ON PRINCIPAL		106	106	108	106	0	(1)	0	(1)	0	106	0	0	0	1	04/20/2062.	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750	..	09/20/2020.	PAID ON PRINCIPAL		189,650	189,650	188,227	188,919	0	731	0	731	0	189,650	0	0	0	1,922	12/20/2062.	1
38379L U4 6	GNR 2015-62 CG CMO 2.250	..	09/20/2020.	PAID ON PRINCIPAL		1,310,906	1,310,906	1,306,400	1,306,433	0	4,473	0	4,473	0	1,310,906	0	0	0	19,832	03/20/2045.	1
38376R 8F 6	GNR 2017-H18 HC CMO 2.000	..	09/20/2020.	PAID ON PRINCIPAL		410,551	410,551	396,375	398,570	0	11,982	0	11,982	0	410,551	0	0	0	5,288	04/20/2066.	1
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	09/20/2020.	PAID ON PRINCIPAL		797,401	797,401	793,570	794,346	0	3,055	0	3,055	0	797,401	0	0	0	18,265	10/20/2046.	1
38381A S6 4	GNR 2018-152 KA CMO 4.000	..	09/20/2020.	PAID ON PRINCIPAL		754,000	754,000	759,184	757,550	0	(3,550)	0	(3,550)	0	754,000	0	0	0	19,823	01/20/2047.	1
36225C BX 3	G2 (ARM) #80053 3.000	..	09/20/2020.	PAID ON PRINCIPAL		49	49	50	49	0	0	0	0	0	49	0	0	0	1	03/20/2027.	1
36225C CN 4	G2 (ARM) #80076 2.875	..	09/20/2020.	PAID ON PRINCIPAL		292	292	295	289	0	2	0	2	0	292	0	0	0	7	05/20/2027.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	09/16/2020.	PAID ON PRINCIPAL		177,858	177,858	177,747	177,714	0	144	0	144	0	177,858	0	0	0	3,013	05/16/2055.	1
38380J EJ 3	GNR 2017-169 AH (PROJE 2.600	..	09/16/2020.	PAID ON PRINCIPAL		1,819,063	1,819,063	1,796,050	1,802,073	0	16,989	0	16,989	0	1,819,063	0	0	0	30,398	04/16/2054.	1
38379R TG 8	GNR 2017-62 AE (PROJEC 2.600	..	09/16/2020.	PAID ON PRINCIPAL		63,463	63,463	63,552	63,549	0	(86)	0	(86)	0	63,463	0	0	0	1,100	11/16/2057.	1
38379R VW 0	GNR 2017-76 AD (PROJEC 2.400	..	09/16/2020.	PAID ON PRINCIPAL		655,524	655,524	646,075	649,296	0	6,228	0	6,228	0	655,524	0	0	0	9,883	02/16/2050.	1
38380J YW 2	GNR 2018-56 A (PROJECT 2.500	..	09/16/2020.	PAID ON PRINCIPAL		146,633	146,633	147,035	147,038	0	(405)	0	(405)	0	146,633	0	0	0	2,572	10/16/2050.	1
83162C UP 6	SBAP 2012-20B 1 2.630	..	08/01/2020.	PAID ON PRINCIPAL		107,638	107,638	107,886	107,469	0	169	0	169	0	107,638	0	0	0	2,874	02/01/2032.	1
83162C WA 7	SBAP 2014-20A 1 3.460	..	07/01/2020.	PAID ON PRINCIPAL		374,354	374,354	374,354	373,126	0	1,228	0	1,228	0	374,354	0	0	0	13,571	01/01/2034.	1
83162C YG 2	SBAP 2017-20A 1 2.800	..	07/01/2020.	PAID ON PRINCIPAL		224,624	224,624	224,624	224,551	0	73	0	73	0	224,624	0	0	0	6,637	01/01/2037.	1
83162C ZG 1	SBAP 2018-10B 1 3.000	..	09/01/2020.	PAID ON PRINCIPAL		349,036	349,036	349,036	348,974	0	62	0	62	0	349,036	0	0	0	10,802	03/01/2028.	1
83162C A6 0	SBAP 2019-20A 1 3.370	..	07/01/2020.	PAID ON PRINCIPAL		289,223	289,223	289,223	289,276	0	(53)	0	(53)	0	289,223	0	0	0	10,509	01/01/2039.	1
83162C A7 8	SBAP 2019-25A 1 3.560	..	07/01/2020.	PAID ON PRINCIPAL		180,527	180,527	180,527	180,530	0	(3)	0	(3)	0	180,527	0	0	0	6,843	01/01/2044.	1
0599999. Total - Bonds - U.S. Government						25,660,960	25,660,960	25,560,032	25,558,720	0	102,240	0	102,240	0	25,660,960	0	0	0	499,955	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
60412A NC 3	MINNESOTA GENERAL OBLI 5.000	..	08/01/2020.	REDEEMED		115,000	115,000	136,188	116,424	0	(1,424)	0	(1,424)	0	115,000	0	0	0	5,750	08/01/2024.	5GI
60412A ND 1	MINNESOTA GENERAL OBLI 5.000	..	08/01/2020.	REDEEMED		95,000	95,000	115,321	96,348	0	(1,348)	0	(1,348)	0	95,000	0	0	0	4,750	08/01/2021.	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
1799999. Total - Bonds - U.S. States, Territories & Possessions						210,000	210,000	251,509	212,772	0	(2,772)	0	(2,772)	0	210,000	0	0	0	10,500	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
033161 UB 4	ANCHORAGE GENERAL OBLI 5.000	..	09/01/2020.	MATURED		7,000,000	7,000,000	8,168,720	7,169,914	0	(169,914)	0	(169,914)	0	7,000,000	0	0	0	350,000	09/01/2020.	1FE
041431 FH 5	ARLINGTON CO GENERAL O 5.000	..	08/01/2020.	MATURED		3,845,000	3,845,000	4,489,653	3,844,977	0	23	0	23	0	3,845,000	0	0	0	192,250	08/01/2020.	1FE
052430 GL 3	AUSTIN ISD GEN OBLIG R 5.000	..	08/01/2020.	REDEEMED		5,000,000	5,000,000	5,570,100	5,093,973	0	(93,973)	0	(93,973)	0	5,000,000	0	0	0	250,000	08/01/2036.	1FE
118565 WJ 5	BUCKS CO GENERAL OBLIG 2.620	..	07/21/2020.	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	31,440	12/15/2024.	1FE
248775 K9 8	DENTON CO GO LTD REF S 5.000	..	07/15/2020.	REDEEMED		15,000,000	15,000,000	16,917,900	15,141,301	0	(141,301)	0	(141,301)	0	15,000,000	0	0	0	750,000	07/15/2028.	1FE
414004 3P 4	HARRIS CO GO REF S2007 5.250	..	08/15/2020.	MATURED		9,285,000	9,285,000	10,925,381	9,509,762	0	(224,762)	0	(224,762)	0	9,285,000	0	0	0	487,463	08/15/2020.	1FE
478449 7A 3	JOHNSON CO GENERAL OBL 5.000	..	09/01/2020.	MATURED		1,600,000	1,600,000	1,884,656	1,620,475	0	(20,475)	0	(20,475)	0	1,600,000	0	0	0	80,000	09/01/2020.	1FE
545624 HU 5	LOS RIOS CCD GO REF S2 5.000	..	08/01/2020.	REDEEMED		1,495,000	1,495,000	1,706,557	1,509,522	0	(14,522)	0	(14,522)	0	1,495,000	0	0	0	74,750	08/01/2024.	1FE
545624 HX 9	LOS RIOS CCD GO REF S2 5.000	..	08/01/2020.	REDEEMED		1,500,000	1,500,000	1,680,195	1,512,489	0	(12,489)	0	(12,489)	0	1,500,000	0	0	0	75,000	08/01/2027.	1FE
567288 RF 4	MARICOPA CO USD#48 SCO 5.000	..	07/01/2020.	REDEEMED		10,000,000	10,000,000	11,032,600	10,061,352	0	(61,352)	0	(61,352)	0	10,000,000	0	0	0	500,000	07/01/2024.	1FE
801889 MQ 6	SANTA FE CO GENERAL OB 3.250	..	07/01/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,500	07/01/2020.	1FE
975672 4Q 6	WINSTON SALEM GENERAL 5.000	..	07/14/2020.	REDEEMED		1,000,000	1,000,000	1,161,010	1,007,513	0	(7,513)	0	(7,513)	0	1,000,000	0	0	0	30,972	06/01/2021.	1FE
975672 4T 0	WINSTON SALEM GENERAL 5.000	..	07/14/2020.	REDEEMED		1,000,000	1,000,000	1,139,250	1,006,557	0	(6,557)	0	(6,557)	0	1,000,000	0	0	0	30,972	06/01/2024.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						59,725,000	59,725,000	67,676,022	60,477,833	0	(752,833)	0	(752,833)	0	59,725,000	0	0	0	2,885,347	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400	..	09/15/2020.	REDEEMED		17,603	17,603	17,603	17,603	0	0	0	0	0	17,603	0	0	0	869	04/15/2021.	5GI
083536 BE 1	BEREA EDUCNTL FACS (BE .090	..	07/01/2020.	MORGAN STANLEY		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	137	06/01/2029.	1FE
083536 AB 8	BEREA EDUCTNL FACS (BE .090	..	07/01/2020.	MORGAN STANLEY		2,245,000	2,245,000	2,245,000	2,245,000	0	0	0	0	0	2,245,000	0	0	0	182	06/01/2032.	1FE
196632 BK 8	COLORADO SPRINGS UTILI .110	..	07/02/2020.	BARCLAYS CAPITAL INC		10,810,000	10,810,000	10,810,000	10,810,000	0	0	0	0	0	10,810,000	0	0	0	1,289	11/01/2037.	1FE
544552 VC 3	LOS ANGELES HARBOR DEP 5.000	..	08/01/2020.	MATURED		2,660,000	2,660,000	3,078,391	2,714,339	0	(54,339)	0	(54,339)	0	2,660,000	0	0	0	133,000	08/01/2020.	1FE
60528A AS 3	MISSISSIPPI BUS FIN CO .030	..	08/24/2020.	BAS-MERRILL LYNCH		21,550,000	21,550,000	21,550,000	21,550,000	0	0	0	0	0	21,550,000	0	0	0	3,203	12/01/2030.	1FE
60528A BL 7	MISSISSIPPI BUS FIN CO .050	..	07/01/2020.	BAS-MERRILL LYNCH		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	367	12/01/2030.	1
60528A CA 0	MISSISSIPPI BUS FIN CO .030	..	08/24/2020.	BAS-MERRILL LYNCH		28,700,000	28,700,000	28,700,000	28,700,000	0	0	0	0	0	28,700,000	0	0	0	4,266	11/01/2035.	1
76221U BN 5	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		690,000	690,000	755,281	690,000	0	0	0	0	0	690,000	0	0	0	30,283	10/01/2020.	1FE
76221U BP 0	RHODE ISLAND INFRAS BA 4.500	..	08/17/2020.	REDEEMED		235,000	235,000	243,838	235,000	0	0	0	0	0	235,000	0	0	0	9,283	10/01/2021.	1FE
76221U BR 6	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		780,000	780,000	849,147	780,000	0	0	0	0	0	780,000	0	0	0	34,233	10/01/2023.	1FE
76221U BS 4	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		790,000	790,000	858,698	790,000	0	0	0	0	0	790,000	0	0	0	34,672	10/01/2024.	1FE
76221U BT 2	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		800,000	800,000	868,208	800,000	0	0	0	0	0	800,000	0	0	0	35,111	10/01/2025.	1FE
76221U BU 9	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		815,000	815,000	883,110	815,000	0	0	0	0	0	815,000	0	0	0	35,769	10/01/2026.	1FE
810489 JL 9	SCOTTSDALE PPTY CORP E 5.000	..	07/01/2020.	MATURED		5,245,000	5,245,000	5,755,443	5,269,678	0	(24,678)	0	(24,678)	0	5,245,000	0	0	0	262,250	07/01/2020.	1FE
837545 MA 7	SOUTH DAKOTA CONSERVE 5.125	..	08/01/2020.	REDEEMED		9,080,000	9,080,000	9,410,240	9,104,168	0	(24,168)	0	(24,168)	0	9,080,000	0	0	0	465,350	08/01/2029.	1
915137 U3 5	UNIV OF TEXAS FING SYS .070	..	07/02/2020.	WELLS FARGO SECURITIES		10,855,000	10,855,000	10,855,000	10,855,000	0	0	0	0	0	10,855,000	0	0	0	931	08/01/2039.	1FE
915137 T8 6	UNIV OF TEXAS FING SYS .050	..	07/02/2020.	J P MORGAN CHASE SECURITI		32,955,000	32,955,000	32,955,000	32,955,000	0	0	0	0	0	32,955,000	0	0	0	2,566	08/01/2025.	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.890	..	09/15/2020.	PAID ON PRINCIPAL		149,513	149,513	150,051	148,835	0	679	0	679	0	149,513	0	0	0	4,141	12/15/2035.	1
3128JR G4 2	FH (3/1 ARM) #847419 3.376	..	09/15/2020.	PAID ON PRINCIPAL		4,288	4,288	4,269	4,257	0	30	0	30	0	4,288	0	0	0	126	03/15/2035.	1
3128JR KQ 8	FH (5/1 ARM) #847503 3.022	..	09/15/2020.	PAID ON PRINCIPAL		74,785	74,785	73,447	73,477	0	1,308	0	1,308	0	74,785	0	0	0	2,118	12/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	09/15/2020.	PAID ON PRINCIPAL		389,084	389,084	385,345	385,345	0	3,739	0	3,739	0	389,084	0	0	0	7,855	01/15/2047.	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000	..	09/15/2020.	PAID ON PRINCIPAL		1,510	1,510	1,505	1,506	0	4	0	4	0	1,510	0	0	0	50	01/15/2034.	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500	..	09/15/2020.	PAID ON PRINCIPAL		227	227	238	251	0	(24)	0	(24)	0	227	0	0	0	11	01/15/2030.	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		401	401	412	417	0	(15)	0	(15)	0	401	0	0	0	15	02/15/2032.	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
31292M FD 0	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		1,002,994	1,002,994	1,018,901	1,017,716	0	(14,722)	0	(14,722)	0	1,002,994	0	0	0	20,447	03/15/2043.	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		10,267	10,267	10,499	10,615	0	(348)	0	(348)	0	10,267	0	0	0	364	04/15/2029.	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500	..	09/15/2020.	PAID ON PRINCIPAL		5,136	5,136	5,374	5,506	0	(370)	0	(370)	0	5,136	0	0	0	288	08/15/2031.	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500	..	09/15/2020.	PAID ON PRINCIPAL		621	621	650	667	0	(46)	0	(46)	0	621	0	0	0	31	09/15/2031.	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		416	416	425	433	0	(17)	0	(17)	0	416	0	0	0	17	04/15/2032.	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,026	2,026	2,080	2,100	0	(74)	0	(74)	0	2,026	0	0	0	81	09/15/2032.	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		3,990	3,990	4,104	4,227	0	(237)	0	(237)	0	3,990	0	0	0	152	10/15/2032.	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		230	230	237	240	0	(10)	0	(10)	0	230	0	0	0	9	02/15/2033.	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		129	129	133	134	0	(4)	0	(4)	0	129	0	0	0	5	03/15/2033.	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		2,170	2,170	2,223	2,192	0	(23)	0	(23)	0	2,170	0	0	0	85	07/15/2022.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		178,596	178,596	178,170	178,154	0	442	0	442	0	178,596	0	0	0	6,557	06/15/2033.	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		18,683	18,683	19,164	19,226	0	(543)	0	(543)	0	18,683	0	0	0	739	04/15/2033.	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		1,544	1,544	1,579	1,593	0	(48)	0	(48)	0	1,544	0	0	0	62	05/15/2033.	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		32,927	32,927	33,734	33,826	0	(899)	0	(899)	0	32,927	0	0	0	1,272	11/15/2033.	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		16,728	16,728	17,137	17,215	0	(487)	0	(487)	0	16,728	0	0	0	674	02/15/2034.	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		837,115	837,115	826,227	828,161	0	8,955	0	8,955	0	837,115	0	0	0	16,746	06/15/2043.	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		212,926	212,926	204,251	206,137	0	6,790	0	6,790	0	212,926	0	0	0	4,289	07/15/2043.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		610,052	610,052	579,160	585,851	0	24,201	0	24,201	0	610,052	0	0	0	12,277	08/15/2043.	1
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		917,784	917,784	910,399	911,032	0	6,752	0	6,752	0	917,784	0	0	0	21,307	11/15/2037.	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		212,378	212,378	215,863	215,852	0	(3,474)	0	(3,474)	0	212,378	0	0	0	4,269	10/15/2046.	1
31335C GR 9	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		273,957	273,957	279,179	279,108	0	(5,151)	0	(5,151)	0	273,957	0	0	0	5,480	05/15/2047.	1
3133D3 BG 9	FHLMC PASS T #QK0039 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,152,957	1,152,957	1,161,784	1,161,443	0	(8,486)	0	(8,486)	0	1,152,957	0	0	0	19,475	09/25/2039.	1
3132A4 E9 5	FHLMC PASS T #ZS3760 2.500	..	09/25/2020.	PAID ON PRINCIPAL		599,389	599,389	597,984	598,807	0	582	0	582	0	599,389	0	0	0	10,078	06/25/2043.	1
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,121,892	1,121,892	1,115,757	1,115,775	0	6,118	0	6,118	0	1,121,892	0	0	0	18,961	10/25/2046.	1
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	09/25/2020.	PAID ON PRINCIPAL		979,988	979,988	994,266	994,163	0	(14,176)	0	(14,176)	0	979,988	0	0	0	19,660	11/25/2046.	1
3133TG NU 9	FHR 2093 Z CMO 6.000	..	09/15/2020.	PAID ON PRINCIPAL		36,404	36,404	33,306	35,131	0	1,273	0	1,273	0	36,404	0	0	0	1,439	11/15/2028.	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000	..	09/15/2020.	PAID ON PRINCIPAL		47,496	47,496	43,422	46,093	0	1,403	0	1,403	0	47,496	0	0	0	1,907	05/15/2029.	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500	..	09/15/2020.	PAID ON PRINCIPAL		18,687	18,687	19,219	18,636	0	51	0	51	0	18,687	0	0	0	953	09/15/2029.	1
3133TN JY 1	FHR 2223 Z CMO 8.000	..	09/15/2020.	PAID ON PRINCIPAL		3,912	3,912	3,821	3,862	0	50	0	50	0	3,912	0	0	0	217	03/15/2030.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		4,965	4,965	4,954	4,954	0	12	0	12	0	4,965	0	0	0	216	01/15/2031.	1
3133TR LB 9	FHR 2284 Z CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		30,875	30,875	29,188	30,169	0	706	0	706	0	30,875	0	0	0	1,284	02/15/2031.	1
3133TR GX 7	FHR 2288 Z CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		62,249	62,249	58,461	60,746	0	1,503	0	1,503	0	62,249	0	0	0	2,740	02/15/2031.	1
3133TR SR 7	FHR 2297 KZ CMO 6.000	..	09/15/2020.	PAID ON PRINCIPAL		41,119	41,119	37,075	39,916	0	1,203	0	1,203	0	41,119	0	0	0	1,662	03/15/2031.	1
31339W Q2 5	FHR 2433 NH CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		116,760	116,760	117,417	116,900	0	(139)	0	(139)	0	116,760	0	0	0	4,944	04/15/2032.	1
31392K FP 6	FHR 2451 JH CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		27,755	27,755	27,553	27,609	0	146	0	146	0	27,755	0	0	0	1,246	05/15/2032.	1
31392K AA 4	FHR 2454 BK CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		67,331	67,331	67,847	67,441	0	(110)	0	(110)	0	67,331	0	0	0	2,945	05/15/2032.	1
31394K NK 6	FHR 2686 NY CMO 5.000	..	09/15/2020.	PAID ON PRINCIPAL		135,309	135,309	130,763	134,335	0	974	0	974	0	135,309	0	0	0	4,494	10/15/2023.	1
31394M SG 6	FHR 2719 WC CMO 4.500	..	09/15/2020.	PAID ON PRINCIPAL		80,356	80,356	74,040	79,113	0	1,242	0	1,242	0	80,356	0	0	0	2,259	12/15/2023.	1
31394N L3 0	FHR 2729 CE CMO 4.500	..	09/15/2020.	PAID ON PRINCIPAL		205,549	205,549	191,278	202,761	0	2,788	0	2,788	0	205,549	0	0	0	6,146	01/15/2024.	1
3137AM ER 4	FHR 4022 AH CMO 1.500	..	09/15/2020.	PAID ON PRINCIPAL		302,287	302,287	298,792	300,282	0	2,006	0	2,006	0	302,287	0	0	0	3,010	12/15/2025.	1
3137B8 DA 2	FHR 4302 CA CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		291,756	291,756	294,218	293,059	0	(1,303)	0	(1,303)	0	291,756	0	0	0	5,874	06/15/2040.	1
3137BB QB 9	FHR 4351 LC CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		434,044	434,044	439,555	437,196	0	(3,152)	0	(3,152)	0	434,044	0	0	0	8,619	11/15/2040.	1

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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
3137BT JW 2	FHR 4635 EG CMO 2.500	..	09/15/2020.	PAID ON PRINCIPAL		181,141	181,141	181,481	181,427	0	(286)	0	(286)	0	181,141	0	0	0	2,998	12/15/2046.	1
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,588,201	1,588,201	1,589,690	1,589,528	0	(1,327)	0	(1,327)	0	1,588,201	0	0	0	25,786	04/25/2049.	1
3137FP LJ 2	FHR 4926 BN CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		237,780	237,780	238,421	238,401	0	(621)	0	(621)	0	237,780	0	0	0	3,980	10/25/2049.	1
31282X A8 4	FHS 146 75 CMO 7.500	..	09/15/2020.	PAID ON PRINCIPAL		3,039	3,039	3,065	3,040	0	(1)	0	(1)	0	3,039	0	0	0	152	01/15/2023.	1
31403D AC 3	FN (5/1 ARM) #745303 3.161	..	09/25/2020.	PAID ON PRINCIPAL		155,905	155,905	154,358	155,527	0	378	0	378	0	155,905	0	0	0	4,097	01/25/2036.	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500	..	09/25/2020.	PAID ON PRINCIPAL		28,552	28,552	28,460	28,466	0	86	0	86	0	28,552	0	0	0	655	01/25/2026.	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500	..	09/25/2020.	PAID ON PRINCIPAL		46,780	46,780	46,628	46,646	0	133	0	133	0	46,780	0	0	0	1,099	01/25/2026.	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500	..	09/25/2020.	PAID ON PRINCIPAL		141,985	141,985	140,864	141,235	0	750	0	750	0	141,985	0	0	0	2,343	08/25/2028.	1
3140EV S3 2	FNMA PASS TH #BC1437 3.000	..	09/25/2020.	PAID ON PRINCIPAL		108,990	108,990	106,435	106,533	0	2,456	0	2,456	0	108,990	0	0	0	2,280	07/25/2046.	1
3140FX JW 3	FNMA PASS TH #BF0276 3.000	..	09/25/2020.	PAID ON PRINCIPAL		866,544	866,544	859,584	859,351	0	7,193	0	7,193	0	866,544	0	0	0	17,572	10/25/2042.	1
3140FX LB 6	FNMA PASS TH #BF0321 2.500	..	09/25/2020.	PAID ON PRINCIPAL		441,248	441,248	439,593	439,591	0	1,657	0	1,657	0	441,248	0	0	0	7,446	07/25/2048.	1
3140FX L9 1	FNMA PASS TH #BF0351 2.500	..	09/25/2020.	PAID ON PRINCIPAL		491,353	491,353	491,699	491,689	0	(336)	0	(336)	0	491,353	0	0	0	8,272	05/25/2053.	1
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000	..	09/25/2020.	PAID ON PRINCIPAL		2,060,923	2,060,923	2,070,733	2,070,041	0	(9,118)	0	(9,118)	0	2,060,923	0	0	0	41,504	02/25/2047.	1
3140J7 WR 2	FNMA PASS TH #BM3355 3.500	..	09/25/2020.	PAID ON PRINCIPAL		558,499	558,499	559,328	559,328	0	(829)	0	(829)	0	558,499	0	0	0	12,963	02/25/2048.	1
3140JA M7 0	FNMA PASS TH #BM5781 3.000	..	09/25/2020.	PAID ON PRINCIPAL		829,848	829,848	841,518	841,422	0	(11,574)	0	(11,574)	0	829,848	0	0	0	16,539	01/25/2045.	1
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	09/25/2020.	PAID ON PRINCIPAL		415,306	415,306	415,565	415,540	0	(234)	0	(234)	0	415,306	0	0	0	7,019	07/25/2049.	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	09/25/2020.	PAID ON PRINCIPAL		1,028,271	1,028,271	1,028,553	1,028,567	0	(295)	0	(295)	0	1,028,271	0	0	0	27,156	10/25/2048.	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500	..	09/25/2020.	PAID ON PRINCIPAL		474,372	474,372	489,382	486,414	0	(12,041)	0	(12,041)	0	474,372	0	0	0	11,449	12/25/2041.	1
3140X4 VS 2	FNMA PASS TH #1524 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,027,514	1,027,514	1,030,243	1,030,217	0	(2,703)	0	(2,703)	0	1,027,514	0	0	0	17,554	02/25/2047.	1
31371K RC 7	FNMA PASS TH #254383 7.500	..	09/25/2020.	PAID ON PRINCIPAL		2,523	2,523	2,637	2,749	0	(226)	0	(226)	0	2,523	0	0	0	113	06/25/2032.	1
31371K 2V 2	FNMA PASS TH #254688 5.500	..	09/25/2020.	PAID ON PRINCIPAL		17,434	17,434	17,878	17,543	0	(110)	0	(110)	0	17,434	0	0	0	641	03/25/2023.	1
31371K 2X 8	FNMA PASS TH #254690 5.500	..	09/25/2020.	PAID ON PRINCIPAL		22,951	22,951	23,443	23,066	0	(115)	0	(115)	0	22,951	0	0	0	839	04/25/2023.	1
31371K 5X 5	FNMA PASS TH #254762 5.000	..	09/25/2020.	PAID ON PRINCIPAL		8,158	8,158	8,140	8,134	0	24	0	24	0	8,158	0	0	0	270	05/25/2023.	1
31371L A8 2	FNMA PASS TH #254831 5.000	..	09/25/2020.	PAID ON PRINCIPAL		6,478	6,478	6,464	6,459	0	19	0	19	0	6,478	0	0	0	214	08/25/2023.	1
31371L A9 0	FNMA PASS TH #254832 5.500	..	09/25/2020.	PAID ON PRINCIPAL		73,117	73,117	74,762	73,539	0	(422)	0	(422)	0	73,117	0	0	0	2,700	08/25/2023.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	09/25/2020.	PAID ON PRINCIPAL		22,430	22,430	22,577	22,425	0	5	0	5	0	22,430	0	0	0	753	09/25/2023.	1
31371L F3 8	FNMA PASS TH #254986 5.500	..	09/25/2020.	PAID ON PRINCIPAL		24,390	24,390	24,908	24,528	0	(138)	0	(138)	0	24,390	0	0	0	900	11/25/2023.	1
31371L HY 8	FNMA PASS TH #255047 5.500	..	09/25/2020.	PAID ON PRINCIPAL		18,723	18,723	19,121	18,829	0	(105)	0	(105)	0	18,723	0	0	0	690	01/25/2024.	1
31371L JU 4	FNMA PASS TH #255075 5.500	..	09/25/2020.	PAID ON PRINCIPAL		43,159	43,159	44,258	43,476	0	(317)	0	(317)	0	43,159	0	0	0	1,556	02/25/2024.	1
31372Q CQ 8	FNMA PASS TH #279179 7.000	..	09/25/2020.	PAID ON PRINCIPAL		2,255	2,255	2,123	2,210	0	45	0	45	0	2,255	0	0	0	105	05/25/2024.	1
31373U F3 6	FNMA PASS TH #303586 6.500	..	09/25/2020.	PAID ON PRINCIPAL		883	883	827	852	0	31	0	31	0	883	0	0	0	38	09/25/2025.	1
31375F 4Z 8	FNMA PASS TH #333940 6.500	..	09/25/2020.	PAID ON PRINCIPAL		1,589	1,589	1,521	1,560	0	29	0	29	0	1,589	0	0	0	69	06/25/2024.	1
31376R 6H 9	FNMA PASS TH #363672 7.500	..	09/25/2020.	PAID ON PRINCIPAL		2,891	2,891	2,790	2,797	0	94	0	94	0	2,891	0	0	0	145	11/25/2026.	1
31376U MV 3	FNMA PASS TH #365872 7.500	..	09/25/2020.	PAID ON PRINCIPAL		699	699	675	677	0	22	0	22	0	699	0	0	0	35	12/25/2026.	1
31378R S5 9	FNMA PASS TH #406540 6.500	..	09/25/2020.	PAID ON PRINCIPAL		98	98	98	98	0	(0)	0	(0)	0	98	0	0	0	4	12/25/2027.	1
31379F J3 9	FNMA PASS TH #417982 7.000	..	09/25/2020.	PAID ON PRINCIPAL		1,068	1,068	1,084	1,081	0	(13)	0	(13)	0	1,068	0	0	0	50	03/25/2028.	1
31379T G5 7	FNMA PASS TH #428720 6.500	..	09/25/2020.	PAID ON PRINCIPAL		1,338	1,338	1,332	1,332	0	6	0	6	0	1,338	0	0	0	58	06/25/2028.	1
313615 L4 6	FNMA PASS TH #50747 7.000	..	09/25/2020.	PAID ON PRINCIPAL		507	507	473	494	0	12	0	12	0	507	0	0	0	24	06/25/2023.	1
31384V L7 5	FNMA PASS TH #535050 7.500	..	09/25/2020.	PAID ON PRINCIPAL		5,463	5,463	5,702	5,940	0	(477)	0	(477)	0	5,463	0	0	0	274	12/25/2029.	1
31385H 5H 1	FNMA PASS TH #545448 7.500	..	09/25/2020.	PAID ON PRINCIPAL		765	765	797	838	0	(73)	0	(73)	0	765	0	0	0	40	02/25/2032.	1
31385X M8 7	FNMA PASS TH #555783 4.500	..	09/25/2020.	PAID ON PRINCIPAL		48,772	48,772	48,107	48,295	0	478	0	478	0	48,772	0	0	0	1,468	10/25/2033.	1
31389Y M7 3	FNMA PASS TH #639482 7.500	..	09/25/2020.	PAID ON PRINCIPAL		441	441	461	486	0	(45)	0	(45)	0	441	0	0	0	22	01/25/2032.	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
31390K RG 5	FNMA PASS TH #648587 7.500	..	09/25/2020.	PAID ON PRINCIPAL		66	66	69	73	0	(8)	0	(8)	0	66	0	0	0	3	05/25/2032.	1
31401M BR 1	FNMA PASS TH #712048 5.500	..	09/25/2020.	PAID ON PRINCIPAL		858	858	876	875	0	(17)	0	(17)	0	858	0	0	0	34	07/25/2033.	1
31402C QM 7	FNMA PASS TH #725060 6.000	..	09/25/2020.	PAID ON PRINCIPAL		158	158	162	163	0	(5)	0	(5)	0	158	0	0	0	7	01/25/2034.	1
31402J ER 4	FNMA PASS TH #730144 5.000	..	09/25/2020.	PAID ON PRINCIPAL		10,263	10,263	10,203	10,213	0	50	0	50	0	10,263	0	0	0	340	07/25/2033.	1
31402Q LF 6	FNMA PASS TH #734826 4.500	..	09/25/2020.	PAID ON PRINCIPAL		20,410	20,410	19,671	19,931	0	479	0	479	0	20,410	0	0	0	610	08/25/2033.	1
31403F Q6 4	FNMA PASS TH #747577 5.000	..	09/25/2020.	PAID ON PRINCIPAL		8,210	8,210	8,167	8,172	0	38	0	38	0	8,210	0	0	0	256	11/25/2033.	1
31403G RL 8	FNMA PASS TH #748491 5.000	..	09/25/2020.	PAID ON PRINCIPAL		6,420	6,420	6,387	6,390	0	30	0	30	0	6,420	0	0	0	204	10/25/2033.	1
31403L LR 0	FNMA PASS TH #751936 5.500	..	09/25/2020.	PAID ON PRINCIPAL		7,139	7,139	7,292	7,175	0	(36)	0	(36)	0	7,139	0	0	0	262	11/25/2023.	1
31404B SY 9	FNMA PASS TH #763835 5.000	..	09/25/2020.	PAID ON PRINCIPAL		3,485	3,485	3,466	3,468	0	17	0	17	0	3,485	0	0	0	130	01/25/2034.	1
31404J MA 0	FNMA PASS TH #769953 5.000	..	09/25/2020.	PAID ON PRINCIPAL		24,258	24,258	24,243	24,224	0	34	0	34	0	24,258	0	0	0	840	03/25/2034.	1
31404J YQ 2	FNMA PASS TH #770319 5.000	..	09/25/2020.	PAID ON PRINCIPAL		5,169	5,169	5,138	5,142	0	26	0	26	0	5,169	0	0	0	172	04/25/2034.	1
31404N 2P 0	FNMA PASS TH #773982 5.000	..	09/25/2020.	PAID ON PRINCIPAL		8,309	8,309	8,260	8,269	0	40	0	40	0	8,309	0	0	0	278	03/25/2034.	1
31404N 2S 4	FNMA PASS TH #773985 5.000	..	09/25/2020.	PAID ON PRINCIPAL		1,734	1,734	1,724	1,726	0	8	0	8	0	1,734	0	0	0	60	03/25/2034.	1
31404W GW 0	FNMA PASS TH #780613 5.000	..	09/25/2020.	PAID ON PRINCIPAL		485	485	464	467	0	18	0	18	0	485	0	0	0	16	05/25/2034.	1
31404W R9 9	FNMA PASS TH #780912 5.000	..	09/25/2020.	PAID ON PRINCIPAL		11,849	11,849	11,364	11,542	0	307	0	307	0	11,849	0	0	0	395	06/25/2029.	1
31406V 2P 0	FNMA PASS TH #821682 5.000	..	09/25/2020.	PAID ON PRINCIPAL		52,339	52,339	52,049	52,073	0	266	0	266	0	52,339	0	0	0	1,629	06/25/2035.	1
31407X A8 4	FNMA PASS TH #843431 5.000	..	09/25/2020.	PAID ON PRINCIPAL		67,921	67,921	64,970	65,883	0	2,038	0	2,038	0	67,921	0	0	0	2,246	07/25/2035.	1
31358T 3G 2	FNR G93-10 J CMO 5.000	..	09/25/2020.	PAID ON PRINCIPAL		15,705	15,705	13,693	15,349	0	356	0	356	0	15,705	0	0	0	517	03/25/2023.	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		78,407	78,407	74,912	77,029	0	1,378	0	1,378	0	78,407	0	0	0	3,391	09/25/2028.	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		17,048	17,048	16,171	16,679	0	369	0	369	0	17,048	0	0	0	743	06/25/2029.	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		15,053	15,053	14,317	14,613	0	440	0	440	0	15,053	0	0	0	626	06/25/2029.	1
31392D NT 5	FNR 2002-40 MG CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		61,429	61,429	60,882	61,034	0	395	0	395	0	61,429	0	0	0	2,488	06/25/2032.	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500	..	09/25/2020.	PAID ON PRINCIPAL		9,906	9,906	10,307	10,080	0	(174)	0	(174)	0	9,906	0	0	0	425	06/25/2042.	1
31393U LU 5	FNR 2003-122 TG CMO 5.000	..	09/25/2020.	PAID ON PRINCIPAL		121,086	121,086	116,451	120,071	0	1,015	0	1,015	0	121,086	0	0	0	4,023	12/25/2023.	1
3136AJ G4 2	FNR 2014-26 W CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		658,713	658,713	666,535	662,629	0	(3,916)	0	(3,916)	0	658,713	0	0	0	13,136	04/25/2040.	1
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		512,492	512,492	520,019	516,292	0	(3,800)	0	(3,800)	0	512,492	0	0	0	10,261	04/25/2040.	1
3136AL NR 8	FNR 2014-76 BC CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		5,921,465	5,921,465	6,032,492	5,942,066	0	(20,601)	0	(20,601)	0	5,921,465	0	0	0	117,876	05/25/2037.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						164,281,916	164,281,916	165,976,475	164,415,246	0	(133,330)	0	(133,330)	0	164,281,916	0	0	0	1,664,200	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00507V AL 3	ACTIVISION BLIZZARD 2.600	..	09/04/2020.	MAKE WHOLE CALL		2,078,170	2,000,000	1,989,130	1,994,112	0	1,546	0	1,546	0	1,995,659	0	4,341	4,341	115,581	06/15/2022.	2FE
03523T BB 3	ANHEUSER-BUSCH INBEV W 4.375	C	08/12/2020.	MAKE WHOLE CALL		1,020,580	1,000,000	999,490	999,891	0	75	0	75	0	999,966	0	34	34	63,965	02/15/2021.	2FE
037411 AZ 8	APACHE CORP 3.250	..	08/18/2020.	TENDERED		801,720	786,000	783,335	785,287	0	187	0	187	0	785,474	0	16,246	16,246	21,500	04/15/2022.	3FE
00206R BD 3	AT&T INC 3.000	..	07/23/2020.	MAKE WHOLE CALL		5,206,031	5,000,000	4,996,440	4,999,081	0	254	0	254	0	4,999,335	0	665	665	346,864	02/15/2022.	2FE
00206R DB 5	AT&T INC 3.800	..	07/23/2020.	MAKE WHOLE CALL		2,109,488	2,000,000	2,103,160	2,040,015	0	(9,950)	0	(9,950)	0	2,030,064	0	(30,064)	(30,064)	174,510	03/15/2022.	2FE
00206R HL 9	AT&T INC 4.000	..	07/08/2020.	MAKE WHOLE CALL		2,107,175	2,000,000	2,067,900	2,053,428	0	(13,337)	0	(13,337)	0	2,040,091	0	(40,091)	(40,091)	185,619	01/15/2022.	2FE
00206R HM 7	AT&T INC 3.400	..	09/01/2020.	MAKE WHOLE CALL		1,052,267	1,000,000	1,023,290	1,019,022	0	(5,066)	0	(5,066)	0	1,013,956	0	(13,956)	(13,956)	76,445	06/15/2022.	2FE
053015 AD 5	AUTOMATIC DATA PROCESS 2.250	..	08/15/2020.	REDEEMED		1,000,000	1,000,000	1,003,300	1,000,430	0	(430)	0	(430)	0	1,000,000	0	0	0	20,625	09/15/2020.	1FE
075887 AW 9	BECTON DICKINSON 3.250	..	09/29/2020.	MAKE WHOLE CALL		288,035	287,000	287,743	287,073	0	(75)	0	(75)	0	286,998	0	2	2	9,248	11/12/2020.	2FE
099724 AG 1	BORG-WARNER AUTO 4.625	..	09/15/2020.	MATURED		1,000,000	1,000,000	989,910	999,056	0	944	0	944	0	1,000,000	0	0	0	46,250	09/15/2020.	2FE
19123M AA 1	COCA-COLA ENTERPRISES 3.500	..	09/15/2020.	MATURED		4,000,000	4,000,000	4,027,720	4,008,176	0	(8,176)	0	(8,176)	0	4,000,000	0	0	0	140,000	09/15/2020.	2FE
195869 AM 4	COLONIAL PIPELINE CO (3.500	..	08/12/2020.	REDEEMED		3,000,000	3,000,000	3,110,700	3,009,179	0	(9,179)	0	(9,179)	0	3,000,000	0	0	0	86,625	10/15/2020.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
20030N BD 2	COMCAST CORP 3.125		09/10/2020.	MAKE WHOLE CALL		2,100,140	2,000,000	2,008,820	2,002,629	0	(734)	0	(734)	0	2,001,894	0	(1,894)	(1,894)	172,189	07/15/2022.	1FE
20030N BF 7	COMCAST CORP 2.850		09/10/2020.	MAKE WHOLE CALL		2,118,768	2,000,000	1,996,110	1,998,685	0	258	0	258	0	1,998,943	0	1,057	1,057	184,476	01/15/2023.	1FE
210518 CT 1	CONSUMERS ENERGY COMPA 2.850		09/24/2020.	MAKE WHOLE CALL		1,041,950	1,000,000	999,910	999,958	0	6	0	6	0	999,964	0	36	36	66,413	05/15/2022.	1FE
22822V AA 9	CROWN CASTLE INTL CORP 3.400		07/06/2020.	MAKE WHOLE CALL		1,015,570	1,000,000	999,770	999,919	0	27	0	27	0	999,946	0	54	54	45,887	02/15/2021.	2FE
22822V AD 3	CROWN CASTLE INTL CORP 2.250		07/06/2020.	MAKE WHOLE CALL		1,020,120	1,000,000	999,720	999,888	0	30	0	30	0	999,919	0	81	81	39,183	09/01/2021.	2FE
228227 BE 3	CROWN CASTLE INTL CORP 4.875		07/06/2020.	MAKE WHOLE CALL		2,147,980	2,000,000	2,100,000	2,039,510	0	(8,591)	0	(8,591)	0	2,030,919	0	(30,919)	(30,919)	218,668	04/15/2022.	2FE
126410 LM 9	CSX TRANS 6.251		07/15/2020.	REDEEMED		109,817	109,817	112,714	111,105	0	(1,288)	0	(1,288)	0	109,817	0	0	0	6,865	01/15/2023.	1FE
126650 CC 2	CVS CAREMARK 4.000		08/27/2020.	TENDERED		1,108,360	1,000,000	995,600	998,033	0	278	0	278	0	998,311	0	110,049	110,049	29,111	12/05/2023.	2FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2020.	REDEEMED		70,503	70,503	63,031	65,945	0	4,559	0	4,559	0	70,503	0	0	0	2,765	01/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2020.	REDEEMED		28,788	28,788	26,993	27,655	0	1,133	0	1,133	0	28,788	0	0	0	1,333	01/10/2030.	2FE
12665U AA 2	CVS LEASE PASS THRU CE 4.704		09/10/2020.	REDEEMED		26,461	26,461	26,461	26,461	0	(0)	0	(0)	0	26,461	0	0	0	830	01/10/2036.	2FE
233851 CA 0	DAIMLER FINANCE NA LLC 2.700	C	08/03/2020.	MATURED		1,700,000	1,700,000	1,741,820	1,706,826	0	(6,826)	0	(6,826)	0	1,700,000	0	0	0	45,900	08/03/2020.	2FE
251526 BU 2	DEUTSCHE BANK NY 2.950	C	08/20/2020.	MATURED		1,000,000	1,000,000	976,800	993,119	0	6,881	0	6,881	0	1,000,000	0	0	0	29,500	08/20/2020.	2FE
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		1,455,000	1,455,000	1,553,038	1,465,888	0	(10,888)	0	(10,888)	0	1,455,000	0	0	0	54,563	07/15/2020.	1FE
278642 AC 7	EBAY INC 3.250		07/23/2020.	REDEEMED		1,000,000	1,000,000	1,019,570	1,001,667	0	(1,667)	0	(1,667)	0	1,000,000	0	0	0	25,097	10/15/2020.	2FE
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		2,051,185	2,000,000	1,995,580	1,998,896	0	426	0	426	0	1,999,322	0	678	678	110,122	08/01/2021.	2FE
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		5,555,123	5,303,000	5,521,108	5,352,719	0	(17,752)	0	(17,752)	0	5,334,966	0	(31,966)	(31,966)	427,697	12/08/2021.	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2020.	REDEEMED		96,020	96,020	96,460	96,291	0	(271)	0	(271)	0	96,020	0	0	0	4,487	01/19/2031.	1FE
26884L AB 5	EQT CORP 4.875		08/12/2020.	TENDERED		237,475	230,000	227,896	229,512	0	147	0	147	0	229,658	0	7,817	7,817	8,316	11/15/2021.	3FE
340711 AT 7	FLORIDA GAS TRANSMISSI 5.450		07/15/2020.	MATURED		1,000,000	1,000,000	1,059,300	1,004,086	0	(4,086)	0	(4,086)	0	1,000,000	0	0	0	54,500	07/15/2020.	2FE
35671D AU 9	FREEPORT-MCMORAN 3.550		07/28/2020.	TENDERED		537,933	521,000	519,682	520,659	0	89	0	89	0	520,748	0	17,185	17,185	16,800	03/01/2022.	3FE
35671D AZ 8	FREEPORT-MCMORAN 3.875		07/28/2020.	TENDERED		3,120,000	3,000,000	2,998,230	2,999,237	0	134	0	134	0	2,999,372	0	120,628	120,628	101,073	03/15/2023.	3FE
35802X AH 6	FRESENIUS MED (144A) 4.125	C	07/17/2020.	REDEEMED		800,000	800,000	819,000	803,309	0	(3,309)	0	(3,309)	0	800,000	0	0	0	24,933	10/15/2020.	2FE
38141G VP 6	GOLDMAN SACHS GROUP 2.750		08/15/2020.	REDEEMED		1,000,000	1,000,000	1,000,050	999,998	0	2	0	2	0	1,000,000	0	0	0	25,208	09/15/2020.	2FE
803111 AS 2	HILLSHIRE BRANDS 4.100		09/15/2020.	MATURED		532,000	532,000	531,606	531,940	0	60	0	60	0	532,000	0	0	0	21,812	09/15/2020.	2FE
44107T AT 3	HOST HOTELS & RESORTS 4.750		08/20/2020.	TENDERED		627,020	586,000	597,198	590,122	0	(828)	0	(828)	0	589,294	0	37,726	37,726	26,984	03/01/2023.	2FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500		08/03/2020.	MAKE WHOLE CALL		725,758	678,000	870,474	722,284	0	(15,791)	0	(15,791)	0	706,494	0	(28,494)	(28,494)	96,913	08/15/2021.	2FE
46623E KG 3	JP MORGAN CHASE 2.295		08/15/2020.	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,950	08/15/2021.	1FE
46625H HS 2	JP MORGAN CHASE 4.400		07/22/2020.	MATURED		1,000,000	1,000,000	1,034,790	1,002,543	0	(2,543)	0	(2,543)	0	1,000,000	0	0	0	44,000	07/22/2020.	1FE
49326E EF 6	KEYCORP 2.900		09/15/2020.	MATURED		1,000,000	1,000,000	999,820	999,947	0	53	0	53	0	1,000,000	0	0	0	29,000	09/15/2020.	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2020.	REDEEMED		20,382	20,382	20,382	20,286	96	0	0	96	0	20,382	0	0	0	1,008	06/15/2033.	3FE
574599 BK 1	MASCO CORP 3.500		09/29/2020.	MAKE WHOLE CALL		1,012,870	1,000,000	996,560	999,052	0	574	0	574	0	999,626	0	374	374	47,676	04/01/2021.	2FE
58013M EJ 9	MCDONALDS CORP 3.500		07/15/2020.	MATURED		1,000,000	1,000,000	975,310	998,318	0	1,682	0	1,682	0	1,000,000	0	0	0	35,000	07/15/2020.	2FE
617446 7P 8	MORGAN STANLEY 5.500		07/24/2020.	MATURED		1,681,000	1,681,000	1,838,325	1,708,623	0	(27,623)	0	(27,623)	0	1,681,000	0	0	0	92,455	07/24/2020.	2FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		09/14/2020.	MAKE WHOLE CALL		1,185,597	1,124,000	1,119,920	1,122,850	0	312	0	312	0	1,123,163	0	837	837	96,605	05/15/2022.	2FE
63946B AH 3	NBC UNIVERSAL 2.875		09/10/2020.	MAKE WHOLE CALL		2,117,500	2,000,000	1,988,830	1,996,234	0	795	0	795	0	1,997,029	0	2,971	2,971	183,785	01/15/2023.	1FE
64110D AE 4	NETAPP INC 3.375		07/27/2020.	MAKE WHOLE CALL		1,026,740	1,000,000	996,830	999,270	0	264	0	264	0	999,534	0	466	466	47,553	06/15/2021.	2FE
65473Q AY 9	NISOURCE FINANCE CORP 4.450		09/17/2020.	MAKE WHOLE CALL		1,894,914	1,810,000	1,844,728	1,822,259	0	(5,254)	0	(5,254)	0	1,817,005	0	(7,005)	(7,005)	148,902	12/01/2021.	2FE
65473Q BA 0	NISOURCE FINANCE CORP 3.850		09/17/2020.	MAKE WHOLE CALL		1,080,121	1,000,000	995,930	998,596	0	305	0	305	0	998,901	0	1,099	1,099	122,044	02/15/2023.	2FE
65473Q BH 5	NISOURCE FINANCE CORP 2.650		08/28/2020.	MAKE WHOLE CALL		1,050,441	1,000,000	998,740	999,241	0	160	0	160	0	999,400	0	600	600	71,126	11/17/2022.	2FE
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		07/13/2020.	TENDERED		1,005,000	1,000,000	999,770	999,950	0	20	0	20	0	999,970	0	5,030	5,030	38,950	02/01/2021.	3FE
69371R M7 8	PACCAR FINANCIAL CORP 2.500		08/14/2020.	MATURED		1,000,000	1,000,000	999,070	999,864	0	136	0	136	0	1,000,000	0	0	0	25,000	08/14/2020.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500		07/01/2020.	EXCHANGED		3,131,580	3,000,000	2,985,120	2,998,586	0	744	0	744	0	2,999,330	0	132,250	132,250	145,912	10/01/2020.	6*
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250		07/01/2020.	EXCHANGED		1,046,700	1,000,000	999,190	999,826	0	47	0	47	0	999,873	0	46,827	46,827	45,800	05/15/2021.	6*
694308 GW 1	PACIFIC GAS & ELECTRIC 3.250		07/01/2020.	EXCHANGED		1,043,210	1,000,000	994,750	998,948	0	293	0	293	0	999,241	0	43,969	43,969	49,285	09/15/2021.	6*
693476 BL 6	PNC FUNDING CORP 4.375		08/11/2020.	MATURED		1,000,000	1,000,000	1,055,060	1,004,393	0	(4,393)	0	(4,393)	0	1,000,000	0	0	0	43,750	08/11/2020.	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2020.	REDEEMED		174,930	174,930	219,161	178,838	0	(3,908)	0	(3,908)	0	174,930	0	0	0	16,373	01/01/2021.	1FE
744448 CD 1	PUBLIC SERVICE CO OF C 3.200		07/10/2020.	REDEEMED		1,500,000	1,500,000	1,408,270	1,490,118	0	5,813	0	5,813	0	1,495,931	0	4,069	4,069	31,333	11/15/2020.	1FE
751212 AB 7	RALPH LAUREN 2.625		08/18/2020.	MATURED		1,000,000	1,000,000	997,950	999,710	0	290	0	290	0	1,000,000	0	0	0	26,250	08/18/2020.	1FE
760761 AD 8	REPUBLIC SERVICES 5.250		09/10/2020.	MAKE WHOLE CALL		1,056,700	1,000,000	999,940	1,000,000	0	0	0	0	0	1,000,000	0	0	0	99,721	11/15/2021.	2FE
828807 CU 9	SIMON PROPERTY GROUP 2.500		07/22/2020.	REDEEMED		1,000,000	1,000,000	999,430	999,904	0	57	0	57	0	999,960	0	40	40	22,292	09/01/2020.	1FE
843830 AF 7	SOUTHERN STAR CENTRAL 5.125		08/13/2020.	REDEEMED		1,357,000	1,357,000	1,370,570	1,363,680	0	(6,680)	0	(6,680)	0	1,357,000	0	0	0	74,955	07/15/2022.	2FE
844895 AT 9	SOUTHWEST GAS CORP 4.450		09/01/2020.	REDEEMED		1,000,000	1,000,000	998,180	999,762	0	59	0	59	0	999,820	0	180	180	33,375	12/01/2020.	1FE
85208N AA 8	SPRINT SPECTRUM / SPEC 3.360		09/20/2020.	REDEEMED		125,000	125,000	125,702	125,273	0	(273)	0	(273)	0	125,000	0	0	0	3,150	03/20/2023.	2FE
870000 HH 2	SWARTHMORE BORO AUTH R 2.950		09/15/2020.	MATURED		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	20,650	09/15/2020.	1FE
189754 AA 2	TAPESTRY INC 4.250		08/27/2020.	SUMRIDGE PARTNERS LLC		1,017,840	1,000,000	998,350	998,686	0	170	0	170	0	998,856	0	18,984	18,984	38,958	04/01/2025.	2FE
89469A AB 0	TREEHOUSE FOODS 4.875		09/25/2020.	REDEEMED		500,000	500,000	507,500	500,236	0	(236)	0	(236)	0	500,000	0	0	0	25,052	03/15/2022.	4FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2020.	REDEEMED		173	173	173	175	0	(2)	0	(2)	0	173	0	0	0	10	07/02/2030.	1FE
931142 CU 5	WALMART INC 3.625		07/08/2020.	MATURED		1,000,000	1,000,000	999,080	999,938	0	62	0	62	0	1,000,000	0	0	0	36,250	07/08/2020.	1FE
254687 CH 7	WALT DISNEY COMPANY 5.650		08/15/2020.	MATURED		2,000,000	2,000,000	2,074,500	2,033,312	0	(33,312)	0	(33,312)	0	2,000,000	0	0	0	113,000	08/15/2020.	1FE
02315Q AA 6	AMBAC LSNI LLC (144A) 6.000	D	09/30/2020.	PAID ON PRINCIPAL		14	14	0	0	14	0	0	14	0	14	0	0	0	1	02/12/2023.	6*
23636A AD 3	DANSKE BANK A/S (144A) 2.750	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,920	1,999,338	0	662	0	662	0	2,000,000	0	0	0	55,000	09/17/2020.	1FE
25243Y AP 4	DIAGEO CAPITAL PLC 4.828	D	07/15/2020.	MATURED		1,000,000	1,000,000	1,131,240	1,009,049	0	(9,049)	0	(9,049)	0	1,000,000	0	0	0	48,280	07/15/2020.	1FE
404280 BF 5	HSBC HOLDINGS PLC 2.650	D	08/21/2020.	TENDERED		1,031,400	1,000,000	999,060	999,648	0	94	0	94	0	999,742	0	31,658	31,658	29,886	01/05/2022.	1FE
44987C AG 3	ING BANK NV (144A) 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,300	999,890	0	110	0	110	0	1,000,000	0	0	0	27,000	08/17/2020.	1FE
53944V AK 5	LLOYDS BANK PLC 2.700	D	08/17/2020.	MATURED		2,000,000	2,000,000	2,030,920	2,006,272	0	(6,272)	0	(6,272)	0	2,000,000	0	0	0	54,000	08/17/2020.	1FE
65557C AR 4	NORDEA BANK ABP (144A) 2.500	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,240	1,999,247	0	753	0	753	0	2,000,000	0	0	0	50,000	09/17/2020.	1FE
714295 AB 8	PERRIGO FINANCE UNLIMI 3.500	D	07/04/2020.	MAKE WHOLE CALL		1,044,740	1,000,000	999,370	999,800	0	45	0	45	0	999,846	0	154	154	64,087	12/15/2021.	2FE
83368R AF 9	SOCIETE GENERALE (144A 2.625	D	09/16/2020.	MATURED		1,000,000	1,000,000	995,630	999,323	0	677	0	677	0	1,000,000	0	0	0	26,250	09/16/2020.	1FE
90351D AA 5	UBS GROUP FUNDING (144 2.950	D	09/24/2020.	MATURED		1,000,000	1,000,000	998,290	999,707	0	293	0	293	0	1,000,000	0	0	0	29,500	09/24/2020.	1FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		2,000,000	2,000,000	2,051,240	2,004,061	0	(4,061)	0	(4,061)	0	2,000,000	0	0	0	80,000	08/12/2020.	2FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		09/21/2020.	PAID ON PRINCIPAL		113,989	113,989	118,976	113,612	0	377	0	377	0	113,989	0	0	0	5,345	03/21/2029.	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2020.	PAID ON PRINCIPAL		25,495	25,495	25,349	21,306	0	4,189	0	4,189	0	25,495	0	0	0	996	03/25/2036.	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .848		09/25/2020.	PAID ON PRINCIPAL		59,115	59,115	46,109	50,141	0	8,974	0	8,974	0	59,115	0	0	0	647	01/25/2035.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.296		09/25/2020.	PAID ON PRINCIPAL		17,426	17,426	16,910	16,936	0	491	0	491	0	17,426	0	0	0	600	05/25/2033.	1FM
161546 EF 9	CFAB 2003-1 2A2 .808		09/25/2020.	PAID ON PRINCIPAL		2,928	2,928	2,931	2,935	0	(6)	0	(6)	0	2,928	0	0	0	30	11/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		114,314	114,314	118,586	113,967	0	347	0	347	0	114,314	0	0	0	4,339	12/25/2033.	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2020.	PAID ON PRINCIPAL		575,384	575,384	543,018	553,594	0	21,790	0	21,790	0	575,384	0	0	0	11,633	05/25/2043.	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		09/25/2020.	PAID ON PRINCIPAL		321,453	321,453	313,919	317,012	0	4,441	0	4,441	0	321,453	0	0	0	5,281	07/25/2028.	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 3.688		09/25/2020.	PAID ON PRINCIPAL		4,808	4,808	3,450	2,175	0	2,632	0	2,632	0	4,808	0	0	0	132	12/25/2034.	1FM
33850R AE 2	FSMT 2017-2 A5 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		3,093,265	3,093,265	3,119,763	3,108,972	0	(15,707)	0	(15,707)	0	3,093,265	0	0	0	70,647	10/25/2047.	1FM
33852B AC 9	FSMT 2019-2 A3 CMO (14 3.500		09/25/2020.	PAID ON PRINCIPAL		838,597	838,597	847,507	847,371	0	(8,774)	0	(8,774)	0	838,597	0	0	0	19,557	12/25/2049.	1FE
46640M AX 8	JPMMT 2013-3 A10 CMO (3.373		09/25/2020.	PAID ON PRINCIPAL		906,239	906,239	884,432	882,532	0	23,707	0	23,707	0	906,239	0	0	0	20,297	07/25/2043.	1FM
46648R AC 5	JPMMT 2018-1 A3 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		1,017,290	1,017,290	1,020,628	1,019,849	0	(2,559)	0	(2,559)	0	1,017,290	0	0	0	23,331	06/25/2048.	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
46648R AE 1	JPMMT 2018-1 A5 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		635,806	635,806	641,071	639,248	0	(3,442)	0	(3,442)	0	635,806	0	0	0	14,582	06/25/2048.	1FM
55275R AD 4	MABS 2006-NC3 A4 .331	..	08/13/2020.	VARIOUS		4,992,541	7,599,559	3,383,323	2,192,117	0	(59,916)	0	(59,916)	0	2,132,201	0	2,860,340	2,860,340	52,815	10/25/2036.	1FM
585499 AD 8	MELLO 2018-MTG2 A4 CMO 4.000	..	09/25/2020.	PAID ON PRINCIPAL		315,569	315,569	314,879	314,808	0	761	0	761	0	315,569	0	0	0	8,193	10/25/2048.	1FM
61744C BD 7	MSAC 2004-SD1 A .948	..	09/25/2020.	PAID ON PRINCIPAL		433,904	433,904	389,494	416,236	0	17,669	0	17,669	0	433,904	0	0	0	5,079	08/25/2034.	1FM
743874 AC 3	PFMT 2020-1 A2 CMO (14 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,729,334	1,729,334	1,753,923	1,753,923	0	(24,589)	0	(24,589)	0	1,729,334	0	0	0	26,061	02/25/2050.	1FE
81377N AA 2	SABR 2007-BR3 A2A .218	..	09/25/2020.	PAID ON PRINCIPAL		67,564	67,564	23,129	10,262	0	57,303	0	57,303	0	67,564	0	0	0	565	04/25/2037.	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250	..	09/25/2020.	PAID ON PRINCIPAL		1,108	1,108	1,070	1,098	0	9	0	9	0	1,108	0	0	0	46	12/25/2023.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	09/25/2020.	PAID ON PRINCIPAL		644,812	644,812	652,368	645,928	6,362	(7,478)	0	(1,116)	0	644,812	0	0	0	12,727	05/25/2043.	1FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		604,055	604,055	590,185	592,142	0	11,913	0	11,913	0	604,055	0	0	0	11,928	06/25/2043.	1FM
81746R AD 1	SEMT 2016-2 A4 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		3,702,263	3,702,263	3,672,761	3,679,520	(0)	22,743	0	22,743	0	3,702,263	0	0	0	85,086	08/25/2046.	1FM
81746Q AA 9	SEMT 2018-2 A1 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,409,869	1,409,869	1,419,782	1,417,670	0	(7,801)	0	(7,801)	0	1,409,869	0	0	0	33,138	02/25/2048.	1FM
81746Q AD 3	SEMT 2018-2 A4 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		888,270	888,270	899,374	895,354	0	(7,084)	0	(7,084)	0	888,270	0	0	0	20,878	02/25/2048.	1FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		592,916	592,916	602,180	601,814	0	(8,898)	0	(8,898)	0	592,916	0	0	0	14,015	12/25/2049.	5GI
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.520	..	09/25/2020.	PAID ON PRINCIPAL		3,472	3,472	3,134	3,197	0	275	0	275	0	3,472	0	0	0	80	03/25/2033.	1FM
95001T AC 9	WFMBS 2019-1 A3 CMO (1 4.000	..	09/25/2020.	PAID ON PRINCIPAL		1,860,200	1,860,200	1,876,186	1,869,982	0	(9,783)	0	(9,783)	0	1,860,200	0	0	0	48,938	11/25/2048.	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000	..	09/20/2020.	PAID ON PRINCIPAL		212,105	212,105	219,264	216,864	0	(4,759)	0	(4,759)	0	212,105	0	0	0	5,480	06/20/2044.	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.793	..	09/20/2020.	PAID ON PRINCIPAL		158,218	158,218	140,215	96,904	0	61,315	0	61,315	0	158,218	0	0	0	4,147	10/20/2035.	1FM
12632Q AW 3	COMM 2014-CR18 A4 3.550	..	09/15/2020.	PAID ON PRINCIPAL		460,894	460,894	466,890	463,554	0	(2,661)	0	(2,661)	0	460,894	0	0	0	12,271	07/15/2047.	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068	..	09/15/2020.	PAID ON PRINCIPAL		160,462	160,462	162,059	160,885	0	(424)	0	(424)	0	160,462	0	0	0	2,209	05/15/2048.	1FM
96221Q AF 0	WFRBS 2013-C18 ASB 3.676	..	09/15/2020.	PAID ON PRINCIPAL		534,304	534,304	550,310	538,337	0	(4,034)	0	(4,034)	0	534,304	0	0	0	14,461	12/15/2046.	1FM
09661R AA 9	BMWOT 2020-A A1 .204	..	07/27/2020.	TRAVELERS MMLP		39,000,000	39,000,000	39,000,000	39,000,000	0	(0)	0	(0)	0	39,000,000	0	0	0	2,654	07/26/2021.	1FE
14315F AA 5	CARMX 2020-3 A1 .276	..	07/27/2020.	TRAVELERS MMLP		35,503,550	35,500,000	35,500,000	35,500,000	0	(0)	0	(0)	0	35,500,000	0	3,550	3,550	1,363	07/15/2021.	1FE
34533G AA 7	FORDO 2020-B A1 .262	..	07/15/2020.	PAID ON PRINCIPAL		12,118,393	12,118,393	12,118,393	12,118,393	0	0	0	0	0	12,118,393	0	0	0	2,300	07/15/2021.	1FE
34533G AA 7	FORDO 2020-B A1 .262	..	07/27/2020.	TRAVELERS MMLP		35,881,607	35,881,607	35,881,607	35,881,607	0	196	0	196	0	35,881,803	0	(196)	(196)	9,952	07/15/2021.	1FE
362590 AA 9	GMCAR 2020-3 A1 .189	..	08/24/2020.	TRAVELERS MMLP		35,000,000	35,000,000	35,000,000	35,000,000	0	(0)	0	(0)	0	35,000,000	0	0	0	921	08/16/2021.	1FE
44933F AA 4	HART 2020-B A1 .270	..	07/27/2020.	TRAVELERS MMLP		30,000,000	30,000,000	30,000,000	30,000,000	0	(0)	0	(0)	0	30,000,000	0	0	0	1,129	07/15/2021.	1FE
50116Y AA 9	KCOT 2020-2 A1 (144A) .269	..	08/17/2020.	PAID ON PRINCIPAL		2,269,714	2,269,714	2,269,714	2,269,714	0	0	0	0	0	2,269,714	0	0	0	322	08/16/2021.	1FE
50116Y AA 9	KCOT 2020-2 A1 (144A) .269	..	08/24/2020.	TRAVELERS MMLP		7,731,059	7,730,286	7,730,286	7,730,286	0	(29)	0	(29)	0	7,730,257	0	802	802	1,503	08/16/2021.	1FE
58769V AA 8	MBART 2020-1 A1 .262	..	07/15/2020.	PAID ON PRINCIPAL		6,437,392	6,437,392	6,437,392	6,437,392	0	0	0	0	0	6,437,392	0	0	0	1,034	07/15/2021.	1FE
58769V AA 8	MBART 2020-1 A1 .262	..	07/27/2020.	TRAVELERS MMLP		18,062,608	18,062,608	18,062,608	18,062,608	0	99	0	99	0	18,062,707	0	(99)	(99)	4,482	07/15/2021.	1FE
95168W AQ 0	WSTC 2014-2A A1AR (144 1.140	..	07/16/2020.	PAID ON PRINCIPAL		73,949	73,949	73,949	74,002	0	(53)	0	(53)	0	73,949	0	0	0	1,432	01/16/2027.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					354,269,529	354,381,023	351,574,326	349,190,091	6,473	(119,112)	0	(112,639)	0	349,077,452	0	3,286,114	3,286,114	5,987,660	XXX	XXX
8399997.	Total - Bonds - Part 4					604,147,405	604,258,899	611,038,364	599,854,663	6,473	(905,808)	0	(899,335)	0	598,955,328	0	3,286,114	3,286,114	11,047,662	XXX	XXX
8399999.	Total - Bonds					604,147,405	604,258,899	611,038,364	599,854,663	6,473	(905,808)	0	(899,335)	0	598,955,328	0	3,286,114	3,286,114	11,047,662	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					604,147,405	XXX	611,038,364	599,854,663	6,473	(905,808)	0	(899,335)	0	598,955,328	0	3,286,114	3,286,114	11,047,662	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY		1	8,262,464	8,262,464	10/01/2020
	REPO - CREDIT A TREASURY		1	8,262,464	8,262,464	10/01/2020
	REPO - DEUTSCHE A TREASURY		1	8,262,464	8,262,464	10/01/2020
	REPO - HSBC A TREASURY		1	61,472	61,472	10/01/2020
0199999.	U.S. Government - Issuer Obligations			24,848,864	24,848,864	XXX
0599999.	Total - U.S. Government			24,848,864	24,848,864	XXX
Totals						
6399999.	Total - Issuer Obligations			24,848,864	24,848,864	XXX
7099999.	Subtotal - Bonds			24,848,864	24,848,864	XXX
9999999.	Totals			24,848,864	24,848,864	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(30,252,976) Book/Adjusted Carrying Value $.....(30,252,976)
2. Average balance for the year: Fair Value $.....25,722,030 Book/Adjusted Carrying Value $.....25,722,030
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....24,848,864 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	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. Hartford,CT		0.000	0	0	(950,255)	(767,555)	(394,898)	XXX
Citibank, N.A. - China Shanghai,CH		0.000	0	0	10,638	10,761	10,790	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(939,617)	(756,794)	(384,108)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(939,617)	(756,794)	(384,108)	XXX
0599999. Total Cash	XXX	XXX	0	0	(939,617)	(756,794)	(384,108)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	64
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	6	0	0	1,695
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	6	0	0	1,759
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	103
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	103

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2020

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

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
25,712	115,364	48,714

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