PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (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	15,337,028,781	0	15,337,028,781	13,503,700,424
2. Stocks:				
2.1 Preferred stocks	26,706,530	0	26,706,530	23,208,363
2.2 Common stocks	3,346,191,867	7,125,237	3,339,066,630	3,159,264,472
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)	338,136,875	0	338,136,875	336,361,432
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(634,970,470)), cash equivalents ($.....0) and short-term investments ($.....1,147,944,205)	512,973,735	0	512,973,735	725,178,458
6. Contract loans (including $.....0 premium notes)	1,003,741	1,003,741	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	867,824,071	124,095,049	743,729,021	786,399,393
9. Receivables for securities	0	0	0	4,951
10. Securities lending reinvested collateral assets	15,949,873	0	15,949,873	71,203,592
11. Aggregate write-ins for invested assets	(15,308,392)	0	(15,308,392)	(383,886)
12. Subtotals, cash and invested assets (Lines 1 to 11)	20,430,507,080	132,224,028	20,298,283,053	18,604,937,199
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	118,437,036	0	118,437,036	122,392,202
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	657,085,925	28,904,816	628,181,109	474,301,792
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....443,848 earned but unbilled premiums)	1,373,081,040	1,808,070	1,371,272,970	1,225,809,846
15.3 Accrued retrospective premiums ($.....18,650,193) and contracts subject to redetermination ($.....0)	18,650,193	1,150,738	17,499,455	19,132,379
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,202,953,203	0	1,202,953,203	1,329,706,172
16.2 Funds held by or deposited with reinsured companies	1,148,872	0	1,148,872	1,146,510
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	20,733,927	0	20,733,927	0
18.2 Net deferred tax asset	385,970,007	69,146,205	316,823,802	302,773,235
19. Guaranty funds receivable or on deposit	190,681	0	190,681	446,532
20. Electronic data processing equipment and software	506,243,286	447,498,985	58,744,301	62,308,921
21. Furniture and equipment, including health care delivery assets ($.....0)	215,628,830	215,628,830	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	879,166,689	445,511,476	433,655,213	360,827,648
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	25,809,796,770	1,341,873,147	24,467,923,623	22,503,782,436
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	25,809,796,770	1,341,873,147	24,467,923,623	22,503,782,436

DETAILS OF WRITE-INS

1101. Deferred gain	(15,308,392)	0	(15,308,392)	(383,886)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(15,308,392)	0	(15,308,392)	(383,886)
2501. COLI supplemental benefits trust	157,463,141	0	157,463,141	146,801,885
2502. Suspense, undistributed payments	129,779,008	0	129,779,008	61,598,249
2503. Equities and deposits in pools and associations	56,190,033	0	56,190,033	54,655,659
2598. Summary of remaining write-ins for Line 25 from overflow page	535,734,506	445,511,476	90,223,031	97,771,854
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	879,166,689	445,511,476	433,655,213	360,827,648

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,850,677,380)	8,682,747,265	7,537,156,873
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,300,153,117	1,354,906,214
3.	Loss adjustment expenses	1,861,773,562	1,716,594,343
4.	Commissions payable, contingent commissions and other similar charges	179,625,764	184,539,287
5.	Other expenses (excluding taxes, licenses and fees)	124,403,101	140,638,174
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	66,179,998	68,196,771
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	14,873,762
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....10,009,482,894 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)	3,132,008,634	2,720,767,540
10.	Advance premium	53,622,836	81,205,335
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,872,047	13,847,953
12.	Ceded reinsurance premiums payable (net of ceding commissions)	108,159,638	61,631,357
13.	Funds held by company under reinsurance treaties	62,251,846	66,423,847
14.	Amounts withheld or retained by company for account of others	995,414,478	955,464,576
15.	Remittances and items not allocated	287,230,139	361,207,840
16.	Provision for reinsurance (including $.....2,106,915 certified)	35,118,948	35,118,948
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	478,736,251	305,913,472
20.	Derivatives	0	0
21.	Payable for securities	159,941,606	2,405,000
22.	Payable for securities lending	15,949,873	71,203,592
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	117,711,710	102,877,015
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,675,900,813	15,794,971,900
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	17,675,900,813	15,794,971,900
29.	Aggregate write-ins for special surplus funds	11,915,585	11,323,333
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,535,161,604	2,452,541,582
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)	6,792,022,810	6,708,810,536
38.	Totals (Page 2, Line 28, Col. 3)	24,467,923,623	22,503,782,436

DETAILS OF WRITE-INS

2501.	Escheat liability	127,757,332	112,025,698
2502.	Retroactive reinsurance reserve assumed	297,243	274,753
2503.	Undistributed salaries	219,385	640,173
2598.	Summary of remaining write-ins for Line 25 from overflow page	(10,562,250)	(10,063,610)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	117,711,710	102,877,015
2901.	Special surplus from retroactive reinsurance	11,915,585	11,323,333
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	11,915,585	11,323,333
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....1,460,085,548)	1,396,233,858	1,439,462,761	1,927,365,825
1.2 Assumed (written $.....19,632,984,277)	18,615,173,028	17,991,474,749	24,210,401,010
1.3 Ceded (written $.....15,916,522,666)	15,279,388,053	15,163,886,561	20,400,717,195
1.4 Net (written $.....5,176,547,159)	4,732,018,833	4,267,050,950	5,737,049,640
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,825,212,166):			
2.1 Direct	946,698,008	866,591,615	1,136,007,039
2.2 Assumed	11,025,514,385	10,424,452,037	14,011,092,829
2.3 Ceded	9,123,326,445	8,768,405,276	11,808,700,760
2.4 Net	2,848,885,948	2,522,638,375	3,338,399,109
3. Loss adjustment expenses incurred	442,688,893	460,529,960	601,724,911
4. Other underwriting expenses incurred	1,405,152,492	1,268,676,464	1,672,662,786
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	4,696,727,333	4,251,844,799	5,612,786,806
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	35,291,500	15,206,150	124,262,834
INVESTMENT INCOME			
9. Net investment income earned	368,342,943	441,412,459	801,552,120
10. Net realized capital gains (losses) less capital gains tax of $.....6,515,661	(8,273,589)	1,418,867	(15,525,005)
11. Net investment gain (loss) (Lines 9 + 10)	360,069,354	442,831,326	786,027,115
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,310,255 amount charged off $.....10,701,324)	(9,391,069)	(9,737,102)	(12,861,288)
13. Finance and service charges not included in premiums	14,431,193	15,860,524	21,235,401
14. Aggregate write-ins for miscellaneous income	23,095,828	28,855,153	40,543,885
15. Total other income (Lines 12 through 14)	28,135,952	34,978,575	48,917,999
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	423,496,806	493,016,051	959,207,948
17. Dividends to policyholders	6,591,341	7,591,725	9,646,197
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)	416,905,465	485,424,326	949,561,751
19. Federal and foreign income taxes incurred	75,247,278	71,501,117	124,455,888
20. Net income (Line 18 minus Line 19) (to Line 22)	341,658,187	413,923,209	825,105,864
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,708,810,536	6,633,300,461	6,633,300,461
22. Net income (from Line 20)	341,658,187	413,923,209	825,105,864
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 $.....(7,041,099)	152,020,872	174,478,714	60,647,742
25. Change in net unrealized foreign exchange capital gain (loss)	(845,170)	(1,222,608)	(660,008)
26. Change in net deferred income tax	26,357,814	9,489,187	13,683,462
27. Change in nonadmitted assets	(37,980,188)	(54,390,176)	(45,397,380)
28. Change in provision for reinsurance	0	0	1,128,793
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	(398,000,000)	(592,000,000)	(779,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	760	1,190	1,602
38. Change in surplus as regards policyholders (Lines 22 through 37)	83,212,274	(49,720,483)	75,510,075
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,792,022,810	6,583,579,978	6,708,810,536
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	13,938,540	14,203,023	23,761,016
1402. Change in COLI cash values	10,661,256	15,090,357	18,447,443
1403. Other assets tri-party/tax credit bond income	44,895	94,743	125,820
1498. Summary of remaining write-ins for Line 14 from overflow page	(1,548,863)	(532,970)	(1,790,394)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	23,095,828	28,855,153	40,543,885
3701. Unrealized deferred tri-party tax credit bonds	760	1,190	1,602
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)	760	1,190	1,602

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	4,882,495,477	4,498,517,206	5,824,323,668
2.	Net investment income	429,591,400	496,136,304	869,358,723
3.	Miscellaneous income	28,135,952	34,978,575	48,917,999
4.	Total (Lines 1 through 3)	5,340,222,829	5,029,632,085	6,742,600,390
5.	Benefit and loss related payments	1,631,298,047	2,332,586,810	3,149,542,630
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	1,723,667,289	1,738,548,104	2,230,560,112
8.	Dividends paid to policyholders	5,567,247	7,192,339	10,092,408
9.	Federal and foreign income taxes paid (recovered) net of $....4,106,236 tax on capital gains (losses)	117,370,628	102,709,111	115,468,420
10.	Total (Lines 5 through 9)	3,477,903,211	4,181,036,364	5,505,663,570
11.	Net cash from operations (Line 4 minus Line 10)	1,862,319,618	848,595,722	1,236,936,820
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,219,882,453	1,134,224,347	1,581,978,270
	12.2 Stocks	4,906,952	38,017,924	47,227,686
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	28,666,501	27,505,034	77,477,455
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	212,795,276	172,030,277	103,236,840
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,466,251,182	1,371,777,582	1,809,920,251
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,097,518,811	1,400,576,347	1,744,129,117
	13.2 Stocks	1,406,724	6,000,000	6,000,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	12,348,621	8,653,023	10,544,709
	13.5 Other invested assets	11,161,716	33,762,839	54,268,588
	13.6 Miscellaneous applications	0	1,872,068	38,815,585
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,122,435,872	1,450,864,277	1,853,758,000
14.	Net increase or (decrease) in contract loans and premium notes	(1,062,625)	318,137	(438,285)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,655,122,065)	(79,404,833)	(43,399,463)
	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	398,000,000	592,000,000	779,000,000
	16.6 Other cash provided (applied)	(21,402,277)	251,840,155	350,965,263
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(419,402,277)	(340,159,845)	(428,034,737)
	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)	(212,204,723)	429,031,044	765,502,620
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	725,178,458	(40,324,162)	(40,324,162)
	19.2 End of period (Line 18 plus Line 19.1)	512,973,735	388,706,882	725,178,458

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

20.0001	Exchange of bonds	20,829,577	56,488,588	69,381,369
20.0002	Income payment received in securities	2,285,803	2,893,007	3,756,657
20.0003	Other assets tri-party/tax credit bonds	659,945	1,083,652	1,372,594
20.0004	Stock distribution from limited partnerships	505,770	16,541,718	20,100,848
20.0005	Tax credits from certified capital company (CAPCO)	0	1,432	1,432

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

   The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut 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. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 341,658,187	$ 825,105,864
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	$ 341,658,187	$ 825,105,864
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,792,022,810	$ 6,708,810,536
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	$ 6,792,022,810	$ 6,708,810,536

   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	$	457,453
2. 12 Months or Longer	$	23,108

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

1. Less than 12 Months	$	34,784,150
2. 12 Months or Longer	$	7,422,610

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

In January 2020, the Company purchased $403.6 million of securities from its affiliate, St. Paul Surplus Lines Insurance Company, $237.8 million of securities from its indirect subsidiary, Northfield Insurance Company and $124.1 million of securities from its affiliate, Travelers Excess and Surplus Lines Company.

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 $398 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 20, 2020	$ 106	$ —	$ 106
June 24, 2020	100	—	100
September 21, 2020	192	—	192

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.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ 75,644,018	$ —	$ —	$ 75,644,018
Preferred stock					
Perpetual	6,065,100	17,641,430	3,000,000	—	26,706,530
Common stock					
Industrial and miscellaneous	437,550	5,686	—	—	443,236
Total securities at fair value	$ 6,502,650	$ 93,291,134	$ 3,000,000	$ —	$ 102,793,784

Reconciliation of Level 3 securities during the reporting period:

Description	Beginning Balance 7/1/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Preferred stock	$ —	$ —	$ —	$ —	$ 3,000,000

(continued) Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2020
Preferred stock	$ —	$ —	$ —	$ —	$ 3,000,000

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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	$ 1,147,947,964	$ 1,147,944,205	$ 169,365,270	$ 978,582,694	$ —	$ —	$ —
Long-term bonds	16,406,891,129	15,337,028,781	417,784,600	15,967,978,881	21,127,648	—	—
Preferred stock	26,706,530	26,706,530	6,065,100	17,641,430	3,000,000	—	—
Common stock	443,236	443,236	437,550	5,686	—	—	—

(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	$ 1,343,446,161	$ 1,343,445,102	$ 149,308,151	$ 1,194,138,010	$ —	$ —	$ —
Long-term bonds	14,127,965,596	13,503,700,424	423,830,935	13,679,227,363	24,907,298	—	—
Preferred stock	23,208,363	23,208,363	6,346,200	16,862,163	—	—	—
Common stock	4,028	4,028	—	4,028	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $52,048,486 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 $37,011,000, 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 [X] No [ ]

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,163,122,370	3,345,748,631
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	334,524,068	343,392,194
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,497,646,438	$ 3,689,140,825
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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: $ 15,949,873

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 15,949,873

16.3 Total payable for securities lending reported on the liability page: $ 15,949,873

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   See Note 26

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	35,088,732	35,088,732	0	0	218,988	218,988
Total	XXX	XXX	0	0	35,088,732	35,088,732	0	0	218,988	218,988

5. Operating Percentages:

   5.1 A&H loss percent (4,155.700)%

   5.2 A&H cost containment percent (1,487.080)%

   5.3 A&H expense percent excluding cost containment expenses 2,579.090%

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
Affiliates						
00000	AA-1780121	TRAVELERS INSURANCE DAC	IRL	UNAUTHORIZED	0	
U.S. Insurers						
14786	00-00000000	ERS INSURANCE, INC	UT	UNAUTHORIZED	0	
All Other Insurers						
00000	AA-3770509	CARING COMMUNITIES INSURANCE COMPANY	CYM	UNAUTHORIZED	0	
00000	AA-1460018	CATLIN RE SWITZERLAND LTD	CHE	UNAUTHORIZED	0	
00000	AA-1120175	FIDELIS UNDERWRITING LIMITED	GBR	UNAUTHORIZED	0	
00000	AA-5340310	GENERAL INSURANCE CORPORATION OF INDIA	IND	UNAUTHORIZED	0	
00000	AA-1120186	LLOYDS SYNDICATE 1947	GBR	AUTHORIZED	0	
00000	AA-5320039	PEAK REINSURANCE COMPANY LIMITED	HKG	UNAUTHORIZED	0	
00000	AA-3191298	QATAR REINSURANCE COMPANY LIMITED	BMU	UNAUTHORIZED	0	
00000	AA-3191388	VERMEER REINSURANCE LTD	BMU	UNAUTHORIZED	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 7 Prior Year to Date
1. Alabama AL	L	20,971,703	23,363,846	15,087,950	24,322,469	46,152,745	46,953,996
2. Alaska AK	L	2,761,487	2,556,870	505,266	1,765,395	3,278,996	3,750,898
3. Arizona AZ	L	37,841,320	45,177,402	14,736,397	12,749,366	110,764,660	105,049,742
4. Arkansas AR	L	19,955,697	20,985,904	7,572,609	5,036,397	76,863,459	75,141,762
5. California CA	L	(465,862)	157,026	5,384,705	2,491,506	82,687,115	40,009,198
6. Colorado CO	L	33,491,164	35,038,494	23,474,631	19,064,261	122,299,885	113,092,241
7. Connecticut CT	L	29,036,258	28,615,017	14,842,742	12,502,271	92,134,955	93,283,794
8. Delaware DE	L	2,759,290	2,477,708	648,834	1,331,230	15,881,824	16,395,384
9. District of Columbia DC	L	10,414,820	11,057,687	11,254,128	2,933,271	33,869,422	43,131,255
10. Florida FL	L	37,925,609	39,116,609	24,777,574	27,824,613	176,554,975	178,616,709
11. Georgia GA	L	28,358,799	30,011,004	15,752,721	27,122,363	61,316,502	58,983,783
12. Hawaii HI	L	3,276,100	3,666,269	1,440,034	1,182,408	15,547,877	14,806,538
13. Idaho ID	L	6,219,081	7,526,175	793,249	1,808,327	9,962,143	8,504,743
14. Illinois IL	L	55,991,612	66,282,565	28,977,787	37,263,137	153,829,042	145,853,407
15. Indiana IN	L	34,410,663	33,926,534	19,423,137	19,689,732	55,901,823	67,262,524
16. Iowa IA	L	14,658,696	14,770,972	7,648,539	6,162,888	47,151,561	36,953,249
17. Kansas KS	L	19,499,711	17,459,953	5,688,443	7,988,702	50,727,325	51,588,032
18. Kentucky KY	L	14,984,212	13,911,670	6,787,982	7,317,531	63,855,062	64,338,840
19. Louisiana LA	L	28,392,884	26,323,265	15,427,463	11,975,053	73,528,979	65,933,277
20. Maine ME	L	4,773,793	3,508,129	1,465,268	1,845,835	11,804,175	12,874,864
21. Maryland MD	L	40,914,962	45,760,239	26,805,502	20,711,850	110,187,509	105,898,472
22. Massachusetts MA	L	78,522,443	76,708,176	29,629,329	37,341,002	300,334,780	292,743,279
23. Michigan MI	L	46,076,128	47,959,805	19,972,737	45,194,594	111,064,223	111,085,606
24. Minnesota MN	L	31,018,304	29,640,131	17,214,890	14,314,090	95,498,824	81,111,127
25. Mississippi MS	L	17,641,073	21,251,321	9,542,780	8,834,157	53,326,745	55,882,446
26. Missouri MO	L	23,314,503	21,487,936	21,400,042	13,349,038	61,679,047	61,879,546
27. Montana MT	L	5,701,457	8,524,542	6,165,558	2,417,449	13,432,998	10,012,161
28. Nebraska NE	L	14,791,879	11,686,387	10,863,764	8,078,766	57,828,195	59,116,917
29. Nevada NV	L	22,585,621	20,120,958	6,158,381	9,927,752	28,611,377	26,531,127
30. New Hampshire NH	L	7,292,912	6,659,063	1,531,575	4,074,723	33,601,556	33,859,905
31. New Jersey NJ	L	64,548,742	70,596,991	32,488,960	54,840,664	314,409,963	317,132,488
32. New Mexico NM	L	16,060,238	16,644,033	8,430,788	6,769,162	26,315,238	25,107,683
33. New York NY	L	261,850,373	245,250,410	70,864,864	86,865,598	721,983,654	638,982,711
34. North Carolina NC	L	51,487,528	48,770,976	14,078,271	17,936,425	85,898,406	89,520,570
35. North Dakota ND	L	4,786,106	4,534,514	1,748,475	2,499,187	7,137,180	7,018,567
36. Ohio OH	L	27,427,720	34,215,145	26,685,748	41,153,684	75,745,773	118,737,790
37. Oklahoma OK	L	17,705,575	20,023,905	7,724,946	5,888,661	33,767,744	36,775,106
38. Oregon OR	L	10,722,667	11,014,476	2,949,184	3,531,451	16,979,136	16,867,035
39. Pennsylvania PA	L	65,896,845	67,963,664	29,715,476	38,481,203	208,742,659	205,689,173
40. Rhode Island RI	L	5,941,963	6,500,603	1,556,333	1,854,434	15,338,482	14,252,440
41. South Carolina SC	L	18,072,697	20,212,162	4,959,270	4,484,455	44,246,770	41,387,531
42. South Dakota SD	L	5,815,924	5,970,959	3,531,013	1,321,370	15,447,019	11,313,005
43. Tennessee TN	L	39,728,261	59,800,974	83,255,029	20,296,146	232,640,587	194,613,955
44. Texas TX	L	74,717,439	89,346,425	51,021,490	35,967,951	416,100,392	397,712,826
45. Utah UT	L	9,516,584	7,281,772	2,950,180	1,845,413	12,082,658	13,022,499
46. Vermont VT	L	3,643,524	4,126,085	895,242	940,524	13,643,649	13,428,693
47. Virginia VA	L	31,936,266	30,019,701	8,123,133	8,075,864	93,739,224	97,931,471
48. Washington WA	L	19,705,260	19,862,451	10,991,631	13,448,274	34,485,880	37,788,376
49. West Virginia WV	L	9,424,682	8,646,643	2,818,505	8,141,674	34,055,900	32,531,479
50. Wisconsin WI	L	24,586,357	27,862,395	10,913,492	10,309,211	63,482,045	68,664,226
51. Wyoming WY	L	3,234,723	3,123,579	785,657	1,937,657	2,989,788	2,398,196
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	27,284	13,200	5,876	0	36,389	8,533
54. Puerto Rico PR	L	132,487	167,062	598,765	97,252	1,162,541	1,990,086
55. US Virgin Islands VI	L	1	4	0	0	0	0
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	(15)	4	19,874	23,566	6,495,040	530,715
59. Totals	XXX	1,460,085,548	1,517,679,792	748,086,216	763,330,008	4,646,603,897	4,464,049,973
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	494	55
58002. BHS Bahamas	XXX	0	(2)	0	0	0	0
58003. ZZZ Other Alien	XXX	(15)	6	19,874	23,566	6,494,546	530,661
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	(15)	4	19,874	23,566	6,495,040	530,715

(a) Active Status Count

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

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

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

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

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

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

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

Q11

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, 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	

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

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.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	.....50.000	The Travelers Companies, Inc.	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	.....77.520	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	.....0.010	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	.....99.990	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	.....51.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.	BRA	IA	Travelers Participações em Seguros Brasil S.A.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....

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.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....

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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

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	129,910,814	67,105,682	51.655	82.860
2. Allied lines	188,136,498	188,713,093	100.306	97.618
3. Farmowners multiple peril	16,769,246	46,582,990	277.788	47.458
4. Homeowners multiple peril	18,627,742	9,912,138	53.212	41.532
5. Commercial multiple peril	221,350,523	130,388,255	58.906	53.665
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	1,439	(8,038,260)	(558,775.190)	(49,778.703)
9. Inland marine	8,527,428	(623,856)	(7.316)	(1.752)
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(4,071,395)	0.000	0.000
11.2. Medical professional liability - claims-made	0	(2,867,358)	0.000	0.000
12. Earthquake	30,888,644	249,552	0.808	(9.542)
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	213,717	28,992	13.566	14.000
16. Workers' compensation	242,394,574	146,716,333	60.528	31.364
17.1 Other liability-occurrence	237,146,962	184,667,626	77.871	78.880
17.2 Other liability-claims made	10,973,877	20,174,315	183.839	(188.218)
17.3 Excess workers' compensation	0	3,085,551	0.000	0.000
18.1 Products liability-occurrence	13,013,500	9,869,954	75.844	81.806
18.2 Products liability-claims made	0	9,020	0.000	0.000
19.1, 19.2 Private passenger auto liability	4,079,181	7,654,843	187.656	173.490
19.3, 19.4 Commercial auto liability	195,260,059	125,425,039	64.235	69.581
21. Auto physical damage	60,789,654	32,872,248	54.075	71.343
22. Aircraft (all perils)	0	(191,529)	0.000	0.000
23. Fidelity	19,716	(7,108,521)	(36,054.085)	(147.424)
24. Surety	1,434,518	(12,256,614)	(854.407)	16.486
26. Burglary and theft	9,169	602	6.569	25.305
27. Boiler and machinery	16,686,598	2,415,961	14.478	21.554
28. Credit	0	0	0.000	0.000
29. International	0	5,977,796	0.000	0.000
30. Warranty	0	5,551	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	1,396,233,858	946,698,008	67.804	60.202
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	63,504,222	141,747,545	143,858,674
2. Allied lines	100,614,709	213,159,027	206,471,171
3. Farmowners multiple peril	4,762,761	16,138,609	16,329,624
4. Homeowners multiple peril	6,923,779	18,182,354	19,490,394
5. Commercial multiple peril	78,261,302	228,446,695	234,558,482
6. Mortgage guaranty	0	0	0
8. Ocean marine	500	1,700	1,714
9. Inland marine	3,080,876	8,618,685	7,874,105
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	16,849,704	33,455,242	34,370,999
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	76,694,154	243,975,202	295,009,431
17.1 Other liability-occurrence	88,017,700	242,685,177	243,808,454
17.2 Other liability-claims made	5,821,074	11,791,217	12,333,762
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	3,661,683	12,961,174	10,527,753
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,373,967	3,961,003	4,234,055
19.3 19.4 Commercial auto liability	71,042,526	204,906,847	204,491,880
21. Auto physical damage	21,408,474	62,088,751	62,902,980
22. Aircraft (all perils)	0	0	0
23. Fidelity	4,099	18,503	20,487
24. Surety	10,074	82,037	4,288,620
26. Burglary and theft	3,679	9,431	9,349
27. Boiler and machinery	8,299,436	17,856,348	17,097,857
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	550,334,719	1,460,085,548	1,517,679,792
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	2,692,222	3,257,953	5,950,176	511,187	52,925	564,112	2,376,818	36,505	2,921,264	5,334,588	195,783	(247,259)	(51,476)
2. 2018	625,143	966,606	1,591,749	262,245	20,592	282,837	512,582	27,868	709,382	1,249,831	149,684	(208,765)	(59,081)
3. Subtotals 2018 + Prior	3,317,365	4,224,559	7,541,924	773,432	73,517	846,949	2,889,400	64,373	3,630,646	6,584,419	345,467	(456,024)	(110,556)
4. 2019	797,814	1,672,274	2,470,087	628,620	134,198	762,817	620,654	69,855	1,090,306	1,780,815	451,460	(377,915)	73,545
5. Subtotals 2019 + Prior	4,115,179	5,896,833	10,012,012	1,402,052	207,714	1,609,767	3,510,054	134,228	4,720,951	8,365,234	796,928	(833,939)	(37,011)
6. 2020	XXX	XXX	XXX	XXX	1,149,299	1,149,299	XXX	530,887	1,648,400	2,179,287	XXX	XXX	XXX
7. Totals	4,115,179	5,896,833	10,012,012	1,402,052	1,357,013	2,759,065	3,510,054	665,115	6,369,352	10,544,521	796,928	(833,939)	(37,011)

8. Prior Year-End's Surplus As Regards Policyholders	6,708,811

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. (14.1)%	3. (0.4)%

Col. 13, Line 7 Line 8
4. (0.6)%

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. Other assets	42,500,840	0	42,500,840	38,878,399
2505. Service contract receivable	18,002,531	0	18,002,531	18,206,584
2506. State surcharges receivable	11,654,250	0	11,654,250	10,206,283
2507. Amounts receivable under high deductible policies	10,980,873	1,102,386	9,878,488	15,122,903
2508. Due from unaffiliated companies	8,136,919	0	8,136,919	14,218,476
2509. Other assets tri-party/tax credit bonds	490,220	0	490,220	1,270,025
2510. Other assets nonadmitted	409,843,653	409,843,653	0	0
2511. Miscellaneous ledger balances	34,565,437	34,565,437	0	0
2512. Other assets deferred gain	0	0	0	(760)
2513. Performance guarantees receivable	(179,977)	0	(179,977)	(90,034)
2514. Assumed reinsurance receivable and payable	(260,239)	0	(260,239)	(40,022)
2597. Summary of remaining write-ins for Line 25	535,734,506	445,511,476	90,223,031	97,771,854

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions	110,422	110,422
2505. Federal excise tax-reinsurance contracts	(69)	528
2506. Retroactive reinsurance reserve ceded	(10,672,602)	(10,174,560)
2597. Summary of remaining write-ins for Line 25	(10,562,250)	(10,063,610)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(218,440)	(374,260)	(450,019)
1405. Other expense	(246,273)	(48,524)	(72,894)
1406. Retroactive reinsurance gain/loss	(1,084,151)	(110,187)	(1,267,481)
1497. Summary of remaining write-ins for Line 14	(1,548,863)	(532,970)	(1,790,394)

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	336,361,432	339,491,760
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	12,348,621	10,544,710
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	10,573,178	13,675,038
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	338,136,875	336,361,432
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	338,136,875	336,361,432

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	921,804,487	1,002,259,134
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	11,161,716	54,268,588
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(19,871,539)	(25,945,193)
6.	Total gain (loss) on disposals	(5,508)	2,116,909
7.	Deduct amounts received on disposals	29,172,272	97,578,304
8.	Deduct amortization of premium and depreciation	5,372,333	6,573,696
9.	Total foreign exchange change in book/adjusted carrying value	(869,892)	(675,697)
10.	Deduct current year's other-than-temporary impairment recognized	9,850,589	6,067,255
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	867,824,071	921,804,487
12.	Deduct total nonadmitted amounts	124,095,049	135,405,095
13.	Statement value at end of current period (Line 11 minus Line 12)	743,729,021	786,399,393

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,690,035,184	16,516,011,251
2.	Cost of bonds and stocks acquired	4,122,546,685	1,843,367,991
3.	Accrual of discount	8,088,261	13,462,687
4.	Unrealized valuation increase (decrease)	179,775,818	83,201,626
5.	Total gain (loss) on disposals	14,509,935	(4,040,142)
6.	Deduct consideration for bonds and stocks disposed of	2,250,330,270	1,701,564,216
7.	Deduct amortization of premium	53,066,368	61,657,777
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	6,343,355	1,721,694
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,711,289	2,975,460
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,709,927,178	16,690,035,184
12.	Deduct total nonadmitted amounts	7,125,237	3,861,925
13.	Statement value at end of current period (Line 11 minus Line 12)	18,702,801,941	16,686,173,259

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)	13,181,422,750	23,069,279,884	22,406,740,437	(54,939,797)	13,018,590,136	13,181,422,750	13,789,022,399	12,195,071,423
2. NAIC 2 (a)	2,371,477,884	40,998,590	68,761,492	35,314,278	2,372,681,222	2,371,477,884	2,379,029,260	2,331,652,023
3. NAIC 3 (a)	248,309,487	0	23,763,290	7,024,130	221,381,425	248,309,487	231,570,327	230,317,756
4. NAIC 4 (a)	69,545,243	0	4,643,474	827,865	70,949,955	69,545,243	65,729,633	75,859,728
5. NAIC 5 (a)	21,585,943	0	1,898,142	(396,497)	11,109,769	21,585,943	19,291,304	8,256,150
6. NAIC 6 (a)	3,828,951	0	3,807,375	308,486	5,832,330	3,828,951	330,062	5,988,444
7. Total Bonds	15,896,170,258	23,110,278,474	22,509,614,210	(11,861,536)	15,700,544,836	15,896,170,258	16,484,972,986	14,847,145,524
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	22,356,898	0	0	1,349,633	22,193,915	22,356,898	23,706,530	23,208,363
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	3,000,000	0	0	3,000,000	0
14. Total Preferred Stock	22,356,898	0	0	4,349,633	22,193,915	22,356,898	26,706,530	23,208,363
15. Total Bonds and Preferred Stock	15,918,527,156	23,110,278,474	22,509,614,210	(7,511,903)	15,722,738,751	15,918,527,156	16,511,679,516	14,870,353,887

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....1,147,944,205; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	1,147,944,205	XXX	1,147,969,339	36,617	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,343,445,102	677,542,905
2. Cost of short-term investments acquired	57,875,236,821	71,448,753,829
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	58,070,691,770	70,782,841,004
7. Deduct amortization of premium	45,947	10,628
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,147,944,205	1,343,445,102
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,147,944,205	1,343,445,102

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	5,114,108
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	38,604
90 Lamberton Road	Windsor	CT	02/01/2016	Various	0	0	0	23,936
99 Lamberton Road	Windsor	CT	01/01/2007	Various	0	0	0	33,512
0199999. Totals					0	0	0	5,210,160
0399999. Totals					0	0	0	5,210,160

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	MC Credit Fund I LP	New York	NY	MC Credit Partners		08/14/2013	0	0	367,991	0	9,971,631	2.740
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	367,991	0	9,971,631	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	40,820	0	2,421,178	2.510
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	(2,970)	0	2,235,045	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	121,483	0	1,264,143	0.270
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	375,056	0	5,002,458	3.920
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	131,429	0	3,941,536	4.860
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	(547,945)	0	551,055	5.070
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	2,423	0	3,728,408	0.480
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	75,000	0	4,293,543	0.700
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	43,925	0	0	1.670
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	239,222	0	23,437,365	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Group		03/27/2015	0	0	69,714	0	4,428,716	0.150
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Savanna Investment Management LLC		09/05/2013	0	0	400,000	0	1,200,000	4.510
	Silverpeak Legacy Partners III, L.P.	New York	NY	Lehman Brothers Real Estate Partners		01/01/2010	0	0	101,528	0	10,291,680	0.680
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012	0	0	127,721	0	635,216	3.990
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	698,963	0	16,555,612	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy		09/07/2012	0	0	293,106	0	2,158,883	3.080
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	41,821	0	3,197,913	5.130
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	319,717	0	219,585	4.440
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	185,193	0	1,754,010	1.730
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	150,583	0	2,998,297	6.690
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	990,420	0	10,328,688	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital Group		11/22/2017	0	0	129,533	0	951,825	10.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	129,533	0	951,825	XXX
4899999. Subtotal - Unaffiliated								0	2,426,128	0	61,245,121	XXX
5099999. Totals								0	2,426,128	0	61,245,121	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																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	07/24/2020	472,322	0	0	0	0	0	0	472,322	472,322	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							472,322	0	0	0	0	0	0	472,322	472,322	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	09/30/2020	1,352,542	0	0	0	0	0	0	1,352,542	1,352,542	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	07/13/2020	2,069,954	0	0	0	0	0	0	2,069,954	2,069,954	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY	Distribution	01/18/2013	09/30/2020	100,365	0	0	0	0	0	0	100,365	100,365	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	07/06/2020	(547,945)	0	0	0	0	0	0	(547,945)	(547,945)	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	09/30/2020	23,721	0	0	0	0	0	0	23,721	23,721	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	09/29/2020	553,595	0	0	0	0	0	0	553,595	553,595	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	08/10/2020	3,911,210	0	0	0	0	0	0	3,911,210	3,911,210	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							7,463,442	0	0	0	0	0	0	7,463,442	7,463,442	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	08/28/2020	108,867	0	0	0	0	0	0	108,867	108,867	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Distribution	03/27/2015	09/03/2020	205,050	0	0	0	0	0	0	205,050	205,050	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Distribution	04/24/2013	07/13/2020	232,406	0	0	0	0	0	0	232,406	232,406	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	09/30/2020	348,691	0	0	0	0	0	0	348,691	348,691	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	09/25/2020	111,461	0	0	0	0	0	0	111,461	111,461	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,006,475	0	0	0	0	0	0	1,006,475	1,006,475	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Level Equity Growth Partners II, L.P.	New York	NY	Distribution	11/14/2013	08/12/2020	2,360	0	0	0	0	0	0	2,360	2,360	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	09/10/2020	1,809	0	0	0	0	0	0	1,809	1,809	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	09/15/2020	2,176,814	0	0	0	0	0	0	2,176,814	2,176,814	0	0	0	0
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014	08/31/2020	72,289	0	0	0	0	0	0	72,289	72,289	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014	08/31/2020	87,868	0	0	0	0	0	0	87,868	87,868	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013	09/30/2020	222,153	0	0	0	0	0	0	222,153	222,153	0	0	0	0
	Newport Global Opportunities Fund LP	Woodlands	TX	Liquidation	04/12/2006	09/30/2020	17,885	0	0	0	0	0	0	17,885	11,898	0	(5,987)	(5,987)	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							2,581,178	0	0	0	0	0	0	2,581,178	2,575,192	0	(5,987)	(5,987)	0
4899999. Subtotal - Unaffiliated							11,523,417	0	0	0	0	0	0	11,523,417	11,517,430	0	(5,987)	(5,987)	0
5099999. Totals							11,523,417	0	0	0	0	0	0	11,523,417	11,517,430	0	(5,987)	(5,987)	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									
912828 F9 6	U S TREASURY NOTES 2.000 2021 10		09/01/2020	WELLS FARGO SECURITIES		25,541,099	25,000,000	169,837	1
912828 G8 7	U S TREASURY NOTES 2.125 2021 12		09/22/2020	WELLS FARGO SECURITIES		13,328,598	13,000,000	63,808	1
912828 YP 9	U S TREASURY NOTES 1.500 2021 10		09/09/2020	CITIGROUP GLOBAL MARKETS		15,231,496	15,000,000	81,318	1
912828 ZA 1	U S TREASURY NOTES 1.125 2022 02		09/24/2020	WELLS FARGO SECURITIES		20,283,661	20,000,000	15,539	1
912828 5F 3	U S TREASURY NOTES 2.875 2021 10		08/31/2020	WELLS FARGO SECURITIES		10,306,284	10,000,000	109,187	1
912828 5V 8	U S TREASURY NOTES 2.500 2022 01		09/25/2020	GOLDMAN SACHS & CO		30,921,194	30,000,000	152,853	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2020	PAR WRITE-UP		873	873	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2020	PAR WRITE-UP		35	35	0	1
38375B TF 9	GNR 2012-H14 GA CMO 2.000 2062 06		09/20/2020	PAR WRITE-UP		1,656	1,656	0	1
38375B TA 0	GNR 2012-H16 HA CMO 2.000 2062 07		09/20/2020	PAR WRITE-UP		15,453	15,453	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2020	PAR WRITE-UP		3,837	3,837	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		09/20/2020	PAR WRITE-UP		96,757	96,757	0	1
38376R LX 2	GNR 2015-H29 HA CMO 2.500 2065 09		09/20/2020	PAR WRITE-UP		53,999	53,999	0	1
38375U WW 6	GNR 2016-H11 GA CMO 2.000 2066 04		09/20/2020	PAR WRITE-UP		95,873	95,873	0	1
38376R VM 5	GNR 2016-H13 JA CMO 2.000 2066 06		09/20/2020	PAR WRITE-UP		88,898	88,898	0	1
38376R ZJ 8	GNR 2016-H19 FC CMO .554 2066 08		09/20/2020	PAR WRITE-UP		2,747	2,747	0	1
38376R YG 5	GNR 2016-H20 FN CMO .904 2066 09		09/20/2020	PAR WRITE-UP		39,372	39,372	0	1
38376R G7 5	GNR 2016-H24 DA CMO 2.500 2066 09		09/20/2020	PAR WRITE-UP		116,885	116,885	0	1
38375U J9 2	GNR 2017-H19 MA CMO 2.500 2067 04		09/20/2020	PAR WRITE-UP		112,792	112,792	0	1
0599999.	Total - Bonds - U.S. Government					116,241,509	113,629,177	592,542	XXX
Bonds - U.S. States, Territories and Possessions									
575827 R5 1	MASSACHUSETTS CENTRAL AR .040 2030 12		09/18/2020	BAS-MERRILL LYNCH		9,045,000	9,045,000	252	1FE
882723 J6 7	TEXAS GO REMK 12/18/19 S .120 2046 12		09/14/2020	BNY MELLON CAPITAL MARKETS INC		7,140,000	7,140,000	314	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					16,185,000	16,185,000	566	XXX
Bonds - U.S. Political Subdivisions of States									
006115 KN 8	ADAMS CO GO TXBL REF S20 1.377 2027 05		07/17/2020	PNC CAPITAL MARKETS		700,000	700,000	0	1FE
006115 KQ 1	ADAMS CO GO TXBL REF S20 1.654 2029 05		07/17/2020	PNC CAPITAL MARKETS		1,050,000	1,050,000	0	1FE
006115 KT 5	ADAMS CO GO TXBL REF S20 2.004 2032 05		07/17/2020	PNC CAPITAL MARKETS		1,115,000	1,115,000	0	1FE
006115 KU 2	ADAMS CO GO TXBL REF S20 2.104 2033 05		07/17/2020	PNC CAPITAL MARKETS		575,000	575,000	0	1FE
006115 KX 6	ADAMS CO GO TXBL REF S20 2.518 2037 05		07/17/2020	PNC CAPITAL MARKETS		1,470,000	1,470,000	0	1FE
006115 KB 4	ADAMS CO GREEN BOND GO S 2.000 2028 05		07/17/2020	PNC CAPITAL MARKETS		256,065	250,000	0	1FE
006115 KC 2	ADAMS CO GREEN BOND GO S 2.000 2029 05		07/17/2020	PNC CAPITAL MARKETS		290,461	285,000	0	1FE
006115 KD 0	ADAMS CO GREEN BOND GO S 2.000 2030 05		07/17/2020	PNC CAPITAL MARKETS		279,004	275,000	0	1FE
006115 KG 3	ADAMS CO GREEN BOND GO S 2.250 2040 05		07/17/2020	PNC CAPITAL MARKETS		987,370	1,000,000	0	1FE
033162 EF 1	ANCHORAGE GENERAL OBLIGA 1.750 2033 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,558,976	2,550,000	0	1FE
033162 EG 9	ANCHORAGE GENERAL OBLIGA 1.750 2034 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,573,150	2,595,000	0	1FE
033162 EH 7	ANCHORAGE GENERAL OBLIGA 1.875 2035 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,497,120	1,500,000	0	1FE
033162 EJ 3	ANCHORAGE GENERAL OBLIGA 1.875 2036 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,482,900	1,500,000	0	1FE
033162 EL 8	ANCHORAGE GENERAL OBLIGA 3.000 2038 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,105,510	1,000,000	0	1FE
033162 EM 6	ANCHORAGE GENERAL OBLIGA 3.000 2039 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		831,859	755,000	0	1FE
033162 EN 4	ANCHORAGE GENERAL OBLIGA 3.000 2040 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,097,170	1,000,000	0	1FE
033162 FZ 6	ANCHORAGE GENERAL OBLIGA 2.000 2037 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,994,340	2,000,000	0	1FE
033162 GA 0	ANCHORAGE GENERAL OBLIGA 2.000 2038 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,045,657	2,070,000	0	1FE
033162 GB 8	ANCHORAGE GENERAL OBLIGA 2.125 2039 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,298,206	2,300,000	0	1FE
033162 GC 6	ANCHORAGE GENERAL OBLIGA 2.125 2040 04		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,233,868	2,250,000	0	1FE
033162 CQ 9	ANCHORAGE GO TAXABLE REF .317 2022 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		245,000	245,000	0	1FE

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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
033162 CR 7	ANCHORAGE GO TAXABLE REF .428 2023 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	1FE
033162 CS 5	ANCHORAGE GO TAXABLE REF .614 2024 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		600,000	600,000	0	1FE
033162 CT 3	ANCHORAGE GO TAXABLE REF .714 2025 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		300,000	300,000	0	1FE
033162 CU 0	ANCHORAGE GO TAXABLE REF .936 2026 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,500,000	1,500,000	0	1FE
033162 CV 8	ANCHORAGE GO TAXABLE REF 1.086 2027 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,155,000	1,155,000	0	1FE
033162 CW 6	ANCHORAGE GO TAXABLE REF 1.236 2028 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,420,000	1,420,000	0	1FE
033162 CX 4	ANCHORAGE GO TAXABLE REF 1.336 2029 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,440,000	1,440,000	0	1FE
033162 CY 2	ANCHORAGE GO TAXABLE REF 1.436 2030 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,460,000	1,460,000	0	1FE
033162 CZ 9	ANCHORAGE GO TAXABLE REF 1.616 2031 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,215,000	2,215,000	0	1FE
033162 DA 3	ANCHORAGE GO TAXABLE REF 1.716 2032 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,505,000	2,505,000	0	1FE
033162 DB 1	ANCHORAGE GO TAXABLE REF 1.816 2033 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,505,000	1,505,000	0	1FE
033162 DC 9	ANCHORAGE GO TAXABLE REF 1.916 2034 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,490,000	1,490,000	0	1FE
033162 DL 9	ANCHORAGE GO TXBL REF S2 1.236 2028 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,475,000	2,475,000	0	1FE
033162 DM 7	ANCHORAGE GO TXBL REF S2 1.336 2029 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1FE
033162 DN 5	ANCHORAGE GO TXBL REF S2 1.436 2030 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		1,600,000	1,600,000	0	1FE
033162 DP 0	ANCHORAGE GO TXBL REF S2 1.616 2031 08		08/07/2020	J P MORGAN CHASE SECURITIES INC		5,505,000	5,505,000	0	1FE
166394 BU 9	CHESTERFIELD CO GO TAXAB .350 2023 01		08/04/2020	MORGAN STANLEY		4,350,000	4,350,000	0	1FE
166394 BV 7	CHESTERFIELD CO GO TAXAB .550 2024 01		08/04/2020	MORGAN STANLEY		5,370,311	5,365,000	0	1FE
166394 BW 5	CHESTERFIELD CO GO TAXAB .600 2025 01		08/04/2020	MORGAN STANLEY		5,935,000	5,935,000	0	1FE
166394 BX 3	CHESTERFIELD CO GO TAXAB .800 2026 01		08/04/2020	MORGAN STANLEY		2,089,358	2,085,000	0	1FE
166394 BY 1	CHESTERFIELD CO GO TAXAB .950 2027 01		08/04/2020	MORGAN STANLEY		2,037,503	2,035,000	0	1FE
166394 BZ 8	CHESTERFIELD CO GO TAXAB 1.100 2028 01		08/04/2020	MORGAN STANLEY		2,011,637	2,005,000	0	1FE
166394 CA 2	CHESTERFIELD CO GO TAXAB 1.150 2029 01		08/04/2020	MORGAN STANLEY		1,976,086	1,975,000	0	1FE
166394 CB 0	CHESTERFIELD CO GO TAXAB 1.250 2030 01		08/04/2020	MORGAN STANLEY		3,682,245	3,680,000	0	1FE
166394 CC 8	CHESTERFIELD CO GO TAXAB 1.350 2031 01		08/04/2020	MORGAN STANLEY		3,624,471	3,615,000	0	1FE
166394 CD 6	CHESTERFIELD CO GO TAXAB 1.450 2032 01		08/04/2020	MORGAN STANLEY		3,558,343	3,550,000	0	1FE
250375 JL 7	DESERT CCD GO S2020 2.000 2037 08		08/06/2020	RBC CAPITAL MARKETS		977,623	975,000	0	1FE
250375 JM 5	DESERT CCD GO S2020 2.000 2038 08		08/06/2020	RBC CAPITAL MARKETS		1,026,900	1,030,000	0	1FE
250375 JN 3	DESERT CCD GO S2020 2.000 2039 08		08/06/2020	RBC CAPITAL MARKETS		1,107,747	1,120,000	0	1FE
250375 JP 8	DESERT CCD GO S2020 2.125 2040 08		08/06/2020	RBC CAPITAL MARKETS		1,171,556	1,170,000	0	1FE
250375 JQ 6	DESERT CCD GO S2020 2.125 2041 08		08/06/2020	RBC CAPITAL MARKETS		1,822,296	1,830,000	0	1FE
250375 KH 4	DESERT CCD GO S2020 2.125 2042 08		08/06/2020	RBC CAPITAL MARKETS		1,188,528	1,200,000	0	1FE
250375 JS 2	DESERT CCD GO TAXABLE RE .345 2022 08		08/06/2020	RBC CAPITAL MARKETS		125,000	125,000	0	1FE
250375 JT 0	DESERT CCD GO TAXABLE RE .458 2023 08		08/06/2020	RBC CAPITAL MARKETS		125,000	125,000	0	1FE
250375 JU 7	DESERT CCD GO TAXABLE RE .617 2024 08		08/06/2020	RBC CAPITAL MARKETS		200,000	200,000	0	1FE
250375 JV 5	DESERT CCD GO TAXABLE RE .767 2025 08		08/06/2020	RBC CAPITAL MARKETS		200,000	200,000	0	1FE
250375 JW 3	DESERT CCD GO TAXABLE RE .989 2026 08		08/06/2020	RBC CAPITAL MARKETS		255,000	255,000	0	1FE
250375 JX 1	DESERT CCD GO TAXABLE RE 1.169 2027 08		08/06/2020	RBC CAPITAL MARKETS		575,000	575,000	0	1FE
250375 JY 9	DESERT CCD GO TAXABLE RE 1.340 2028 08		08/06/2020	RBC CAPITAL MARKETS		235,000	235,000	0	1FE
250375 KA 9	DESERT CCD GO TAXABLE RE 1.540 2030 08		08/06/2020	RBC CAPITAL MARKETS		740,000	740,000	0	1FE
250375 KB 7	DESERT CCD GO TAXABLE RE 1.660 2031 08		08/06/2020	RBC CAPITAL MARKETS		525,000	525,000	0	1FE
250375 KC 5	DESERT CCD GO TAXABLE RE 1.760 2032 08		08/06/2020	RBC CAPITAL MARKETS		580,000	580,000	0	1FE
250375 KD 3	DESERT CCD GO TAXABLE RE 1.860 2033 08		08/06/2020	RBC CAPITAL MARKETS		570,000	570,000	0	1FE
250375 KE 1	DESERT CCD GO TAXABLE RE 1.970 2034 08		08/06/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
250375 KF 8	DESERT CCD GO TAXABLE RE 2.020 2035 08		08/06/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
346843 SN 6	FORT BEND ISD GO S2020A 4.000 2034 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,421,243	1,145,000	0	1FE

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346843 SP 1	FORT BEND ISD GO S2020A 4.000 2035 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,273,554	1,030,000	0	1FE
346843 SQ 9	FORT BEND ISD GO S2020A 3.000 2036 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		933,661	825,000	0	1FE
346843 SR 7	FORT BEND ISD GO S2020A 3.000 2037 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		659,950	585,000	0	1FE
346843 SS 5	FORT BEND ISD GO S2020A 2.000 2038 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,666,665	1,645,000	0	1FE
346843 ST 3	FORT BEND ISD GO S2020A 2.000 2039 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,236,062	1,225,000	0	1FE
346843 SU 0	FORT BEND ISD GO S2020A 2.000 2040 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,312,478	1,305,000	0	1FE
346843 SV 8	FORT BEND ISD GO S2020A 2.000 2041 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,639,006	1,635,000	0	1FE
346843 SW 6	FORT BEND ISD GO S2020A 2.000 2042 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,500,000	1,500,000	0	1FE
346843 SX 4	FORT BEND ISD GO S2020A 4.000 2045 08		08/05/2020	SIEBERT WILLIAMS SHANK & CO LLC		1,805,220	1,500,000	0	1FE
425507 GX 2	HENNEPIN CO GENERAL OBLI .120 2038 12		09/22/2020	RBC CAPITAL MARKETS		19,160,000	19,160,000	1,350	1FE
425507 JY 7	HENNEPIN CO GENERAL OBLI 5.000 2038 12		09/09/2020	MORGAN STANLEY		9,042,588	6,700,000	0	1FE
425507 JZ 4	HENNEPIN CO GENERAL OBLI 5.000 2039 12		09/09/2020	MORGAN STANLEY		9,469,645	7,040,000	0	1FE
425507 KA 7	HENNEPIN CO GENERAL OBLI 5.000 2040 12		09/09/2020	MORGAN STANLEY		9,907,182	7,390,000	0	1FE
487694 TN 1	KELLER ISD TXBL REF GO S 4.000 2026 02		09/16/2020	RBC CAPITAL MARKETS		1,304,867	1,120,000	0	1FE
487694 TP 6	KELLER ISD TXBL REF GO S 4.000 2027 02		09/16/2020	RBC CAPITAL MARKETS		5,332,545	4,500,000	0	1FE
487694 TQ 4	KELLER ISD TXBL REF GO S 4.000 2028 02		09/16/2020	RBC CAPITAL MARKETS		9,240,101	7,715,000	0	1FE
487694 TR 2	KELLER ISD TXBL REF GO S 4.000 2029 02		09/16/2020	RBC CAPITAL MARKETS		6,050,450	5,000,000	0	1FE
487694 TS 0	KELLER ISD TXBL REF GO S 4.000 2030 02		09/16/2020	RBC CAPITAL MARKETS		6,650,508	5,425,000	0	1FE
487694 TT 8	KELLER ISD TXBL REF GO S 1.509 2031 02		09/16/2020	RBC CAPITAL MARKETS		630,000	630,000	0	1FE
515300 TK 7	LANE CO SD #4J EUGENE GO 1.250 2029 06		09/01/2020	MORGAN STANLEY		10,341,933	10,325,000	0	1FE
515300 TL 5	LANE CO SD #4J EUGENE GO 1.350 2030 06		09/01/2020	MORGAN STANLEY		10,824,470	10,795,000	0	1FE
515300 TM 3	LANE CO SD #4J EUGENE GO 1.400 2031 06		09/01/2020	MORGAN STANLEY		11,235,106	11,280,000	0	1FE
515300 TN 1	LANE CO SD #4J EUGENE GO 1.450 2032 06		09/01/2020	MORGAN STANLEY		9,031,150	9,080,000	0	1FE
521841 WU 6	LEANDER ISD CABS TAXABLE --- 2024 08		08/06/2020	RAYMOND JAMES & ASSOC		752,277	775,000	0	1FE
521841 WV 4	LEANDER ISD CABS TAXABLE --- 2025 08		08/06/2020	RAYMOND JAMES & ASSOC		766,536	800,000	0	1FE
521841 WW 2	LEANDER ISD CABS TAXABLE --- 2026 08		08/06/2020	RAYMOND JAMES & ASSOC		468,905	500,000	0	1FE
521841 WX 0	LEANDER ISD GO TAXABLE R 5.000 2027 08		08/06/2020	RAYMOND JAMES & ASSOC		835,646	660,000	0	1FE
521841 WY 8	LEANDER ISD GO TAXABLE R 5.000 2028 08		08/06/2020	RAYMOND JAMES & ASSOC		2,038,690	1,580,000	0	1FE
521841 WZ 5	LEANDER ISD GO TAXABLE R 5.000 2029 08		08/06/2020	RAYMOND JAMES & ASSOC		1,670,228	1,270,000	0	1FE
521841 XA 9	LEANDER ISD GO TAXABLE R 5.000 2030 08		08/06/2020	RAYMOND JAMES & ASSOC		2,672,280	2,000,000	0	1FE
521841 XB 7	LEANDER ISD GO TAXABLE R 1.449 2031 08		08/06/2020	RAYMOND JAMES & ASSOC		1,500,000	1,500,000	0	1FE
521841 XC 5	LEANDER ISD GO TAXABLE R 1.539 2032 08		08/06/2020	RAYMOND JAMES & ASSOC		2,040,000	2,040,000	0	1FE
521841 XD 3	LEANDER ISD GO TAXABLE R 1.639 2033 08		08/06/2020	RAYMOND JAMES & ASSOC		500,000	500,000	0	1FE
521841 XE 1	LEANDER ISD GO TAXABLE R 1.689 2034 08		08/06/2020	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0	1FE
61334P CG 6	MONTGOMERY CO GENERAL OB 1.750 2035 08		07/16/2020	MORGAN STANLEY		15,874,400	16,000,000	0	1FE
61334P CH 4	MONTGOMERY CO GENERAL OB 1.750 2036 08		07/16/2020	MORGAN STANLEY		15,779,360	16,000,000	0	1FE
61334P CJ 0	MONTGOMERY CO GENERAL OB 1.875 2037 08		07/16/2020	MORGAN STANLEY		15,942,080	16,000,000	0	1FE
61334P CK 7	MONTGOMERY CO GENERAL OB 1.875 2038 08		07/16/2020	MORGAN STANLEY		15,818,560	16,000,000	0	1FE
61334P CL 5	MONTGOMERY CO GENERAL OB 2.000 2039 08		07/16/2020	MORGAN STANLEY		16,000,000	16,000,000	0	1FE
61334P CM 3	MONTGOMERY CO GENERAL OB 2.000 2040 08		07/16/2020	MORGAN STANLEY		15,895,200	16,000,000	0	1FE
61334P DG 5	MONTGOMERY CO GO TAXABLE 1.450 2030 11		08/04/2020	MORGAN STANLEY		11,449,528	11,290,000	455	1FE
61334P DH 3	MONTGOMERY CO GO TAXABLE 1.550 2031 11		08/04/2020	CITIGROUP GLOBAL MARKETS		33,040,721	32,555,000	1,402	1FE
624454 ML 5	MOUNTAIN VIEW LOS ALTOS 1.875 2034 08		07/08/2020	RBC CAPITAL MARKETS		4,132,275	4,145,000	0	1FE
623040 MA 7	MT SAN ANTONIO CCD GO TA 3.000 2026 08		08/03/2020	RBC CAPITAL MARKETS		720,355	645,000	0	1FE
623040 MB 5	MT SAN ANTONIO CCD GO TA 3.000 2027 08		08/03/2020	RBC CAPITAL MARKETS		1,181,303	1,050,000	0	1FE
623040 LJ 9	MT SAN ANTONIO CCD GO TA 3.000 2026 08		08/03/2020	RBC CAPITAL MARKETS		362,970	325,000	0	1FE

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623040 LK 6	MT SAN ANTONIO CCD GO TA 3.000 2027 08		08/03/2020	RBC CAPITAL MARKETS		337,515	300,000	0	1FE
623040 LU 4	MT SAN ANTONIO CCD GO TX --- 2023 08		08/03/2020	RBC CAPITAL MARKETS		366,120	375,000	0	1FE
655867 H9 3	NORFOLK GO TAXABLE REF S .429 2023 10		09/24/2020	BAS-MERRILL LYNCH		2,200,000	2,200,000	0	1FE
655867 J2 6	NORFOLK GO TAXABLE REF S .597 2024 10		09/24/2020	BAS-MERRILL LYNCH		2,710,000	2,710,000	0	1FE
655867 J3 4	NORFOLK GO TAXABLE REF S .697 2025 10		09/24/2020	BAS-MERRILL LYNCH		7,535,000	7,535,000	0	1FE
655867 J4 2	NORFOLK GO TAXABLE REF S .868 2026 10		09/24/2020	BAS-MERRILL LYNCH		875,000	875,000	0	1FE
655867 J5 9	NORFOLK GO TAXABLE REF S .988 2027 10		09/24/2020	BAS-MERRILL LYNCH		4,800,000	4,800,000	0	1FE
655867 J6 7	NORFOLK GO TAXABLE REF S 1.184 2028 10		09/24/2020	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	1FE
66702R YN 6	NORTHSIDE ISD GO REF S20 1.875 2033 08		07/09/2020	RAYMOND JAMES & ASSOC		2,810,423	2,825,000	0	1FE
66702R YP 1	NORTHSIDE ISD GO REF S20 1.875 2034 08		07/09/2020	RAYMOND JAMES & ASSOC		2,843,165	2,880,000	0	1FE
66702R YQ 9	NORTHSIDE ISD GO REF S20 2.000 2035 08		07/09/2020	RAYMOND JAMES & ASSOC		1,185,000	1,185,000	0	1FE
66702R YR 7	NORTHSIDE ISD GO REF S20 2.000 2036 08		07/09/2020	RAYMOND JAMES & ASSOC		993,200	1,000,000	0	1FE
66702R YS 5	NORTHSIDE ISD GO REF S20 2.000 2037 08		07/09/2020	RAYMOND JAMES & ASSOC		987,170	1,000,000	0	1FE
66702R YT 3	NORTHSIDE ISD GO REF S20 2.125 2038 08		07/09/2020	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0	1FE
66702R YU 0	NORTHSIDE ISD GO REF S20 2.125 2039 08		07/09/2020	RAYMOND JAMES & ASSOC		1,176,729	1,185,000	0	1FE
66702R YV 8	NORTHSIDE ISD GO REF S20 2.125 2040 08		07/09/2020	RAYMOND JAMES & ASSOC		1,057,064	1,070,000	0	1FE
752147 HE 1	RANCHO SANTIAGO CCD GO T .235 2021 09		08/07/2020	PIPER JAFFRAY		570,000	570,000	0	1FE
752147 HF 8	RANCHO SANTIAGO CCD GO T .335 2022 09		08/07/2020	PIPER JAFFRAY		575,000	575,000	0	1FE
752147 HG 6	RANCHO SANTIAGO CCD GO T .415 2023 09		08/07/2020	PIPER JAFFRAY		1,210,000	1,210,000	0	1FE
752147 HH 4	RANCHO SANTIAGO CCD GO T .634 2024 09		08/07/2020	PIPER JAFFRAY		4,900,000	4,900,000	0	1FE
752147 HJ 0	RANCHO SANTIAGO CCD GO T .734 2025 09		08/07/2020	PIPER JAFFRAY		9,810,000	9,810,000	0	1FE
752147 HK 7	RANCHO SANTIAGO CCD GO T .956 2026 09		08/07/2020	PIPER JAFFRAY		5,500,000	5,500,000	0	1FE
752147 HL 5	RANCHO SANTIAGO CCD GO T 1.106 2027 09		08/07/2020	PIPER JAFFRAY		2,100,000	2,100,000	0	1FE
797661 YZ 2	SAN FRANCISCO BAY AREA G 3.000 2038 08		08/04/2020	RBC CAPITAL MARKETS		11,279,500	10,000,000	4,167	1FE
797661 ZU 2	SAN FRANCISCO BAY AREA G 2.000 2042 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		24,540,254	25,110,000	0	1FE
802498 VX 0	SANTA MONICA-MALIBU USD 1.139 2027 07		07/15/2020	RAYMOND JAMES & ASSOC		750,000	750,000	0	1FE
802498 VY 8	SANTA MONICA-MALIBU USD 1.330 2028 07		07/15/2020	RAYMOND JAMES & ASSOC		325,000	325,000	0	1FE
802498 VZ 5	SANTA MONICA-MALIBU USD 1.430 2029 07		07/15/2020	RAYMOND JAMES & ASSOC		300,000	300,000	0	1FE
802498 WA 9	SANTA MONICA-MALIBU USD 1.510 2030 07		07/15/2020	RAYMOND JAMES & ASSOC		1,250,000	1,250,000	0	1FE
802498 WB 7	SANTA MONICA-MALIBU USD 1.610 2031 07		07/15/2020	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0	1FE
802498 WC 5	SANTA MONICA-MALIBU USD 1.710 2032 07		07/15/2020	RAYMOND JAMES & ASSOC		1,400,000	1,400,000	0	1FE
802498 WD 3	SANTA MONICA-MALIBU USD 1.840 2033 07		07/15/2020	RAYMOND JAMES & ASSOC		2,500,000	2,500,000	0	1FE
866407 Q7 7	SUMNER CNTY GENERAL OBLI 1.750 2033 12		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,258,683	5,290,000	0	1FE
866407 R2 7	SUMNER CNTY GENERAL OBLI 1.875 2036 12		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,561,898	5,605,000	0	1FE
866407 R3 5	SUMNER CNTY GENERAL OBLI 1.875 2037 12		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,630,574	5,710,000	0	1FE
902273 XX 4	TYLER ISD GO TXBL CABS R --- 2024 02		07/24/2020	FHN FINANCIAL		1,210,713	1,250,000	0	1FE
902273 XY 2	TYLER ISD GO TXBL CABS R --- 2025 02		07/24/2020	FHN FINANCIAL		1,337,644	1,400,000	0	1FE
952531 GD 7	WEST DES MOINES TAXABLE 2.000 2026 06		08/04/2020	RAYMOND JAMES & ASSOC		594,516	565,000	0	1FE
952531 GE 5	WEST DES MOINES TAXABLE 1.100 2027 06		08/04/2020	RAYMOND JAMES & ASSOC		579,617	580,000	0	1FE
952531 GF 2	WEST DES MOINES TAXABLE 1.250 2028 06		08/04/2020	RAYMOND JAMES & ASSOC		584,561	585,000	0	1FE
952531 GG 0	WEST DES MOINES TAXABLE 1.250 2029 06		08/04/2020	RAYMOND JAMES & ASSOC		587,080	590,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					516,757,375	501,210,000	7,373	XXX
Bonds - U.S. Special Revenue and Special Assessment									
196632 T5 2	COLORADO SPRINGS UTILITI 4.000 2036 11		07/29/2020	GOLDMAN SACHS & CO		653,672	525,000	0	1FE
196632 T6 0	COLORADO SPRINGS UTILITI 4.000 2037 11		07/29/2020	GOLDMAN SACHS & CO		806,514	650,000	0	1FE
196632 T7 8	COLORADO SPRINGS UTILITI 4.000 2038 11		07/29/2020	GOLDMAN SACHS & CO		1,030,691	835,000	0	1FE
196632 T8 6	COLORADO SPRINGS UTILITI 4.000 2039 11		07/29/2020	GOLDMAN SACHS & CO		1,659,204	1,350,000	0	1FE

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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
196632 T9 4	COLORADO SPRINGS UTILITI 4.000 2040 11		07/29/2020	GOLDMAN SACHS & CO		2,062,019	1,685,000	0	1FE
196632 LH 4	COLORADO SPRINGS UTILITI .120 2040 11		09/22/2020	BARCLAYS CAPITAL INC		6,955,000	6,955,000	200	1FE
196632 BK 8	COLORADO SPRINGS UTILITI .120 2037 11		09/22/2020	BARCLAYS CAPITAL INC		30,665,000	30,665,000	923	1FE
196632 NP 4	COLORADO SPRINGS UTILITI .120 2041 11		09/02/2020	BARCLAYS CAPITAL INC		14,925,000	14,925,000	1,015	1FE
198504 SD 5	COLUMBIA WATERWORKS & SE .120 2038 02		09/10/2020	RAYMOND JAMES & ASSOC		11,050,000	11,050,000	431	1FE
20774L RT 4	CONNECTICUT HEALTH & EDL .080 2036 07		07/24/2020	BARCLAYS CAPITAL INC		73,760,000	73,760,000	1,569	1FE
238753 AA 5	DAVIESS CO SOL WST DISP .140 2023 12		07/15/2020	U S BANCORP		34,500,000	34,500,000	2,441	1FE
25477G TU 9	DISTRICT OF COLUMBIA INC 1.810 2032 12		07/10/2020	CITIGROUP GLOBAL MARKETS		14,460,000	14,460,000	0	1FE
270777 AC 9	E BATON ROUGE INDL DEV A .040 2035 08		09/18/2020	BAS-MERRILL LYNCH		25,000,000	25,000,000	867	1FE
40222P AD 4	GULF COAST WASTE DISP AU .130 2030 06		07/22/2020	WELLS FARGO SECURITIES		17,720,000	17,720,000	1,302	1FE
40222P AF 9	GULF COAST WASTE DISP AU .130 2030 06		08/07/2020	WELLS FARGO SECURITIES		3,600,000	3,600,000	65	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV .110 2038 07		09/02/2020	GOLDMAN SACHS & CO		11,224,000	11,224,000	25	1FE
495290 BR 8	KING CO SEWER REV REF S2 1.625 2033 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		5,959,870	5,990,000	0	1FE
495290 BS 6	KING CO SEWER REV REF S2 1.625 2034 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		8,585,654	8,705,000	0	1FE
495290 BT 4	KING CO SEWER REV REF S2 1.750 2035 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		8,817,563	8,885,000	0	1FE
495290 BU 1	KING CO SEWER REV REF S2 1.750 2036 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		8,934,629	9,080,000	0	1FE
546398 YU 6	LOUISIANA PUB FAC (AIR P .040 2043 08		09/21/2020	BAS-MERRILL LYNCH		41,500,000	41,500,000	1,474	1FE
546398 C4 8	LOUISIANA PUB FAC (AIR P .120 2049 08		09/14/2020	GOLDMAN SACHS & CO		23,800,000	23,800,000	1,132	1FE
54834R AC 3	LOWER NECHES VALLEY (EXX .040 2029 11		08/07/2020	WELLS FARGO SECURITIES		44,405,000	44,405,000	761	1FE
57585K SV 1	MASSACHUSETTS H/E MASS .070 2031 07		09/10/2020	MORGAN STANLEY		5,750,000	5,750,000	226	1FE
57585K SW 9	MASSACHUSETTS H/E MIT S2 .060 2031 07		09/18/2020	J P MORGAN CHASE SECURITIES INC		31,785,000	31,785,000	1,004	1FE
583022 AB 4	MEADE CO IBR NUCOR STEEL .190 2060 07		07/27/2020	BAS-MERRILL LYNCH		14,000,000	14,000,000	0	1FE
583022 AC 2	MEADE CO IBR NUCOR STEEL .190 2060 07		09/29/2020	BAS-MERRILL LYNCH		18,000,000	18,000,000	483	1FE
594695 2D 9	MICHIGAN TRUNK LINE S202 4.000 2040 11		08/27/2020	J P MORGAN CHASE SECURITIES INC		58,699,853	48,930,000	0	1FE
60528A AS 3	MISSISSIPPI BUS FIN COM .040 2030 12		09/21/2020	BAS-MERRILL LYNCH		61,190,000	61,190,000	2,151	1FE
60528A AW 4	MISSISSIPPI BUS FIN COM .040 2030 12		09/18/2020	WELLS FARGO SECURITIES		33,935,000	33,935,000	1,179	1FE
60528A BX 1	MISSISSIPPI BUS FIN COM .040 2035 11		07/23/2020	WELLS FARGO SECURITIES		7,000,000	7,000,000	453	1FE
60528A BY 9	MISSISSIPPI BUS FIN COM .040 2035 11		09/17/2020	WELLS FARGO SECURITIES		35,170,000	35,170,000	1,652	1FE
60528A CB 8	MISSISSIPPI BUS FIN COM .040 2035 11		07/23/2020	WELLS FARGO SECURITIES		5,870,000	5,870,000	380	1FE
60528A CC 6	MISSISSIPPI BUS FIN COM .040 2035 11		09/22/2020	WELLS FARGO SECURITIES		4,330,000	4,330,000	160	1FE
60528A CD 4	MISSISSIPPI BUS FIN COM .040 2035 11		07/23/2020	WELLS FARGO SECURITIES		5,130,000	5,130,000	332	1FE
60528A CJ 1	MISSISSIPPI BUS FIN COM .040 2035 11		09/17/2020	BAS-MERRILL LYNCH		5,200,000	5,200,000	165	1FE
64465Q BP 0	NEW HAMPSHIRE MUNI BOND 2.000 2038 08		07/15/2020	PIPER JAFFRAY		3,240,407	3,260,000	0	1FE
64465Q BQ 8	NEW HAMPSHIRE MUNI BOND 2.000 2039 08		07/15/2020	PIPER JAFFRAY		3,248,842	3,290,000	0	1FE
64465Q BR 6	NEW HAMPSHIRE MUNI BOND 2.000 2040 08		07/15/2020	PIPER JAFFRAY		5,162,385	5,265,000	0	1FE
64465Q BS 4	NEW HAMPSHIRE MUNI BOND 2.125 2041 08		07/15/2020	PIPER JAFFRAY		1,185,954	1,195,000	0	1FE
64465Q BT 2	NEW HAMPSHIRE MUNI BOND 2.125 2042 08		07/15/2020	PIPER JAFFRAY		2,393,402	2,425,000	0	1FE
67756D AZ 9	OHIO HGR ED FAC COMM (CL .120 2039 01		09/29/2020	BARCLAYS CAPITAL INC		2,000,000	2,000,000	114	1FE
67756D BB 1	OHIO HGR ED FAC COMM (CL .030 2039 01		09/29/2020	U S BANCORP		1,100,000	1,100,000	62	1FE
68607D VF 9	OREGON DEPT OF TRANS HWY 1.430 2029 11		09/11/2020	MORGAN STANLEY		14,575,000	14,575,000	0	1FE
68607D VG 7	OREGON DEPT OF TRANS HWY 1.530 2030 11		09/11/2020	MORGAN STANLEY		18,000,000	18,000,000	0	1FE
68607D VH 5	OREGON DEPT OF TRANS HWY 1.660 2031 11		09/11/2020	MORGAN STANLEY		12,000,000	12,000,000	0	1FE
735222 AH 4	PORT OF PORT ARTHUR (TEX .040 2024 10		09/17/2020	BAS-MERRILL LYNCH		4,000,000	4,000,000	127	1FE
771902 FB 4	ROCHESTER HLTH CARE FAC .070 2038 11		09/02/2020	WELLS FARGO SECURITIES		29,110,000	29,110,000	2,549	1FE
771902 FC 2	ROCHESTER HLTH CARE FAC .070 2038 11		07/20/2020	WELLS FARGO SECURITIES		12,300,000	12,300,000	667	1FE
771902 HH 9	ROCHESTER HLTH CARE FAC .070 2038 11		07/15/2020	WELLS FARGO SECURITIES		51,860,000	51,860,000	1,785	1FE

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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
870481 AB 4	SWEETWATER CNTY WY REV (.160 2025 11		07/24/2020	J P MORGAN CHASE SECURITIES INC		19,000,000	19,000,000	538	2FE
875291 AG 1	TAMPA WATER & SEWER REV 4.000 2038 10		07/17/2020	BAS-MERRILL LYNCH		2,465,900	2,000,000	0	1FE
875291 AK 2	TAMPA WATER & SEWER REV 4.000 2041 10		07/17/2020	BAS-MERRILL LYNCH		4,507,414	3,700,000	0	1FE
875291 AX 4	TAMPA WATER & WSTWTR TXB 1.141 2027 10		07/17/2020	BAS-MERRILL LYNCH		2,300,000	2,300,000	0	1FE
875291 AY 2	TAMPA WATER & WSTWTR TXB 1.288 2028 10		07/17/2020	BAS-MERRILL LYNCH		2,650,000	2,650,000	0	1FE
875291 AZ 9	TAMPA WATER & WSTWTR TXB 1.348 2029 10		07/17/2020	BAS-MERRILL LYNCH		2,300,000	2,300,000	0	1FE
875291 BA 3	TAMPA WATER & WSTWTR TXB 1.418 2030 10		07/17/2020	BAS-MERRILL LYNCH		3,250,000	3,250,000	0	1FE
875291 BB 1	TAMPA WATER & WSTWTR TXB 1.518 2031 10		07/17/2020	BAS-MERRILL LYNCH		2,800,000	2,800,000	0	1FE
882830 AJ 1	TEXAS TRANS COMM TXBL RE 5.000 2030 04		08/04/2020	WELLS FARGO SECURITIES		31,237,845	23,500,000	91,389	1FE
882724 SY 4	TEXAS TRANS REV S2020 4.000 2021 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		155,533,500	150,000,000	0	1FE
89658H XK 1	TRINITY RIVER AUTH REG W 3.000 2032 08		09/30/2020	RAYMOND JAMES & ASSOC		32,149,471	28,145,000	0	1FE
903592 AP 8	UINTA CO POLL CONTROL CH .040 2022 12		09/17/2020	BAS-MERRILL LYNCH		6,150,000	6,150,000	195	1FE
915137 U3 5	UNIV OF TEXAS FING SYS R .060 2039 08		09/04/2020	WELLS FARGO SECURITIES		30,200,000	30,200,000	445	1FE
915115 3V 9	UNIV OF TEXAS PERM UNIV .060 2038 07		09/02/2020	WELLS FARGO SECURITIES		2,415,000	2,415,000	32	1FE
92817T LE 4	VIRGINIA PUBLIC SCH AUTH 1.375 2031 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,352,211	5,325,000	0	1FE
92817T LF 1	VIRGINIA PUBLIC SCH AUTH 1.500 2032 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,349,602	5,325,000	0	1FE
92817T LG 9	VIRGINIA PUBLIC SCH AUTH 1.625 2033 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,351,891	5,325,000	0	1FE
92817T LH 7	VIRGINIA PUBLIC SCH AUTH 1.750 2034 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,368,772	5,325,000	0	1FE
92817T LJ 3	VIRGINIA PUBLIC SCH AUTH 1.750 2035 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,329,793	5,325,000	0	1FE
92817T LK 0	VIRGINIA PUBLIC SCH AUTH 1.875 2036 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,361,210	5,325,000	0	1FE
92817T LL 8	VIRGINIA PUBLIC SCH AUTH 1.875 2037 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,337,035	5,325,000	0	1FE
92817T LM 6	VIRGINIA PUBLIC SCH AUTH 2.000 2038 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,373,085	5,325,000	0	1FE
92817T LN 4	VIRGINIA PUBLIC SCH AUTH 2.000 2039 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,348,963	5,325,000	0	1FE
92817T LP 9	VIRGINIA PUBLIC SCH AUTH 2.000 2040 10		09/29/2020	J P MORGAN CHASE SECURITIES INC		5,329,739	5,325,000	0	1FE
35563P DD 8	SCRT 2017-4 HT CMO 3.250 2057 06		09/25/2020	PAR WRITE-UP		69,069	69,069	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,188,840,157	1,159,668,069	118,294	XXX
Bonds - Industrial and Miscellaneous									
278865 BF 6	ECOLAB INC 1.300 2031 01		08/10/2020	CREDIT SUISSE FIRST BOSTON		3,997,680	4,000,000	0	1FE
571676 AL 9	MARS INC (144A) 1.625 2032 07		09/30/2020	VARIOUS		14,993,902	15,060,000	0	1FE
641062 AT 1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	09/08/2020	CITIGROUP GLOBAL MARKETS		9,921,600	10,000,000	0	1FE
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		1,045,280	1,000,000	0	2FE
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		1,045,280	1,000,000	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
74256L EG 0	PRINCIPAL LIFE GLOBAL FU 1.500 2030 08		08/20/2020	GOLDMAN SACHS & CO		9,939,100	10,000,000	0	1FE
74340X BR 1	PROLOGIS LP 1.250 2030 10		08/06/2020	CITIGROUP GLOBAL MARKETS		2,988,600	3,000,000	0	1FE
78147# AB 2	RUMPKE CONSOLIDATED COMP 2.440 2030 09		09/03/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	0	2Z
88213A HQ 1	TEXAS A & M UNIV REV TXB 3.331 2028 05		09/23/2020	RBC CAPITAL MARKETS		6,213,758	5,350,000	64,353	1FE
88213A QA 6	TEXAS A & M UNIV REV TXB 1.173 2027 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,345,000	1,345,000	0	1FE
88213A QB 4	TEXAS A & M UNIV REV TXB 1.377 2028 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	1FE
88213A QC 2	TEXAS A & M UNIV REV TXB 1.477 2029 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		935,000	935,000	0	1FE
88213A QD 0	TEXAS A & M UNIV REV TXB 1.557 2030 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,095,000	1,095,000	0	1FE
88213A QE 8	TEXAS A & M UNIV REV TXB 1.677 2031 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,220,000	1,220,000	0	1FE
88213A QF 5	TEXAS A & M UNIV REV TXB 1.777 2032 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	1FE
88213A QK 4	TEXAS A & M UNIV REV TXB 2.497 2040 05		07/15/2020	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1FE
904764 BK 2	UNILEVER CAPITAL 1.375 2030 09	C	09/08/2020	BAS-MERRILL LYNCH		2,998,050	3,000,000	0	1FE
914744 AF 4	UNIVERSITY OF NOTRE DAME 1.637 2030 02		09/03/2020	J P MORGAN CHASE SECURITIES INC		41,583,530	40,500,000	35,082	1FE

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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
92343V FL 3	VERIZON COMMUNICATIONS 1.500 2030 09		09/16/2020	BAS-MERRILL LYNCH		6,992,230	7,000,000	0	2FE
92826C AN 2	VISA INC 1.100 2031 02		08/10/2020	BAS-MERRILL LYNCH		2,986,380	3,000,000	0	1FE
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04		09/17/2020	J P MORGAN CHASE SECURITIES INC		21,353,992	21,076,000	88,498	1FE
191241 AJ 7	COCA-COLA FEMSA SAB CV 1.850 2032 09	D	08/27/2020	MORGAN STANLEY		2,981,740	3,000,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						153,551,921	151,581,000	187,933	XXX
8399997. Total - Bonds - Part 3						1,991,575,963	1,942,273,246	906,708	XXX
8399999. Total - Bonds						1,991,575,963	1,942,273,246	906,708	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
521865 20 4	LEAR CORP		08/14/2020	DIRECT WITH COMPANY	458.010	0	XXX	0	
98983V 10 6	ZUORA INC CLASS A		09/08/2020	DIST FROM PARTNERSHIP	42,315.000	505,770	XXX	0	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						505,770	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						505,770	XXX	0	XXX
9799999. Total - Common Stocks						505,770	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						505,770	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,992,081,733	XXX	906,708	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																					
12802R AA 3	CAL DIVE INT 4.930		08/01/2020.	REDEEMED		54,015	54,015	54,015	54,016	0	(1)	0	(1)	0	54,015	0	0	0	2,663	02/01/2027.	1
911759 EY 0	HOUSING URBAN DEVELOPM 6.620		08/01/2020.	MATURED		30,000	30,000	34,718	30,000	0	0	0	0	0	30,000	0	0	0	1,986	08/01/2020.	1
89609G AA 0	TRICAHUE LEASING 3.503		08/19/2020.	REDEEMED		187,996	187,996	187,996	187,995	0	1	0	1	0	187,996	0	0	0	4,939	11/19/2021.	1
912810 EG 9	U S TREASURY BONDS 8.750		08/15/2020.	MATURED		1,000,000	1,000,000	1,397,504	1,027,670	0	(27,670)	0	(27,670)	0	1,000,000	0	0	0	87,500	08/15/2020.	1
912828 VP 2	U S TREASURY NOTES 2.000		07/31/2020.	MATURED		6,030,500	6,030,500	6,039,923	6,032,621	0	(2,121)	0	(2,121)	0	6,030,500	0	0	0	120,610	07/31/2020.	1
912828 XM 7	U S TREASURY NOTES 1.625		07/31/2020.	MATURED		19,000,000	19,000,000	18,772,954	18,902,944	0	97,056	0	97,056	0	19,000,000	0	0	0	308,750	07/31/2020.	1
912828 Y4 6	U S TREASURY NOTES 2.625		07/31/2020.	MATURED		15,000,000	15,000,000	15,010,011	15,004,058	0	(4,058)	0	(4,058)	0	15,000,000	0	0	0	393,750	07/31/2020.	1
912828 2Q 2	U S TREASURY NOTES 1.500		08/15/2020.	MATURED		20,000,000	20,000,000	19,718,817	19,875,333	0	124,667	0	124,667	0	20,000,000	0	0	0	300,000	08/15/2020.	1
912828 5B 2	U S TREASURY NOTES 2.750		09/30/2020.	MATURED		20,000,000	20,000,000	19,988,348	19,994,816	0	5,184	0	5,184	0	20,000,000	0	0	0	550,000	09/30/2020.	1
228027 AA 6	VESSEL MANAGEMENT SERV 3.432		08/15/2020.	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036.	1
228027 AB 4	VESSEL MANAGEMENT SERV 3.477		07/16/2020.	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	1,391	01/16/2037.	1
02265Q AA 6	AMAL LIMITED 3.465	D	08/21/2020.	REDEEMED		121,479	121,479	121,479	121,478	0	1	0	1	0	121,479	0	0	0	3,157	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500		09/20/2020.	PAID ON PRINCIPAL		813,701	813,701	806,327	806,578	0	7,123	0	7,123	0	813,701	0	0	0	13,444	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500		09/20/2020.	PAID ON PRINCIPAL		622,567	622,567	617,314	617,692	0	4,875	0	4,875	0	622,567	0	0	0	10,536	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		09/20/2020.	PAID ON PRINCIPAL		134,783	134,783	136,699	136,335	0	(1,552)	0	(1,552)	0	134,783	0	0	0	2,734	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000		09/20/2020.	PAID ON PRINCIPAL		1,296	1,296	1,256	1,272	0	24	0	24	0	1,296	0	0	0	53	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000		09/20/2020.	PAID ON PRINCIPAL		100,845	100,845	100,215	100,310	0	536	0	536	0	100,845	0	0	0	3,196	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000		09/20/2020.	PAID ON PRINCIPAL		228,480	228,480	227,052	227,280	0	1,200	0	1,200	0	228,480	0	0	0	7,229	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500		09/20/2020.	PAID ON PRINCIPAL		35,665	35,665	33,776	34,266	0	1,399	0	1,399	0	35,665	0	0	0	1,038	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500		09/20/2020.	PAID ON PRINCIPAL		271,974	271,974	259,208	262,196	0	9,779	0	9,779	0	271,974	0	0	0	8,679	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500		09/20/2020.	PAID ON PRINCIPAL		122,124	122,124	116,552	118,301	0	3,823	0	3,823	0	122,124	0	0	0	3,598	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000		09/20/2020.	PAID ON PRINCIPAL		93,068	93,068	92,792	92,801	0	268	0	268	0	93,068	0	0	0	3,015	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500		09/20/2020.	PAID ON PRINCIPAL		130,475	130,475	125,480	126,949	0	3,526	0	3,526	0	130,475	0	0	0	3,513	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2020.	PAID ON PRINCIPAL		164,267	164,267	160,802	161,595	0	2,672	0	2,672	0	164,267	0	0	0	5,427	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500		09/20/2020.	PAID ON PRINCIPAL		67,649	67,649	64,869	65,152	0	2,497	0	2,497	0	67,649	0	0	0	2,432	03/20/2036.	1
3622A2 6K 3	GNMA II PASS #784474 3.500		09/20/2020.	PAID ON PRINCIPAL		975,228	975,228	983,761	982,811	0	(7,583)	0	(7,583)	0	975,228	0	0	0	22,893	02/20/2048.	1
36177P CY 9	GNMA PASS TH #00794586 3.500		09/15/2020.	PAID ON PRINCIPAL		390,696	390,696	407,240	409,014	0	(18,318)	0	(18,318)	0	390,696	0	0	0	9,738	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000		09/15/2020.	PAID ON PRINCIPAL		5,221	5,221	5,070	5,057	0	164	0	164	0	5,221	0	0	0	187	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500		09/15/2020.	PAID ON PRINCIPAL		9,403	9,403	9,609	9,582	0	(179)	0	(179)	0	9,403	0	0	0	344	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500		09/15/2020.	PAID ON PRINCIPAL		2,262	2,262	2,312	2,298	0	(36)	0	(36)	0	2,262	0	0	0	83	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2020.	PAID ON PRINCIPAL		27,270	27,270	25,991	26,278	0	992	0	992	0	27,270	0	0	0	737	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2020.	PAID ON PRINCIPAL		45,145	45,145	42,535	43,203	0	1,942	0	1,942	0	45,145	0	0	0	1,292	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2020.	PAID ON PRINCIPAL		8,773	8,773	8,266	8,399	0	374	0	374	0	8,773	0	0	0	237	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2020.	PAID ON PRINCIPAL		24,150	24,150	24,262	24,281	0	(131)	0	(131)	0	24,150	0	0	0	767	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2020.	PAID ON PRINCIPAL		56,326	56,326	56,585	56,624	0	(299)	0	(299)	0	56,326	0	0	0	1,777	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		09/20/2020.	PAID ON PRINCIPAL		1,404	1,404	1,403	1,402	0	1	0	1	0	1,404	0	0	0	20	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		09/20/2020.	PAID ON PRINCIPAL		64	64	64	64	0	0	0	0	0	64	0	0	0	1	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA CMO 2.000		09/20/2020.	PAID ON PRINCIPAL		3,053	3,053	3,046	3,048	0	5	0	5	0	3,053	0	0	0	40	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA CMO 2.000		09/20/2020.	PAID ON PRINCIPAL		288,609	288,609	289,444	288,706	0	(97)	0	(97)	0	288,609	0	0	0	4,124	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650		09/20/2020.	PAID ON PRINCIPAL		426,127	426,127	425,195	425,696	0	431	0	431	0	426,127	0	0	0	4,577	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550		09/20/2020.	PAID ON PRINCIPAL		320,364	320,364	319,256	319,500	0	865	0	865	0	320,364	0	0	0	5,235	08/20/2065.	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
38376R LX 2	GNR 2015-H29 HA CMO 2.500	..	09/20/2020.	PAID ON PRINCIPAL		143,842	143,842	142,853	143,180	0	662	0	662	0	143,842	0	0	0	2,400	09/20/2065.	1
38375U WW 6	GNR 2016-H11 GA CMO 2.000	..	09/20/2020.	PAID ON PRINCIPAL		574,540	574,540	555,329	559,514	0	15,026	0	15,026	0	574,540	0	0	0	7,364	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA CMO 2.000	..	09/20/2020.	PAID ON PRINCIPAL		91,067	91,067	86,969	87,918	0	3,148	0	3,148	0	91,067	0	0	0	1,328	06/20/2066.	1
38376R ZJ 8	GNR 2016-H19 FC CMO .554	..	09/20/2020.	PAID ON PRINCIPAL		656,652	656,652	656,498	658,056	0	(1,403)	0	(1,403)	0	656,652	0	0	0	6,919	08/20/2066.	1
38376R YG 5	GNR 2016-H20 FN CMO .904	..	09/20/2020.	PAID ON PRINCIPAL		451,704	451,704	450,857	452,525	0	(821)	0	(821)	0	451,704	0	0	0	5,889	09/20/2066.	1
38376R G7 5	GNR 2016-H24 DA CMO 2.500	..	09/20/2020.	PAID ON PRINCIPAL		787,968	787,968	770,976	775,102	0	12,866	0	12,866	0	787,968	0	0	0	14,278	09/20/2066.	1
38375U J9 2	GNR 2017-H19 MA CMO 2.500	..	09/20/2020.	PAID ON PRINCIPAL		1,079,201	1,079,201	1,070,432	1,072,252	0	6,949	0	6,949	0	1,079,201	0	0	0	17,948	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000	..	09/20/2020.	PAID ON PRINCIPAL		1,273,154	1,273,154	1,267,211	1,269,131	0	4,023	0	4,023	0	1,273,154	0	0	0	25,309	12/20/2047.	1
38381A E2 8	GNR 2018-151 P CMO 3.500	..	09/20/2020.	PAID ON PRINCIPAL		664,692	664,692	662,822	663,022	0	1,669	0	1,669	0	664,692	0	0	0	15,879	01/20/2047.	1
36225C B7 0	G2 (ARM) #80061 2.875	..	09/20/2020.	PAID ON PRINCIPAL		604	604	609	598	0	6	0	6	0	604	0	0	0	14	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 2.875	..	09/20/2020.	PAID ON PRINCIPAL		1,458	1,458	1,474	1,446	0	12	0	12	0	1,458	0	0	0	34	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 3.250	..	09/20/2020.	PAID ON PRINCIPAL		791	791	801	790	0	1	0	1	0	791	0	0	0	17	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310	..	09/15/2020.	PAID ON PRINCIPAL		178,848	178,848	188,573	186,038	0	(7,190)	0	(7,190)	0	178,848	0	0	0	3,948	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400	..	09/16/2020.	PAID ON PRINCIPAL		5,524,674	5,524,674	5,525,969	5,522,679	0	1,996	0	1,996	0	5,524,674	0	0	0	82,631	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300	..	09/16/2020.	PAID ON PRINCIPAL		442,556	442,556	437,889	439,753	0	2,803	0	2,803	0	442,556	0	0	0	7,497	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300	..	09/16/2020.	PAID ON PRINCIPAL		612,103	612,103	613,824	612,424	0	(321)	0	(321)	0	612,103	0	0	0	8,866	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300	..	09/16/2020.	PAID ON PRINCIPAL		380,155	380,155	380,748	380,305	0	(151)	0	(151)	0	380,155	0	0	0	5,273	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350	..	09/16/2020.	PAID ON PRINCIPAL		198,900	198,900	194,168	195,701	0	3,199	0	3,199	0	198,900	0	0	0	2,978	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650	..	09/16/2020.	PAID ON PRINCIPAL		1,335,279	1,335,279	1,331,732	1,332,439	0	2,840	0	2,840	0	1,335,279	0	0	0	23,586	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600	..	09/16/2020.	PAID ON PRINCIPAL		376,954	376,954	376,045	376,198	0	756	0	756	0	376,954	0	0	0	6,749	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500	..	09/16/2020.	PAID ON PRINCIPAL		162,707	162,707	159,764	160,464	0	2,243	0	2,243	0	162,707	0	0	0	2,680	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600	..	09/16/2020.	PAID ON PRINCIPAL		691,210	691,210	677,790	681,408	0	9,801	0	9,801	0	691,210	0	0	0	12,551	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600	..	09/16/2020.	PAID ON PRINCIPAL		234,728	234,728	228,194	230,053	0	4,676	0	4,676	0	234,728	0	0	0	3,704	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400	..	09/16/2020.	PAID ON PRINCIPAL		41,447	41,447	40,759	40,973	0	475	0	475	0	41,447	0	0	0	663	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450	..	09/16/2020.	PAID ON PRINCIPAL		729,431	729,431	713,076	717,460	0	11,971	0	11,971	0	729,431	0	0	0	11,960	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500	..	09/16/2020.	PAID ON PRINCIPAL		286,159	286,159	277,529	279,799	0	6,360	0	6,360	0	286,159	0	0	0	4,259	05/16/2058.	1
38380M J6 9	GNR 2019-17 AK (PROJEC 3.250	..	09/16/2020.	PAID ON PRINCIPAL		2,153,446	2,153,446	2,132,584	2,137,883	0	15,563	0	15,563	0	2,153,446	0	0	0	43,709	03/16/2059.	1
38380M M6 5	GNR 2019-19 A (PROJECT 3.250	..	09/16/2020.	PAID ON PRINCIPAL		415,022	415,022	412,185	412,879	0	2,143	0	2,143	0	415,022	0	0	0	8,357	04/16/2050.	1
38380M 5R 8	GNR 2019-50 AH (PROJEC 2.800	..	09/16/2020.	PAID ON PRINCIPAL		1,241,791	1,241,791	1,232,866	1,234,812	0	6,980	0	6,980	0	1,241,791	0	0	0	20,362	06/16/2059.	1
83162C UG 6	SBAP 2011-20I 1 2.850	..	09/01/2020.	PAID ON PRINCIPAL		196,024	196,024	196,330	196,259	0	(235)	0	(235)	0	196,024	0	0	0	5,696	09/01/2031.	1
83162C XD 0	SBAP 2015-20G 1 2.880	..	07/01/2020.	PAID ON PRINCIPAL		294,615	294,615	294,224	293,935	0	681	0	681	0	294,615	0	0	0	9,006	07/01/2035.	1
83162C XZ 1	SBAP 2016-10E 1 1.800	..	09/01/2020.	PAID ON PRINCIPAL		259,439	259,439	259,439	259,286	0	152	0	152	0	259,439	0	0	0	4,714	09/01/2026.	1
83162C YL 1	SBAP 2017-10B 1 2.630	..	09/01/2020.	PAID ON PRINCIPAL		123,217	123,217	123,217	123,123	0	94	0	94	0	123,217	0	0	0	3,241	03/01/2027.	1
83162C YV 9	SBAP 2017-10E 1 1.980	..	09/01/2020.	PAID ON PRINCIPAL		122,109	122,109	122,109	122,107	0	2	0	2	0	122,109	0	0	0	2,453	09/01/2027.	1
83162C YG 2	SBAP 2017-20A 1 2.800	..	07/01/2020.	PAID ON PRINCIPAL		192,535	192,535	192,535	192,473	0	63	0	63	0	192,535	0	0	0	5,689	01/01/2037.	1
83162C YM 9	SBAP 2017-20C 1 3.040	..	09/01/2020.	PAID ON PRINCIPAL		530,681	530,681	530,681	529,343	0	1,338	0	1,338	0	530,681	0	0	0	17,125	03/01/2037.	1
83162C YT 4	SBAP 2017-20G 1 2.980	..	07/01/2020.	PAID ON PRINCIPAL		310,606	310,606	314,992	314,302	0	(3,696)	0	(3,696)	0	310,606	0	0	0	9,577	07/01/2037.	1
83162C YW 7	SBAP 2017-20I 1 2.590	..	09/01/2020.	PAID ON PRINCIPAL		1,827,913	1,827,913	1,827,913	1,827,038	0	875	0	875	0	1,827,913	0	0	0	50,589	09/01/2037.	1
83162C ZC 0	SBAP 2018-20A 1 2.920	..	07/01/2020.	PAID ON PRINCIPAL		209,135	209,135	209,135	209,029	0	106	0	106	0	209,135	0	0	0	6,186	01/01/2038.	1
83162C ZF 3	SBAP 2018-20B 1 3.220	..	08/01/2020.	PAID ON PRINCIPAL		143,343	143,343	142,492	142,404	0	939	0	939	0	143,343	0	0	0	4,708	02/01/2038.	1
83162C B3 6	SBAP 2019-20C 1 3.200	..	09/01/2020.	PAID ON PRINCIPAL		211,694	211,694	211,694	211,686	0	8	0	8	0	211,694	0	0	0	6,919	03/01/2039.	1
831641 EW 1	SBIC 2012-10A 2.766	..	09/10/2020.	PAID ON PRINCIPAL		1,654,644	1,654,644	1,654,644	1,653,852	0	793	0	793	0	1,654,644	0	0	0	45,893	03/10/2022.	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
831641 EY 7	SBIC 2013-10A 1 2.351	..	09/10/2020.	PAID ON PRINCIPAL		942,571	942,571	951,771	947,832	0	(5,261)	0	(5,261)	0	942,571	0	0	0	22,221	03/10/2023.	1
831641 FH 3	SBIC 2017-10A 1 2.845	..	09/10/2020.	PAID ON PRINCIPAL		897,273	897,273	897,938	897,728	0	(455)	0	(455)	0	897,273	0	0	0	25,597	03/10/2027.	1
831641 FK 6	SBIC 2018-10A 1 3.187	..	09/10/2020.	PAID ON PRINCIPAL		809,325	809,325	809,325	809,186	0	139	0	139	0	809,325	0	0	0	25,864	03/10/2028.	1
831641 FM 2	SBIC 2019-10A 1 3.113	..	09/10/2020.	PAID ON PRINCIPAL		249,382	249,382	249,382	249,351	0	31	0	31	0	249,382	0	0	0	7,785	03/10/2029.	1
831641 FP 5	SBIC 2020-10A 1 2.078	..	09/10/2020.	PAID ON PRINCIPAL		25,017	25,017	25,017	25,017	0	0	0	0	0	25,017	0	0	0	228	03/10/2030.	1
0599999. Total - Bonds - U.S. Government						116,595,585	116,595,585	116,345,511	116,286,369	0	309,216	0	309,216	0	116,595,585	0	0	0	2,493,363	XXX	XXX
Bonds - All Other Government																					
168863 AV 0	CHILE (REPUBLIC OF) 3.875	D	08/05/2020.	MATURED		1,000,000	1,000,000	998,770	999,884	0	116	0	116	0	1,000,000	0	0	0	38,750	08/05/2020.	1FE
1099999. Total - Bonds - All Other Government						1,000,000	1,000,000	998,770	999,884	0	116	0	116	0	1,000,000	0	0	0	38,750	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
604129 VD 5	MINNESOTA GENERAL OBLI 5.000	..	08/01/2020.	REDEEMED		3,000,000	3,000,000	3,564,180	3,037,852	0	(37,852)	0	(37,852)	0	3,000,000	0	0	0	150,000	08/01/2025.	1FE
882722 NK 3	TEXAS COLLEGE STUDENT 5.000	..	08/01/2020.	REDEEMED		3,405,000	3,405,000	3,671,918	3,422,954	0	(17,954)	0	(17,954)	0	3,405,000	0	0	0	170,250	08/01/2030.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						6,405,000	6,405,000	7,236,098	6,460,806	0	(55,806)	0	(55,806)	0	6,405,000	0	0	0	320,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
134159 RK 0	CAMPBELL UHSD GO S2010 5.250	..	08/01/2020.	REDEEMED		5,000,000	5,000,000	5,075,100	5,005,450	0	(5,450)	0	(5,450)	0	5,000,000	0	0	0	262,500	08/01/2032.	1FE
167615 NM 1	CHICAGO PARK DIST LTD 5.000	..	07/02/2020.	REDEEMED		2,250,000	2,250,000	2,172,308	2,199,830	0	1,942	0	1,942	0	2,201,772	0	48,228	48,228	112,813	01/01/2030.	1FE
167615 NN 9	CHICAGO PARK DIST LTD 5.000	..	07/02/2020.	REDEEMED		4,000,000	4,000,000	3,840,040	3,984,842	0	4,134	0	4,134	0	3,988,975	0	11,025	11,025	200,556	01/01/2033.	1FE
270083 ZH 4	EANES ISD GENERAL OBLI 4.000	..	08/01/2020.	MATURED		2,725,000	2,725,000	2,802,118	2,725,018	0	(18)	0	(18)	0	2,725,000	0	0	0	109,000	08/01/2020.	1FE
346843 FJ 9	FORT BEND ISD GO REF S 5.000	..	08/15/2020.	REDEEMED		5,505,000	5,505,000	6,159,820	5,552,455	0	(47,455)	0	(47,455)	0	5,505,000	0	0	0	275,250	08/15/2027.	1FE
357154 4G 5	FREMONT USD GENERAL OB 5.000	..	08/01/2020.	MATURED		2,500,000	2,500,000	2,834,575	2,521,681	0	(21,681)	0	(21,681)	0	2,500,000	0	0	0	125,000	08/01/2020.	1FE
401784 XR 9	GUILFORD CO GO PUB IMP 5.000	..	08/01/2020.	MATURED		1,090,000	1,090,000	1,293,067	1,103,119	0	(13,119)	0	(13,119)	0	1,090,000	0	0	0	54,500	08/01/2020.	1FE
414004 3P 4	HARRIS CO GO REF S2007 5.250	..	08/15/2020.	MATURED		10,000,000	10,000,000	10,844,900	10,051,696	0	(51,696)	0	(51,696)	0	10,000,000	0	0	0	525,000	08/15/2020.	1FE
425507 GX 2	HENNEPIN CO GENERAL OB .130	..	07/02/2020.	RBC CAPITAL MARKETS		3,625,000	3,625,000	3,625,000	3,625,000	0	0	0	0	0	3,625,000	0	0	0	437	12/01/2038.	1FE
447819 FM 0	HURST EULESS BEDFORD I 5.000	..	08/15/2020.	REDEEMED		7,060,000	7,060,000	7,627,977	7,100,477	0	(40,477)	0	(40,477)	0	7,060,000	0	0	0	353,000	08/15/2027.	1
447819 FR 9	HURST EULESS BEDFORD I 5.000	..	08/15/2020.	REDEEMED		4,705,000	4,705,000	5,054,393	4,729,958	0	(24,958)	0	(24,958)	0	4,705,000	0	0	0	235,250	08/15/2028.	1
47844P BD 6	JOHNSON CO GENERAL OBL 4.000	..	09/01/2020.	REDEEMED		620,000	620,000	689,800	625,313	0	(5,313)	0	(5,313)	0	620,000	0	0	0	24,800	09/01/2021.	1FE
47844P BE 4	JOHNSON CO GENERAL OBL 4.000	..	09/01/2020.	REDEEMED		470,000	470,000	515,661	473,499	0	(3,499)	0	(3,499)	0	470,000	0	0	0	18,800	09/01/2022.	1FE
47844P BF 1	JOHNSON CO GENERAL OBL 4.000	..	09/01/2020.	REDEEMED		1,185,000	1,185,000	1,291,626	1,193,194	0	(8,194)	0	(8,194)	0	1,185,000	0	0	0	47,400	09/01/2023.	1FE
47844P BG 9	JOHNSON CO GENERAL OBL 4.000	..	09/01/2020.	REDEEMED		960,000	960,000	1,039,546	966,131	0	(6,131)	0	(6,131)	0	960,000	0	0	0	38,400	09/01/2024.	1FE
498530 6H 2	KLEIN ISD GO REF S2010 5.000	..	08/01/2020.	REDEEMED		3,070,000	3,070,000	3,594,110	3,105,164	0	(35,164)	0	(35,164)	0	3,070,000	0	0	0	153,500	08/01/2022.	1FE
498530 6J 8	KLEIN ISD GO REF S2010 5.000	..	08/01/2020.	REDEEMED		2,255,000	2,255,000	2,614,740	2,279,258	0	(24,258)	0	(24,258)	0	2,255,000	0	0	0	112,750	08/01/2023.	1FE
545624 JR 0	LOS RIOS CCD GO S2010A 5.000	..	08/01/2020.	REDEEMED		6,890,000	6,890,000	7,655,066	6,943,387	0	(53,387)	0	(53,387)	0	6,890,000	0	0	0	344,500	08/01/2028.	1FE
545624 JS 8	LOS RIOS CCD GO S2010A 5.000	..	08/01/2020.	REDEEMED		7,665,000	7,665,000	8,456,335	7,720,413	0	(55,413)	0	(55,413)	0	7,665,000	0	0	0	383,250	08/01/2029.	1FE
545624 JT 6	LOS RIOS CCD GO S2010A 5.000	..	08/01/2020.	REDEEMED		5,500,000	5,500,000	6,025,305	5,536,909	0	(36,909)	0	(36,909)	0	5,500,000	0	0	0	275,000	08/01/2030.	1FE
592659 W5 1	METROPOLITAN WTR DIST 5.000	..	09/01/2020.	REDEEMED		1,710,000	1,710,000	1,953,401	1,728,936	0	(18,936)	0	(18,936)	0	1,710,000	0	0	0	85,500	03/01/2029.	1FE
592659 X3 5	METROPOLITAN WTR DIST 5.000	..	09/01/2020.	REDEEMED		1,235,000	1,235,000	1,400,749	1,247,941	0	(12,941)	0	(12,941)	0	1,235,000	0	0	0	61,750	03/01/2030.	1FE
592659 X5 0	METROPOLITAN WTR DIST 5.000	..	09/01/2020.	REDEEMED		1,965,000	1,965,000	2,198,933	1,983,383	0	(18,383)	0	(18,383)	0	1,965,000	0	0	0	98,250	03/01/2032.	1FE
815323 JT 8	SEDGWICK CO GEN OBLIGA 5.000	..	08/01/2020.	MATURED		1,710,000	1,710,000	1,973,973	1,728,296	0	(18,296)	0	(18,296)	0	1,710,000	0	0	0	85,500	08/01/2020.	1FE
852634 CC 6	STAMFORD GENERAL OBLIG 5.000	..	07/01/2020.	MATURED		5,280,000	5,280,000	6,037,680	5,326,221	0	(46,221)	0	(46,221)	0	5,280,000	0	0	0	264,000	07/01/2020.	1FE
876315 VV 1	TARRANT CO GO LTD S201 5.000	..	07/15/2020.	REDEEMED		3,540,000	3,540,000	4,005,262	3,569,939	0	(29,939)	0	(29,939)	0	3,540,000	0	0	0	177,000	07/15/2027.	1FE
879709 Q8 9	TEMPE GENERAL OBLIGATI 5.000	..	07/01/2020.	REDEEMED		3,555,000	3,555,000	4,198,526	3,592,856	0	(37,856)	0	(37,856)	0	3,555,000	0	0	0	177,750	07/01/2021.	1FE
961114 MG 7	WESTON GENERAL OBLIGAT 5.000	..	08/01/2020.	REDEEMED		2,345,000	2,345,000	2,688,777	2,367,779	0	(22,779)	0	(22,779)	0	2,345,000	0	0	0	117,250	08/01/2021.	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
961114 MH 5	WESTON GENERAL OBLIGAT 5.000	..	08/01/2020.	REDEEMED		2,410,000	2,410,000	2,747,569	2,432,434	0	(22,434)	0	(22,434)	0	2,410,000	0	0	0	120,500	08/01/2022.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						100,825,000	100,825,000	110,416,356	101,420,582	0	(654,834)	0	(654,834)	0	100,765,748	0	59,252	59,252	4,839,205	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	..	09/24/2020.	REDEEMED		173,299	173,299	173,299	173,299	0	(0)	0	(0)	0	173,299	0	0	0	5,102	12/01/2027.	5GI
161045 KS 7	CHARLOTTE WATER & SEWE 5.000	..	09/24/2020.	REDEEMED		9,750,000	9,750,000	11,371,913	9,860,634	0	(110,634)	0	(110,634)	0	9,750,000	0	0	0	599,896	07/01/2033.	1FE
196632 LH 4	COLORADO SPRINGS UTILI .110	..	07/02/2020.	BARCLAYS CAPITAL INC		2,040,000	2,040,000	2,040,000	2,040,000	0	0	0	0	0	2,040,000	0	0	0	244	11/01/2040.	1FE
196632 BK 8	COLORADO SPRINGS UTILI .120	..	09/22/2020.	TENDERED		11,895,000	11,895,000	11,895,000	11,895,000	0	0	0	0	0	11,895,000	0	0	0	3,123	11/01/2037.	1FE
20774L RT 4	CONNECTICUT HEALTH & E .080	..	08/03/2020.	BARCLAYS CAPITAL INC		73,760,000	73,760,000	73,760,000	73,760,000	0	0	0	0	0	73,760,000	0	0	0	3,585	07/01/2036.	1FE
270852 AB 2	E BATON ROUGE PARISH S .070	..	07/01/2020.	WELLS FARGO SECURITIES		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	227	12/01/2028.	1FE
402207 AD 6	GULF COAST INDL DEV AU .010	..	07/01/2020.	J P MORGAN CHASE SECURITI		20,160,000	20,160,000	20,160,000	20,160,000	0	0	0	0	0	20,160,000	0	0	0	1,107	11/01/2041.	1FE
40222P AD 4	GULF COAST WASTE DISP .070	..	07/01/2020.	WELLS FARGO SECURITIES		16,575,000	16,575,000	16,575,000	16,575,000	0	0	0	0	0	16,575,000	0	0	0	1,445	06/01/2030.	1FE
40222P AF 9	GULF COAST WASTE DISP .070	..	07/01/2020.	WELLS FARGO SECURITIES		13,950,000	13,950,000	13,950,000	13,950,000	0	0	0	0	0	13,950,000	0	0	0	1,216	06/01/2030.	1FE
46613P 6J 0	JEA WATER & SEWER SYS 5.000	..	08/13/2020.	REDEEMED		955,000	955,000	1,038,477	957,534	0	(2,534)	0	(2,534)	0	955,000	0	0	0	41,383	10/01/2029.	1FE
46613P 6K 7	JEA WATER & SEWER SYS 5.000	..	08/13/2020.	REDEEMED		740,000	740,000	799,836	741,814	0	(1,814)	0	(1,814)	0	740,000	0	0	0	32,067	10/01/2030.	1FE
485424 NE 1	KANSAS DEPT TRANS HWY 5.000	..	09/01/2020.	MATURED		3,855,000	3,855,000	4,501,021	3,901,519	0	(46,519)	0	(46,519)	0	3,855,000	0	0	0	192,750	09/01/2020.	1FE
485512 KY 2	KANSAS TURNPIKE AUTH R 5.000	..	09/01/2020.	REDEEMED		2,400,000	2,400,000	2,832,600	2,433,264	0	(33,264)	0	(33,264)	0	2,400,000	0	0	0	120,000	09/01/2021.	1FE
485512 KZ 9	KANSAS TURNPIKE AUTH R 5.000	..	09/01/2020.	REDEEMED		3,300,000	3,300,000	3,848,691	3,342,449	0	(42,449)	0	(42,449)	0	3,300,000	0	0	0	165,000	09/01/2022.	1FE
546398 YU 6	LOUISIANA PUB FAC (AIR .050	..	07/01/2020.	BAS-MERRILL LYNCH		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	777	08/01/2043.	1FE
54834R AC 3	LOWER NECHES VALLEY (E .040	..	08/25/2020.	WELLS FARGO SECURITIES		51,460,000	51,460,000	51,460,000	51,460,000	0	0	0	0	0	51,460,000	0	0	0	2,390	11/01/2029.	1FE
57585K SW 9	MASSACHUSETTS H/E MIT .080	..	07/02/2020.	J P MORGAN CHASE SECURITI		13,585,000	13,585,000	13,585,000	13,585,000	0	0	0	0	0	13,585,000	0	0	0	1,058	07/01/2031.	1FE
576051 AX 4	MASSACHUSETTS WATER RE 5.000	..	08/01/2020.	REDEEMED		2,625,000	2,625,000	2,845,841	2,640,048	0	(15,048)	0	(15,048)	0	2,625,000	0	0	0	131,250	08/01/2029.	1FE
576051 AZ 9	MASSACHUSETTS WATER RE 5.000	..	08/01/2020.	REDEEMED		2,155,000	2,155,000	2,321,280	2,166,363	0	(11,363)	0	(11,363)	0	2,155,000	0	0	0	107,750	08/01/2030.	1FE
57605A BS 4	MASSACHUSETTS WTR POLL 4.500	..	08/01/2020.	REDEEMED		11,105,000	11,105,000	12,341,209	11,203,573	0	(98,573)	0	(98,573)	0	11,105,000	0	0	0	499,725	08/01/2031.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220	..	09/26/2020.	PAID ON PRINCIPAL		14,185	14,185	14,185	14,185	0	0	0	0	0	14,185	0	0	0	346	01/01/2034.	1FE
60528A AS 3	MISSISSIPPI BUS FIN CO .050	..	07/01/2020.	BAS-MERRILL LYNCH		35,495,000	35,495,000	35,495,000	35,495,000	0	0	0	0	0	35,495,000	0	0	0	2,609	12/01/2030.	1FE
60528A AV 6	MISSISSIPPI BUS FIN CO .050	..	07/01/2020.	BAS-MERRILL LYNCH		58,760,000	58,760,000	58,760,000	58,760,000	0	0	0	0	0	58,760,000	0	0	0	4,318	12/01/2030.	1FE
60528A AW 4	MISSISSIPPI BUS FIN CO .040	..	08/24/2020.	WELLS FARGO SECURITIES		6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	0	0	929	12/01/2030.	1FE
60528A BV 5	MISSISSIPPI BUS FIN CO .090	..	07/01/2020.	BAS-MERRILL LYNCH		5,745,000	5,745,000	5,745,000	5,745,000	0	0	0	0	0	5,745,000	0	0	0	730	12/01/2030.	1FE
60528A BX 1	MISSISSIPPI BUS FIN CO .040	..	08/24/2020.	WELLS FARGO SECURITIES		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	985	11/01/2035.	1FE
60528A BY 9	MISSISSIPPI BUS FIN CO .040	..	08/24/2020.	WELLS FARGO SECURITIES		18,935,000	18,935,000	18,935,000	18,935,000	0	0	0	0	0	18,935,000	0	0	0	2,664	11/01/2035.	1FE
60528A CB 8	MISSISSIPPI BUS FIN CO .040	..	08/24/2020.	WELLS FARGO SECURITIES		5,870,000	5,870,000	5,870,000	5,870,000	0	0	0	0	0	5,870,000	0	0	0	826	11/01/2035.	1FE
60528A CD 4	MISSISSIPPI BUS FIN CO .040	..	08/24/2020.	WELLS FARGO SECURITIES		5,130,000	5,130,000	5,130,000	5,130,000	0	0	0	0	0	5,130,000	0	0	0	722	11/01/2035.	1FE
645788 YJ 3	NEW JERSEY ENVR INFRA 5.000	..	09/01/2020.	MATURED		5,140,000	5,140,000	5,629,973	5,172,189	0	(32,189)	0	(32,189)	0	5,140,000	0	0	0	257,000	09/01/2020.	1FE
64972F 6R 2	NEW YORK CITY FIN AUTH .070	..	07/01/2020.	U S BANCORP		16,460,000	16,460,000	16,460,000	16,460,000	0	0	0	0	0	16,460,000	0	0	0	935	06/15/2045.	1FE
64972F 6V 3	NEW YORK CITY FIN AUTH .070	..	07/01/2020.	U S BANCORP		22,975,000	22,975,000	22,975,000	22,975,000	0	0	0	0	0	22,975,000	0	0	0	1,306	06/15/2045.	1FE
662903 MA 8	NORTH TEXAS MUNI WTR D 4.000	..	09/01/2020.	MATURED		825,000	825,000	901,577	830,923	0	(5,923)	0	(5,923)	0	825,000	0	0	0	33,000	09/01/2020.	1FE
67756D AZ 9	OHIO HGR ED FAC COMM (.040	..	07/01/2020.	WELLS FARGO SECURITIES		9,100,000	9,100,000	9,100,000	9,100,000	0	0	0	0	0	9,100,000	0	0	0	465	01/01/2039.	1FE
67756D BD 7	OHIO HGR ED FAC COMM (.040	..	07/01/2020.	BNY MELLON CAPITAL MARKET		3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	227	01/01/2039.	1FE
67756D BB 1	OHIO HGR ED FAC COMM (.050	..	07/01/2020.	U S BANCORP		5,935,000	5,935,000	5,935,000	5,935,000	0	0	0	0	0	5,935,000	0	0	0	333	01/01/2039.	1FE
67756A H9 6	OHIO HGR ED FAC COMM (.030	..	07/01/2020.	BARCLAYS CAPITAL INC		40,165,000	40,165,000	40,165,000	40,165,000	0	(285)	0	(285)	0	40,164,715	0	285	285	2,590	01/01/2043.	1FE
685349 EW 8	ORANGE WATER & SEWER A 5.000	..	07/01/2020.	REDEEMED		955,000	955,000	1,150,364	966,265	0	(11,265)	0	(11,265)	0	955,000	0	0	0	47,750	07/01/2021.	1FE
685349 EX 6	ORANGE WATER & SEWER A 5.000	..	07/01/2020.	REDEEMED		830,000	830,000	989,551	839,252	0	(9,252)	0	(9,252)	0	830,000	0	0	0	41,500	07/01/2022.	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
685349 EY 4	ORANGE WATER & SEWER A 5.000	..	07/01/2020.	REDEEMED		1,400,000	1,400,000	1,654,646	1,414,839	0	(14,839)	0	(14,839)	0	1,400,000	0	0	0	70,000	07/01/2023.	1FE
685349 FA 5	ORANGE WATER & SEWER A 5.000	..	07/01/2020.	REDEEMED		770,000	770,000	899,345	777,586	0	(7,586)	0	(7,586)	0	770,000	0	0	0	38,500	07/01/2025.	1FE
70917R N5 0	PENNSYLVANIA HIGHER ED 5.000	..	09/01/2020.	REDEEMED		1,620,000	1,620,000	1,800,614	1,634,301	0	(14,301)	0	(14,301)	0	1,620,000	0	0	0	81,000	09/01/2027.	1FE
70917R N7 6	PENNSYLVANIA HIGHER ED 5.000	..	09/01/2020.	REDEEMED		1,960,000	1,960,000	2,176,090	1,977,044	0	(17,044)	0	(17,044)	0	1,960,000	0	0	0	98,000	09/01/2029.	1FE
70917R N9 2	PENNSYLVANIA HIGHER ED 5.000	..	09/01/2020.	REDEEMED		1,400,000	1,400,000	1,537,284	1,410,884	0	(10,884)	0	(10,884)	0	1,400,000	0	0	0	70,000	09/01/2031.	1FE
79739G BD 7	SAN DIEGO CO REGL ARPT 6.628	..	07/01/2020.	REDEEMED		32,100,000	32,100,000	32,564,808	32,564,808	0	(464,808)	0	(464,808)	0	32,100,000	0	0	0	1,063,794	07/01/2040.	1FE
919061 EH 0	VALDEZ ALASKA MARINE T .050	..	07/01/2020.	BAS-MERRILL LYNCH		20,445,000	20,445,000	20,445,000	20,445,000	0	0	0	0	0	20,445,000	0	0	0	1,385	12/01/2029.	1FE
919061 BU 4	VALDEZ ALASKA MARINE T .050	..	07/01/2020.	BAS-MERRILL LYNCH		25,100,000	25,100,000	25,100,000	25,100,000	0	0	0	0	0	25,100,000	0	0	0	1,701	10/01/2025.	1FE
3128JM QF 7	FH (3/1 ARM) #1B2353 3.737	..	09/15/2020.	PAID ON PRINCIPAL		11,603	11,603	11,530	11,560	0	43	0	43	0	11,603	0	0	0	314	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.661	..	09/15/2020.	PAID ON PRINCIPAL		24,939	24,939	24,881	24,845	0	94	0	94	0	24,939	0	0	0	648	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	09/15/2020.	PAID ON PRINCIPAL		389,084	389,084	386,925	386,925	0	2,158	0	2,158	0	389,084	0	0	0	7,855	01/15/2047.	1
31335B CW 4	FHLMC GOLD PASS THRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		492,903	492,903	499,487	499,451	0	(6,548)	0	(6,548)	0	492,903	0	0	0	9,955	07/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		302	302	296	297	0	5	0	5	0	302	0	0	0	11	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		63	63	62	62	0	1	0	1	0	63	0	0	0	2	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		740	740	724	731	0	9	0	9	0	740	0	0	0	27	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		501	501	491	493	0	8	0	8	0	501	0	0	0	18	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		959	959	939	941	0	18	0	18	0	959	0	0	0	35	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		337	337	330	331	0	6	0	6	0	337	0	0	0	12	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		4,302	4,302	4,212	4,222	0	80	0	80	0	4,302	0	0	0	158	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	09/15/2020.	PAID ON PRINCIPAL		13,313	13,313	13,230	13,253	0	61	0	61	0	13,313	0	0	0	447	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		781	781	765	771	0	10	0	10	0	781	0	0	0	29	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		49	49	48	48	0	1	0	1	0	49	0	0	0	2	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		927	927	908	913	0	15	0	15	0	927	0	0	0	31	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	09/15/2020.	PAID ON PRINCIPAL		16,818	16,818	16,713	16,734	0	84	0	84	0	16,818	0	0	0	513	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	09/15/2020.	PAID ON PRINCIPAL		3,060	3,060	3,041	3,045	0	14	0	14	0	3,060	0	0	0	102	09/15/2033.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	09/15/2020.	PAID ON PRINCIPAL		690	690	726	766	0	(76)	0	(76)	0	690	0	0	0	33	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		393	393	459	442	0	(49)	0	(49)	0	393	0	0	0	18	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		10,608	10,608	10,385	10,421	0	187	0	187	0	10,608	0	0	0	386	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	09/15/2020.	PAID ON PRINCIPAL		497	497	469	469	0	28	0	28	0	497	0	0	0	20	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		51	51	54	59	0	(8)	0	(8)	0	51	0	0	0	2	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		261	261	252	252	0	9	0	9	0	261	0	0	0	10	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		65	65	69	74	0	(9)	0	(9)	0	65	0	0	0	3	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		43	43	45	48	0	(5)	0	(5)	0	43	0	0	0	2	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		892	892	941	995	0	(103)	0	(103)	0	892	0	0	0	42	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		175	175	184	189	0	(14)	0	(14)	0	175	0	0	0	8	06/15/2032.	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		881	881	929	1,018	0	(137)	0	(137)	0	881	0	0	0	41	07/15/2032.	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		232	232	227	228	0	4	0	4	0	232	0	0	0	9	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		540	540	541	541	0	(1)	0	(1)	0	540	0	0	0	20	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		851	851	854	853	0	(2)	0	(2)	0	851	0	0	0	31	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		275	275	276	276	0	(1)	0	(1)	0	275	0	0	0	10	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		7,779	7,779	7,803	7,790	0	(11)	0	(11)	0	7,779	0	0	0	319	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		15,008	15,008	15,327	15,105	0	(97)	0	(97)	0	15,008	0	0	0	552	12/15/2023.	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
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		128,597	128,597	128,822	128,745	0	(149)	0	(149)	0	128,597	0	0	0	3,035	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		344	344	362	377	0	(33)	0	(33)	0	344	0	0	0	16	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	09/15/2020.	PAID ON PRINCIPAL		1,863	1,863	1,975	2,102	0	(239)	0	(239)	0	1,863	0	0	0	89	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		5,731	5,731	5,630	5,642	0	88	0	88	0	5,731	0	0	0	211	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2020.	PAID ON PRINCIPAL		81,669	81,669	72,532	75,643	0	6,026	0	6,026	0	81,669	0	0	0	1,990	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2020.	PAID ON PRINCIPAL		28,455	28,455	28,034	28,024	0	431	0	431	0	28,455	0	0	0	1,097	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		406,701	406,701	389,877	393,518	0	13,183	0	13,183	0	406,701	0	0	0	8,185	08/15/2043.	1
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		806,812	806,812	799,878	800,189	0	6,623	0	6,623	0	806,812	0	0	0	18,865	10/15/2043.	1
3132J4 KR 9	FHLMC GOLD PASSTHRU 2.500	..	09/15/2020.	PAID ON PRINCIPAL		1,674,583	1,674,583	1,655,073	1,655,583	0	19,001	0	19,001	0	1,674,583	0	0	0	27,979	03/15/2037.	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
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	09/15/2020.	PAID ON PRINCIPAL		26,865	26,865	26,622	26,656	0	210	0	210	0	26,865	0	0	0	530	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	09/15/2020.	PAID ON PRINCIPAL		55,576	55,576	55,299	55,391	0	185	0	185	0	55,576	0	0	0	1,316	02/15/2026.	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	09/15/2020.	PAID ON PRINCIPAL		166,590	166,590	167,657	167,170	0	(580)	0	(580)	0	166,590	0	0	0	2,702	06/15/2028.	1
3133G6 MR 3	FHLMC PASS T #QN0368 2.500	..	09/25/2020.	PAID ON PRINCIPAL		653,182	653,182	663,337	662,942	0	(9,760)	0	(9,760)	0	653,182	0	0	0	11,430	08/25/2034.	1
3133KG 4K 1	FHLMC PASS T #RA1726 2.500	..	09/25/2020.	PAID ON PRINCIPAL		199,457	199,457	198,257	198,265	0	1,192	0	1,192	0	199,457	0	0	0	3,321	11/25/2049.	1
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	09/25/2020.	PAID ON PRINCIPAL		450,688	450,688	447,871	447,881	0	2,807	0	2,807	0	450,688	0	0	0	7,617	10/25/2046.	1
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	09/25/2020.	PAID ON PRINCIPAL		388,756	388,756	390,366	390,552	0	(1,797)	0	(1,797)	0	388,756	0	0	0	6,633	12/25/2046.	1
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	09/25/2020.	PAID ON PRINCIPAL		489,994	489,994	497,459	497,403	0	(7,410)	0	(7,410)	0	489,994	0	0	0	9,830	11/25/2046.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		9,732	9,732	9,711	9,709	0	23	0	23	0	9,732	0	0	0	424	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		37,694	37,694	37,176	37,381	0	313	0	313	0	37,694	0	0	0	1,625	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		69,953	69,953	68,991	69,332	0	621	0	621	0	69,953	0	0	0	3,098	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500	..	09/15/2020.	PAID ON PRINCIPAL		6,075	6,075	5,950	6,021	0	55	0	55	0	6,075	0	0	0	263	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000	..	09/15/2020.	PAID ON PRINCIPAL		140,790	140,790	140,174	140,460	0	331	0	331	0	140,790	0	0	0	4,660	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA CMO 2.000	..	09/15/2020.	PAID ON PRINCIPAL		745,834	745,834	739,191	740,548	0	5,286	0	5,286	0	745,834	0	0	0	9,774	02/15/2040.	1
3137AW QW 8	FHR 4148 AB CMO 1.500	..	09/15/2020.	PAID ON PRINCIPAL		594,903	594,903	578,636	582,299	0	12,605	0	12,605	0	594,903	0	0	0	6,101	12/15/2027.	1
3137FC AD 6	FHR 4735 MA CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		1,054,104	1,054,104	1,065,757	1,061,162	0	(7,058)	0	(7,058)	0	1,054,104	0	0	0	20,892	08/15/2045.	1
3137FD BP 6	FHR 4745 E CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		2,975,439	2,975,439	2,977,919	2,977,388	0	(1,948)	0	(1,948)	0	2,975,439	0	0	0	58,370	01/15/2048.	1
3137FD V9 0	FHR 4753 BK CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		938,167	938,167	930,966	932,492	0	5,675	0	5,675	0	938,167	0	0	0	19,202	01/15/2048.	1
3137FN RS 1	FHR 4909 GD CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,532,696	1,532,696	1,546,227	1,545,333	0	(12,637)	0	(12,637)	0	1,532,696	0	0	0	26,095	03/25/2049.	1
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		952,921	952,921	952,921	952,879	0	42	0	42	0	952,921	0	0	0	15,472	04/25/2049.	1
3132HT K8 8	FHS 300 300 CMO 3.000	..	09/15/2020.	PAID ON PRINCIPAL		411,702	411,702	409,064	408,996	0	2,705	0	2,705	0	411,702	0	0	0	8,364	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 3.360	..	09/25/2020.	PAID ON PRINCIPAL		1,754	1,754	1,770	1,751	0	3	0	3	0	1,754	0	0	0	44	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 3.760	..	09/25/2020.	PAID ON PRINCIPAL		2,874	2,874	2,899	2,869	0	5	0	5	0	2,874	0	0	0	74	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 3.912	..	07/25/2020.	PAID ON PRINCIPAL		105,946	105,946	104,092	105,309	0	637	0	637	0	105,946	0	0	0	2,616	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 2.398	..	09/25/2020.	PAID ON PRINCIPAL		4,436	4,436	4,439	4,423	0	13	0	13	0	4,436	0	0	0	115	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 2.356	..	09/25/2020.	PAID ON PRINCIPAL		2,775	2,775	2,784	2,769	0	6	0	6	0	2,775	0	0	0	72	07/25/2035.	1
31407C HK 6	FN (10/1 ARM #826534 2.322	..	09/25/2020.	PAID ON PRINCIPAL		5,623	5,623	5,632	5,610	0	12	0	12	0	5,623	0	0	0	147	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 2.715	..	09/25/2020.	PAID ON PRINCIPAL		935	935	926	930	0	5	0	5	0	935	0	0	0	27	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 2.095	..	09/25/2020.	PAID ON PRINCIPAL		8,480	8,480	8,347	8,421	0	60	0	60	0	8,480	0	0	0	205	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 2.654	..	09/25/2020.	PAID ON PRINCIPAL		9,777	9,777	9,733	9,737	0	41	0	41	0	9,777	0	0	0	273	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 3.265	..	09/25/2020.	PAID ON PRINCIPAL		5,509	5,509	5,482	5,483	0	25	0	25	0	5,509	0	0	0	137	04/25/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31406W LD 4	FN (3/1 ARM) #822124 2.541		09/25/2020.	PAID ON PRINCIPAL		5,221	5,221	5,198	5,197	0	25	0	25	0	5,221	0	0	0	131	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 2.327		09/25/2020.	PAID ON PRINCIPAL		8,352	8,352	8,294	8,288	0	64	0	64	0	8,352	0	0	0	222	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 2.436		09/25/2020.	PAID ON PRINCIPAL		8,489	8,489	8,451	8,473	0	17	0	17	0	8,489	0	0	0	217	10/25/2035.	1
31403K 3F 8	FN (5/1 ARM) #751498 3.883		09/25/2020.	PAID ON PRINCIPAL		4,023	4,023	3,996	4,014	0	9	0	9	0	4,023	0	0	0	111	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 3.631		09/25/2020.	PAID ON PRINCIPAL		3,457	3,457	3,426	3,445	0	13	0	13	0	3,457	0	0	0	83	01/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2020.	PAID ON PRINCIPAL		5,685	5,685	5,879	5,663	0	21	0	21	0	5,685	0	0	0	258	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		09/25/2020.	PAID ON PRINCIPAL		48,024	48,024	47,885	47,896	0	128	0	128	0	48,024	0	0	0	1,146	04/25/2026.	1
3138WF KG 0	FNMA PASS TH #AS5694 3.000		09/25/2020.	PAID ON PRINCIPAL		795,298	795,298	788,464	788,516	0	6,783	0	6,783	0	795,298	0	0	0	15,737	08/25/2045.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000		09/25/2020.	PAID ON PRINCIPAL		1,226,639	1,226,639	1,244,655	1,243,312	0	(16,673)	0	(16,673)	0	1,226,639	0	0	0	24,715	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000		09/25/2020.	PAID ON PRINCIPAL		285,233	285,233	285,412	285,371	0	(138)	0	(138)	0	285,233	0	0	0	5,657	01/25/2045.	1
3140J9 EJ 6	FNMA PASS TH #BM4636 2.500		09/25/2020.	PAID ON PRINCIPAL		673,640	673,640	666,904	666,980	0	6,659	0	6,659	0	673,640	0	0	0	11,336	11/25/2047.	1
3140JA CD 8	FNMA PASS TH #BM5467 3.000		09/25/2020.	PAID ON PRINCIPAL		483,161	483,161	480,594	480,614	0	2,547	0	2,547	0	483,161	0	0	0	9,580	11/25/2047.	1
3140JA GR 3	FNMA PASS TH #BM5607 3.000		09/25/2020.	PAID ON PRINCIPAL		756,580	756,580	755,694	755,690	0	890	0	890	0	756,580	0	0	0	15,291	11/25/2046.	1
31418D CX 8	FNMA PASS TH #MA3685 3.000		09/25/2020.	PAID ON PRINCIPAL		713,850	713,850	707,715	707,822	0	6,028	0	6,028	0	713,850	0	0	0	14,200	06/25/2049.	1
31371H FM 5	FNMA PASS TH #252272 6.000		09/25/2020.	PAID ON PRINCIPAL		20,246	20,246	20,059	20,074	0	172	0	172	0	20,246	0	0	0	744	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000		09/25/2020.	PAID ON PRINCIPAL		216	216	213	213	0	3	0	3	0	216	0	0	0	9	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500		09/25/2020.	PAID ON PRINCIPAL		11,088	11,088	11,067	11,065	0	23	0	23	0	11,088	0	0	0	418	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000		09/25/2020.	PAID ON PRINCIPAL		77,202	77,202	77,600	77,150	0	52	0	52	0	77,202	0	0	0	2,592	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000		09/25/2020.	PAID ON PRINCIPAL		16,881	16,881	16,852	16,833	0	48	0	48	0	16,881	0	0	0	562	10/25/2023.	1
31371L E3 9	FNMA PASS TH #254954 4.500		09/25/2020.	PAID ON PRINCIPAL		42,946	42,946	41,664	42,486	0	460	0	460	0	42,946	0	0	0	1,304	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500		09/25/2020.	PAID ON PRINCIPAL		384	384	383	383	0	1	0	1	0	384	0	0	0	14	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500		09/25/2020.	PAID ON PRINCIPAL		281,285	281,285	280,758	280,657	0	628	0	628	0	281,285	0	0	0	10,921	11/25/2033.	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2020.	PAID ON PRINCIPAL		480	480	481	481	0	(0)	0	(0)	0	480	0	0	0	21	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000		09/25/2020.	PAID ON PRINCIPAL		2,989	2,989	3,068	3,100	0	(111)	0	(111)	0	2,989	0	0	0	122	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500		09/25/2020.	PAID ON PRINCIPAL		6,357	6,357	6,345	6,344	0	13	0	13	0	6,357	0	0	0	230	07/25/2033.	1
31401W AP 4	FNMA PASS TH #720114 5.500		09/25/2020.	PAID ON PRINCIPAL		3,194	3,194	3,188	3,187	0	7	0	7	0	3,194	0	0	0	118	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500		09/25/2020.	PAID ON PRINCIPAL		4,747	4,747	4,739	4,740	0	8	0	8	0	4,747	0	0	0	172	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500		09/25/2020.	PAID ON PRINCIPAL		4,365	4,365	4,357	4,356	0	9	0	9	0	4,365	0	0	0	159	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500		09/25/2020.	PAID ON PRINCIPAL		11,578	11,578	10,442	10,868	0	710	0	710	0	11,578	0	0	0	347	07/25/2033.	1
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2020.	PAID ON PRINCIPAL		11,652	11,652	11,630	11,625	0	27	0	27	0	11,652	0	0	0	427	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2020.	PAID ON PRINCIPAL		17,789	17,789	17,755	17,759	0	30	0	30	0	17,789	0	0	0	623	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2020.	PAID ON PRINCIPAL		20,089	20,089	19,301	19,479	0	609	0	609	0	20,089	0	0	0	670	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500		09/25/2020.	PAID ON PRINCIPAL		436	436	393	408	0	28	0	28	0	436	0	0	0	13	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2020.	PAID ON PRINCIPAL		56,979	56,979	56,872	56,852	0	127	0	127	0	56,979	0	0	0	1,847	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500		09/25/2020.	PAID ON PRINCIPAL		22,265	22,265	20,397	20,922	0	1,343	0	1,343	0	22,265	0	0	0	592	08/25/2033.	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2020.	PAID ON PRINCIPAL		10,711	10,711	10,691	10,688	0	22	0	22	0	10,711	0	0	0	393	07/25/2033.	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2020.	PAID ON PRINCIPAL		203	203	203	203	0	0	0	0	0	203	0	0	0	7	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2020.	PAID ON PRINCIPAL		15,760	15,760	15,730	15,726	0	34	0	34	0	15,760	0	0	0	579	10/25/2033.	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2020.	PAID ON PRINCIPAL		85,582	85,582	80,179	81,616	0	3,965	0	3,965	0	85,582	0	0	0	2,489	12/25/2034.	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2020.	PAID ON PRINCIPAL		2,642	2,642	2,641	2,639	0	4	0	4	0	2,642	0	0	0	92	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2020.	PAID ON PRINCIPAL		20,627	20,627	19,806	19,979	0	649	0	649	0	20,627	0	0	0	639	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2020.	PAID ON PRINCIPAL		32,251	32,251	31,958	31,997	0	254	0	254	0	32,251	0	0	0	1,004	06/25/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31410F V3 6	FNMA PASS TH #888134 5.000	..	09/25/2020.	PAID ON PRINCIPAL		110,996	110,996	107,121	107,185	0	3,811	0	3,811	0	110,996	0	0	0	3,805	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000	..	09/25/2020.	PAID ON PRINCIPAL		29,586	29,586	27,834	27,954	0	1,633	0	1,633	0	29,586	0	0	0	1,035	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000	..	09/25/2020.	PAID ON PRINCIPAL		6,480	6,480	6,654	6,557	0	(78)	0	(78)	0	6,480	0	0	0	300	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500	..	09/25/2020.	PAID ON PRINCIPAL		67,997	67,997	64,385	67,161	0	836	0	836	0	67,997	0	0	0	2,042	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000	..	09/25/2020.	PAID ON PRINCIPAL		829,840	829,840	752,172	818,625	0	11,215	0	11,215	0	829,840	0	0	0	27,649	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500	..	09/25/2020.	PAID ON PRINCIPAL		136,511	136,511	127,424	134,547	0	1,963	0	1,963	0	136,511	0	0	0	4,160	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500	..	09/25/2020.	PAID ON PRINCIPAL		167,597	167,597	158,170	165,644	0	1,953	0	1,953	0	167,597	0	0	0	5,019	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		908,271	908,271	902,240	902,200	0	6,072	0	6,072	0	908,271	0	0	0	17,920	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		599,601	599,601	607,283	603,780	0	(4,180)	0	(4,180)	0	599,601	0	0	0	11,773	10/25/2040.	1
3136AT 4R 2	FNR 2016-71 QM CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		741,767	741,767	731,684	732,364	0	9,404	0	9,404	0	741,767	0	0	0	14,859	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		428,443	428,443	424,552	424,548	0	3,895	0	3,895	0	428,443	0	0	0	8,560	03/25/2046.	1
3136B4 6P 8	FNR 2019-33 CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		285,947	285,947	285,143	285,173	0	775	0	775	0	285,947	0	0	0	4,775	12/25/2048.	1
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		709,525	709,525	719,281	719,270	0	(9,745)	0	(9,745)	0	709,525	0	0	0	11,860	08/25/2051.	1
3136B7 ZR 5	FNR 2019-69 JA CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		1,556,732	1,556,732	1,548,948	1,549,000	0	7,732	0	7,732	0	1,556,732	0	0	0	26,453	12/25/2049.	1
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	09/25/2020.	PAID ON PRINCIPAL		342,504	342,504	340,029	340,053	0	2,452	0	2,452	0	342,504	0	0	0	5,683	12/25/2049.	1
3136R GG 9	FSPC T-56 A5 CMO 5.231	..	09/25/2020.	PAID ON PRINCIPAL		118,797	118,797	115,493	116,406	0	2,391	0	2,391	0	118,797	0	0	0	4,162	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		547,149	547,149	556,211	554,663	0	(7,514)	0	(7,514)	0	547,149	0	0	0	12,991	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		2,136,173	2,136,173	2,163,209	2,170,283	0	(34,110)	0	(34,110)	0	2,136,173	0	0	0	50,212	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		776,004	776,004	788,614	786,844	0	(10,840)	0	(10,840)	0	776,004	0	0	0	15,383	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		308,656	308,656	316,952	318,197	0	(9,541)	0	(9,541)	0	308,656	0	0	0	7,224	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		3,153,987	3,153,987	3,045,076	3,065,530	0	88,456	0	88,456	0	3,153,987	0	0	0	64,288	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		2,323,773	2,323,773	2,316,330	2,316,555	0	7,218	0	7,218	0	2,323,773	0	0	0	53,773	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		112,115	112,115	110,390	111,613	0	502	0	502	0	112,115	0	0	0	2,235	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT CMO 3.250	..	09/25/2020.	PAID ON PRINCIPAL		480,364	480,364	479,145	482,947	0	(2,583)	0	(2,583)	0	480,364	0	0	0	10,153	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584	..	09/25/2020.	VARIOUS		1,173,399	1,173,399	1,129,764	1,166,377	0	7,023	0	7,023	0	1,173,399	0	0	0	31,840	09/25/2020.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					629,209,581	629,209,581	636,245,866	630,036,743	0	(827,446)	0	(827,446)	0	629,209,297	0	285	285	4,566,482	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00507V AH 2	ACTIVISION BLIZZARD 2.300	..	09/04/2020.	MAKE WHOLE CALL		4,074,472	4,000,000	3,908,270	3,944,709	0	21,535	0	21,535	0	3,966,244	0	33,756	33,756	163,661	09/15/2021.	2FE
00507V AL 3	ACTIVISION BLIZZARD 2.600	..	09/04/2020.	MAKE WHOLE CALL		1,039,085	1,000,000	1,003,330	1,001,652	0	(472)	0	(472)	0	1,001,180	0	(1,180)	(1,180)	57,791	06/15/2022.	2FE
00110A AE 4	AEPTC 2006-A A5 5.306	..	07/01/2020.	REDEEMED		555,355	555,355	555,352	555,358	0	(2)	0	(2)	0	555,355	0	0	0	29,469	07/01/2021.	1FE
02665W AZ 4	AMERICAN HONDA FINANCE 2.450	C	09/24/2020.	MATURED		2,000,000	2,000,000	1,998,700	1,999,761	0	239	0	239	0	2,000,000	0	0	0	49,000	09/24/2020.	1FE
03027X AE 0	AMERICAN TOWER CORP 3.450	..	07/06/2020.	MAKE WHOLE CALL		2,071,960	2,000,000	1,988,320	1,996,874	0	902	0	902	0	1,997,777	0	2,223	2,223	127,735	09/15/2021.	2FE
03523T BB 3	ANHEUSER-BUSCH INBEV W 4.375	C	08/12/2020.	MAKE WHOLE CALL		1,020,580	1,000,000	992,830	998,992	0	562	0	562	0	999,554	0	446	446	63,965	02/15/2021.	2FE
037411 AZ 8	APACHE CORP 3.250	..	08/18/2020.	TENDERED		1,160,760	1,138,000	1,135,510	1,137,306	0	174	0	174	0	1,137,480	0	23,280	23,280	31,129	04/15/2022.	3FE
00206R BD 3	AT&T INC 3.000	..	07/23/2020.	MAKE WHOLE CALL		5,206,031	5,000,000	5,214,120	5,052,586	0	(13,634)	0	(13,634)	0	5,038,952	0	(38,952)	(38,952)	346,864	02/15/2022.	2FE
00206R DB 5	AT&T INC 3.800	..	07/23/2020.	MAKE WHOLE CALL		1,054,744	1,000,000	1,051,580	1,020,007	0	(4,975)	0	(4,975)	0	1,015,032	0	(15,032)	(15,032)	87,255	03/15/2022.	2FE
00206R HL 9	AT&T INC 4.000	..	07/08/2020.	MAKE WHOLE CALL		1,053,587	1,000,000	1,033,950	1,026,714	0	(6,668)	0	(6,668)	0	1,020,046	0	(20,046)	(20,046)	92,810	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	999,110	999,852	0	114	0	114	0	999,967	0	34	34	20,625	09/15/2020.	1FE
075887 AW 9	BECTON DICKINSON 3.250	..	09/29/2020.	MAKE WHOLE CALL		430,547	429,000	417,966	427,812	0	1,000	0	1,000	0	428,812	0	188	188	13,824	11/12/2020.	2FE
05568B AA 6	BNSF 2006-1 TRUST 5.720	..	07/15/2020.	REDEEMED		296	296	296	296	0	0	0	0	0	296	0	0	0	17	01/15/2024.	1FE
099500 AA 8	BOOZ ALLEN HAMILTON IN 5.125	..	08/24/2020.	REDEEMED		6,964,028	6,790,000	6,677,525	6,699,295	0	9,587	0	9,587	0	6,708,882	0	255,146	255,146	283,223	05/01/2025.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
099724 AG 1	BORG-WARNER AUTO 4.625		09/15/2020.	MATURED		2,000,000	2,000,000	2,042,520	2,003,537	0	(3,537)	0	(3,537)	0	2,000,000	0	0	0	92,500	09/15/2020.	2FE
19123M AA 1	COCA-COLA ENTERPRISES 3.500		09/15/2020.	MATURED		1,000,000	1,000,000	1,006,930	1,002,044	0	(2,044)	0	(2,044)	0	1,000,000	0	0	0	35,000	09/15/2020.	2FE
195869 AM 4	COLONIAL PIPELINE CO (3.500		08/12/2020.	REDEEMED		5,135,000	5,135,000	5,123,350	5,133,734	0	674	0	674	0	5,134,408	0	592	592	148,273	10/15/2020.	1FE
20030N BD 2	COMCAST CORP 3.125		09/10/2020.	MAKE WHOLE CALL		3,150,210	3,000,000	3,069,860	3,019,868	0	(5,332)	0	(5,332)	0	3,014,536	0	(14,536)	(14,536)	258,283	07/15/2022.	1FE
20030N BF 7	COMCAST CORP 2.850		09/10/2020.	MAKE WHOLE CALL		2,118,768	2,000,000	2,011,090	2,003,814	0	(872)	0	(872)	0	2,002,942	0	(2,942)	(2,942)	184,476	01/15/2023.	1FE
205887 BL 5	CONAGRA FOODS 4.950		08/15/2020.	MATURED		372,000	372,000	401,909	374,780	0	(2,780)	0	(2,780)	0	372,000	0	0	0	18,414	08/15/2020.	2FE
210518 CT 1	CONSUMERS ENERGY COMPA 2.850		09/24/2020.	MAKE WHOLE CALL		1,302,438	1,250,000	1,248,493	1,249,418	0	166	0	166	0	1,249,584	0	416	416	83,016	05/15/2022.	1FE
22025Y AP 5	CORECIVIC INC 4.625		08/14/2020.	CITIZENS CAPITAL MARKETS		784,000	800,000	788,750	794,000	1,206	837	0	2,043	0	796,043	0	(12,043)	(12,043)	29,497	05/01/2023.	3FE
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		3,221,970	3,000,000	3,176,370	3,067,994	0	(14,835)	0	(14,835)	0	3,053,159	0	(53,159)	(53,159)	328,001	04/15/2022.	2FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2020.	REDEEMED		58,356	58,356	62,809	61,932	0	(3,576)	0	(3,576)	0	58,356	0	0	0	2,349	12/10/2028.	2
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2020.	REDEEMED		19,461	19,461	22,429	21,235	0	(1,774)	0	(1,774)	0	19,461	0	0	0	901	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2020.	REDEEMED		49,467	49,467	49,467	49,468	0	(0)	0	(0)	0	49,467	0	0	0	2,477	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2020.	REDEEMED		67,119	67,119	69,592	68,931	0	(1,811)	0	(1,811)	0	67,119	0	0	0	2,584	01/10/2033.	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2020.	REDEEMED		57,804	57,804	59,418	59,073	0	(1,269)	0	(1,269)	0	57,804	0	0	0	2,285	01/10/2034.	2FE
233851 CA 0	DAIMLER FINANCE NA LLC 2.700	C	08/03/2020.	MATURED		1,000,000	1,000,000	998,050	999,743	0	257	0	257	0	1,000,000	0	0	0	27,000	08/03/2020.	2FE
23918K AQ 1	DAVITA HEALTHCARE 5.125		07/15/2020.	REDEEMED		1,017,080	1,000,000	960,000	960,000	0	2,701	0	2,701	0	962,701	0	54,379	54,379	25,625	07/15/2024.	3FE
23918K AR 9	DAVITA HEALTHCARE 5.000		08/21/2020.	REDEEMED		1,025,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	25,000	25,000	40,278	05/01/2025.	3FE
250847 EF 3	DETROIT EDISON COMPANY 3.450		07/01/2020.	REDEEMED		1,000,000	1,000,000	995,980	999,618	0	191	0	191	0	999,809	0	191	191	25,875	10/01/2020.	1FE
251526 BU 2	DEUTSCHE BANK NY 2.950	C	08/20/2020.	MATURED		2,000,000	2,000,000	1,953,600	1,986,237	0	13,763	0	13,763	0	2,000,000	0	0	0	59,000	08/20/2020.	2FE
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		2,500,000	2,500,000	2,582,590	2,513,251	0	(13,251)	0	(13,251)	0	2,500,000	0	0	0	93,750	07/15/2020.	1FE
278642 AC 7	EBAY INC 3.250		07/23/2020.	REDEEMED		3,268,000	3,268,000	3,361,175	3,275,187	0	(7,631)	0	(7,631)	0	3,267,555	0	445	445	82,018	10/15/2020.	2FE
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		1,025,592	1,000,000	997,790	999,448	0	213	0	213	0	999,661	0	339	339	55,061	08/01/2021.	2FE
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		2,582,195	2,465,000	2,579,773	2,491,076	0	(9,285)	0	(9,285)	0	2,481,791	0	(16,791)	(16,791)	198,807	12/08/2021.	2FE
28470R AF 9	ELDORADO RESORTS INC 6.000		07/25/2020.	REDEEMED		2,090,000	2,000,000	2,050,000	2,039,719	0	(6,478)	0	(6,478)	0	2,033,241	0	56,759	56,759	98,000	04/01/2025.	4FE
26884L AB 5	EQT CORP 4.875		08/12/2020.	TENDERED		474,950	460,000	455,791	459,023	0	294	0	294	0	459,317	0	15,633	15,633	16,632	11/15/2021.	3FE
33767D AA 3	FIRSTCASH INC (144A) 5.375		09/11/2020.	REDEEMED		4,107,520	4,000,000	4,017,500	4,011,111	0	(3,256)	0	(3,256)	0	4,007,855	0	99,665	99,665	167,222	06/01/2024.	3FE
35671D AU 9	FREEPORT-MCMORAN 3.550		07/28/2020.	TENDERED		135,258	131,000	127,070	128,659	0	600	0	600	0	129,259	0	5,999	5,999	4,224	03/01/2022.	3FE
35671D BL 8	FREEPORT-MCMORAN 4.550		07/28/2020.	TENDERED		1,050,000	1,000,000	999,050	999,432	0	43	0	43	0	999,475	0	50,525	50,525	32,103	11/14/2024.	3FE
35802X AH 6	FRESENIUS MED (144A) 4.125	C	07/17/2020.	REDEEMED		1,000,000	1,000,000	1,025,000	1,002,768	0	(2,768)	0	(2,768)	0	1,000,000	0	0	0	31,167	10/15/2020.	2FE
39121J A* 1	GREAT RIVER ENERGY 5.810		07/01/2020.	REDEEMED		976,744	976,744	976,744	976,744	0	(0)	0	(0)	0	976,744	0	0	0	56,749	07/01/2021.	1
39121J AH 3	GREAT RIVER ENERGY (14 4.478		07/01/2020.	REDEEMED		276,000	276,000	276,000	276,002	0	(2)	0	(2)	0	276,000	0	0	0	12,359	07/01/2030.	1FE
803111 AS 2	HILLSHIRE BRANDS 4.100		09/15/2020.	MATURED		532,000	532,000	542,895	532,892	0	(892)	0	(892)	0	532,000	0	0	0	21,812	09/15/2020.	2FE
42824C AG 4	HP ENTERPRISE CO 3.600		08/17/2020.	MAKE WHOLE CALL		1,528,766	1,525,000	1,550,109	1,529,522	0	(4,093)	0	(4,093)	0	1,525,429	0	(429)	(429)	49,821	10/15/2020.	2FE
446438 RQ 8	HUNTINGTON NATIONAL BA 2.875		07/20/2020.	REDEEMED		1,000,000	1,000,000	995,800	999,410	0	485	0	485	0	999,895	0	105	105	26,354	08/20/2020.	1FE
45138L AX 1	IDAHO POWER CO 3.400		08/01/2020.	REDEEMED		1,000,000	1,000,000	952,050	995,004	0	3,400	0	3,400	0	998,403	0	1,597	1,597	25,500	11/01/2020.	1FE
45138L AZ 6	IDAHO POWER CO 2.950		07/29/2020.	MAKE WHOLE CALL		1,044,072	1,000,000	998,290	999,541	0	111	0	111	0	999,652	0	349	349	68,492	04/01/2022.	1FE
457030 AJ 3	INGLES MARKETS INC 5.750		08/27/2020.	MAKE WHOLE CALL		3,598,143	3,564,000	3,564,000	3,564,000	0	0	0	0	0	3,564,000	0	0	0	161,180	06/15/2023.	3FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500		08/03/2020.	MAKE WHOLE CALL		868,127	811,000	1,011,559	850,230	0	(13,909)	0	(13,909)	0	836,321	0	(25,321)	(25,321)	115,924	08/15/2021.	2FE
46289R AA 3	IRON MOUNTAIN US HLDNG 5.375		08/21/2020.	MAKE WHOLE CALL		1,063,409	1,000,000	997,500	998,128	0	116	0	116	0	998,244	0	1,756	1,756	102,228	06/01/2026.	3FE
47215B AD 9	JCPL 2006-A A4 5.610		09/05/2020.	REDEEMED		82,158	82,158	82,084	82,143	0	15	0	15	0	82,158	0	0	0	3,457	06/05/2023.	1FE
478160 AW 4	JOHNSON & JOHNSON 2.950		09/01/2020.	MATURED		2,886,000	2,886,000	2,959,463	2,892,226	0	(6,226)	0	(6,226)	0	2,886,000	0	0	0	85,137	09/01/2020.	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
46623E KG 3	JP MORGAN CHASE 2.295		08/15/2020.	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,900	08/15/2021.	1FE
491674 BE 6	KENTUCKY UTILITIES 3.250		08/01/2020.	REDEEMED		2,000,000	2,000,000	1,998,320	1,999,767	0	55	0	55	0	1,999,822	0	178	178	48,750	11/01/2020.	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
54627R AD 2	LOUISIANA LOC GOVT ELL 3.960		08/01/2020.	REDEEMED		5,248	5,248	5,245	5,247	0	1	0	1	0	5,248	0	0	0	208	08/01/2024.	1FE
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		3,000,000	3,000,000	2,938,320	2,995,797	0	4,203	0	4,203	0	3,000,000	0	0	0	105,000	07/15/2020.	2FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		09/14/2020.	MAKE WHOLE CALL		2,963,993	2,810,000	2,799,800	2,807,126	0	781	0	781	0	2,807,907	0	2,093	2,093	241,513	05/15/2022.	2FE
63946B AH 3	NBC UNIVERSAL 2.875		09/10/2020.	MAKE WHOLE CALL		2,117,500	2,000,000	2,003,610	2,001,201	0	(296)	0	(296)	0	2,000,905	0	(905)	(905)	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	991,090	997,513	0	944	0	944	0	998,456	0	1,544	1,544	47,553	06/15/2021.	2FE
651229 AK 2	NEWELL BRANDS INC 4.700		08/15/2020.	MATURED		1,000,000	1,000,000	999,600	999,919	0	81	0	81	0	1,000,000	0	0	0	47,000	08/15/2020.	3FE
65473Q AY 9	NISOURCE FINANCE CORP 4.450		09/17/2020.	MAKE WHOLE CALL		2,093,828	2,000,000	1,992,460	1,998,224	0	565	0	565	0	1,998,789	0	1,211	1,211	164,533	12/01/2021.	2FE
65473Q BA 0	NISOURCE FINANCE CORP 3.850		09/17/2020.	MAKE WHOLE CALL		2,160,243	2,000,000	1,991,860	1,997,193	0	610	0	610	0	1,997,802	0	2,198	2,198	244,087	02/15/2023.	2FE
65473Q BH 5	NISOURCE FINANCE CORP 2.650		08/28/2020.	MAKE WHOLE CALL		551,482	525,000	518,044	520,719	0	943	0	943	0	521,661	0	3,339	3,339	37,341	11/17/2022.	2FE
665772 CM 9	NORTHERN STATES POWER 2.200		07/31/2020.	REDEEMED		1,000,000	1,000,000	998,160	999,749	0	227	0	227	0	999,976	0	24	24	21,144	08/15/2020.	1FE
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		07/13/2020.	TENDERED		2,010,000	2,000,000	2,000,280	2,000,061	0	(25)	0	(25)	0	2,000,035	0	9,965	9,965	77,900	02/01/2021.	3FE
68389X AK 1	ORACLE CORP 3.875		07/15/2020.	MATURED		2,200,000	2,200,000	2,351,633	2,210,329	0	(10,329)	0	(10,329)	0	2,200,000	0	0	0	85,250	07/15/2020.	1FE
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
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500		07/01/2020.	EXCHANGED		1,043,860	1,000,000	972,640	997,505	0	1,583	0	1,583	0	999,087	0	44,773	44,773	48,637	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*
693476 BL 6	PNC FUNDING CORP 4.375		08/11/2020.	MATURED		1,000,000	1,000,000	1,059,460	1,004,688	0	(4,688)	0	(4,688)	0	1,000,000	0	0	0	43,750	08/11/2020.	1FE
744448 CD 1	PUBLIC SERVICE CO OF C 3.200		07/10/2020.	REDEEMED		1,000,000	1,000,000	940,260	993,686	0	3,713	0	3,713	0	997,399	0	2,601	2,601	20,889	11/15/2020.	1FE
74456Q AX 4	PUBLIC SERVICE ELECTRI 3.500		08/15/2020.	MATURED		4,065,000	4,065,000	4,137,222	4,071,330	0	(6,330)	0	(6,330)	0	4,065,000	0	0	0	142,275	08/15/2020.	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		2,113,400	2,000,000	2,003,450	2,000,641	0	(266)	0	(266)	0	2,000,374	0	(374)	(374)	199,442	11/15/2021.	2FE
78355H KA 6	RYDER SYSTEM INC 2.875		08/03/2020.	REDEEMED		1,000,000	1,000,000	998,880	999,820	0	134	0	134	0	999,954	0	46	46	26,514	09/01/2020.	2FE
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/30/2020.	MATURED		1,689,706	1,689,706	1,689,706	1,687,588	0	2,118	0	2,118	0	1,689,706	0	0	0	148,238	09/30/2020.	2
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		2,651,000	2,651,000	2,684,138	2,667,062	0	(16,062)	0	(16,062)	0	2,651,000	0	0	0	146,431	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
858119 AZ 3	STEEL DYNAMICS INC 5.250		07/05/2020.	REDEEMED		1,513,125	1,500,000	1,505,000	1,500,902	0	3,473	0	3,473	0	1,504,375	0	8,750	8,750	56,875	04/15/2023.	2FE
899896 AC 8	TUPPERWARE CORP 4.750		08/03/2020.	VARIOUS		2,640,000	3,000,000	1,830,000	2,994,645	0	(19,785)	1,166,445	(1,186,231)	0	1,808,415	0	831,585	831,585	94,868	06/01/2021.	6FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2020.	REDEEMED		84	84	84	84	0	0	0	0	0	84	0	0	0	4	01/02/2029.	1
90331H NG 4	US BANK NA CINCINNATI 2.050		09/23/2020.	REDEEMED		500,000	500,000	499,900	499,966	0	24	0	24	0	499,990	0	10	10	9,396	10/23/2020.	1FE
931142 CU 5	WALMART INC 3.625		07/08/2020.	MATURED		1,000,000	1,000,000	1,093,620	1,006,504	0	(6,504)	0	(6,504)	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		1,000,000	1,000,000	1,037,250	1,016,656	0	(16,656)	0	(16,656)	0	1,000,000	0	0	0	56,500	08/15/2020.	1FE
94856U AA 9	WEEKLEY HOMES LLC 6.625		09/23/2020.	TENDERED		2,798,707	2,661,000	2,591,738	2,604,084	0	6,149	0	6,149	0	2,610,234	0	188,473	188,473	194,900	08/15/2025.	4FE
72925P AD 7	WEYERHAEUSER CO 3.250		09/28/2020.	MAKE WHOLE CALL		973,109	910,000	880,243	896,452	0	3,010	0	3,010	0	899,461	0	10,539	10,539	93,751	03/15/2023.	2FE
96950F AG 9	WILLIAMS COMPANIES INC 4.125		08/15/2020.	REDEEMED		2,000,000	2,000,000	1,999,820	1,999,903	0	(119)	0	(119)	0	1,999,784	0	216	216	61,875	11/15/2020.	2FE
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	1,054,030	1,003,643	0	(3,643)	0	(3,643)	0	1,000,000	0	0	0	48,280	07/15/2020.	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		3,000,000	3,000,000	3,042,810	3,005,733	0	(5,733)	0	(5,733)	0	3,000,000	0	0	0	81,000	08/17/2020.	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
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		2,000,000	2,000,000	2,003,500	2,000,492	0	(492)	0	(492)	0	2,000,000	0	0	0	59,000	09/24/2020.	1FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		2,000,000	2,000,000	1,982,100	1,998,608	0	1,392	0	1,392	0	2,000,000	0	0	0	80,000	08/12/2020.	2FE
980888 AD 3	WOOLWORTHS LIMITED (14 4.000	D	09/22/2020.	MATURED		2,000,000	2,000,000	1,997,540	1,999,689	0	311	0	311	0	2,000,000	0	0	0	80,000	09/22/2020.	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		09/25/2020.	PAID ON PRINCIPAL		211,945	211,945	206,646	173,066	0	38,879	0	38,879	0	211,945	0	0	0	6,469	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 CMO (14 3.500		09/25/2020.	PAID ON PRINCIPAL		331,896	331,896	334,049	333,352	0	(1,456)	0	(1,456)	0	331,896	0	0	0	7,529	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		577,243	577,243	592,847	582,820	0	(5,577)	0	(5,577)	0	577,243	0	0	0	13,500	03/25/2045.	1FM
00841Y AH 1	ABMT 2015-3 A8 CMO (14 3.000		09/25/2020.	PAID ON PRINCIPAL		2,736,899	2,736,899	2,780,519	2,762,475	0	(25,576)	0	(25,576)	0	2,736,899	0	0	0	54,909	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 CMO 3.000		09/25/2020.	PAID ON PRINCIPAL		365,202	365,202	367,485	366,990	0	(1,788)	0	(1,788)	0	365,202	0	0	0	7,362	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		803,445	803,445	801,437	801,367	(0)	2,078	0	2,078	0	803,445	0	0	0	18,897	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500		09/25/2020.	PAID ON PRINCIPAL		439,577	439,577	451,665	451,310	0	(11,733)	0	(11,733)	0	439,577	0	0	0	10,593	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 1.148		09/25/2020.	PAID ON PRINCIPAL		53,689	53,689	51,609	53,698	0	(9)	0	(9)	0	53,689	0	0	0	685	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D .848		09/25/2020.	PAID ON PRINCIPAL		364,598	364,598	310,592	344,574	0	20,024	0	20,024	0	364,598	0	0	0	3,910	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 3.349		09/25/2020.	PAID ON PRINCIPAL		65,412	65,412	59,461	49,283	0	16,129	0	16,129	0	65,412	0	0	0	1,963	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.567		09/25/2020.	PAID ON PRINCIPAL		161,987	161,987	85,853	40,234	0	121,753	0	121,753	0	161,987	0	0	0	4,248	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.370		09/25/2020.	PAID ON PRINCIPAL		207	207	199	200	0	7	0	7	0	207	0	0	0	6	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.296		09/25/2020.	PAID ON PRINCIPAL		12,547	12,547	12,176	12,194	0	353	0	353	0	12,547	0	0	0	432	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.027		09/25/2020.	PAID ON PRINCIPAL		62,236	62,236	57,973	56,452	0	5,784	0	5,784	0	62,236	0	0	0	1,733	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.884		09/25/2020.	PAID ON PRINCIPAL		13,069	13,069	12,457	9,784	0	3,285	0	3,285	0	13,069	0	0	0	376	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.884		09/25/2020.	WRITTEN OFF		0	14	13	10	0	0	0	0	0	10	0	(10)	(10)	0	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		861	861	796	453	0	408	0	408	0	861	0	0	0	34	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2020.	WRITTEN OFF		0	3,599	3,329	1,893	0	(5)	0	(5)	0	1,888	0	(1,888)	(1,888)	145	03/25/2037.	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.604		09/25/2020.	PAID ON PRINCIPAL		18,958	18,958	15,510	13,890	0	5,068	0	5,068	0	18,958	0	0	0	483	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.506		09/25/2020.	PAID ON PRINCIPAL		69,950	69,950	43,369	33,263	0	36,686	0	36,686	0	69,950	0	0	0	1,732	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.506		09/25/2020.	WRITTEN OFF		0	851	528	405	0	(21)	0	(21)	0	384	0	(384)	(384)	24	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.506		08/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(876)	(543)	(416)	0	17	0	17	0	(399)	0	399	399	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.594		09/25/2020.	PAID ON PRINCIPAL		80,919	80,919	58,262	39,029	0	41,891	0	41,891	0	80,919	0	0	0	2,157	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.594		09/25/2020.	WRITTEN OFF		0	2,327	1,676	1,122	0	(9)	0	(9)	0	1,114	0	(1,114)	(1,114)	65	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.593		09/25/2020.	PAID ON PRINCIPAL		63,663	63,663	54,555	44,534	(0)	19,129	0	19,129	0	63,663	0	0	0	1,476	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.593		09/25/2020.	WRITTEN OFF		0	594	509	415	0	(21)	0	(21)	0	394	0	(394)	(394)	16	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.590		07/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(2,678)	(2,295)	(1,874)	0	77	0	77	0	(1,797)	0	1,797	1,797	0	01/25/2036.	1FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500		09/25/2020.	PAID ON PRINCIPAL		1,592,610	1,592,610	1,573,449	1,575,872	0	16,738	0	16,738	0	1,592,610	0	0	0	37,872	03/25/2048.	1FM
17321L AA 7	CMLTI 2013-J1 A1 CMO (3.500		09/25/2020.	PAID ON PRINCIPAL		1,887,595	1,887,595	1,918,268	1,915,973	0	(28,378)	0	(28,378)	0	1,887,595	0	0	0	43,093	10/25/2043.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		115,562	115,562	105,437	90,604	0	24,958	0	24,958	0	115,562	0	0	0	4,986	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		9,594	9,594	8,586	1,596	0	7,998	0	7,998	0	9,594	0	0	0	377	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		09/25/2020.	WRITTEN OFF		0	96	86	16	0	(0)	0	(0)	0	16	0	(16)	(16)	4	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		53,442	53,442	35,806	24,092	0	29,350	0	29,350	0	53,442	0	0	0	2,049	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		8,064	8,064	5,581	1,198	0	6,865	0	6,865	0	8,064	0	0	0	5	11/25/2036.	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.029		07/25/2020.	PAID ON PRINCIPAL		176,322	176,322	131,004	54,431	0	121,891	0	121,891	0	176,322	0	0	0	4,226	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2020.	PAID ON PRINCIPAL		19,458	19,458	20,175	19,398	0	59	0	59	0	19,458	0	0	0	739	12/25/2033.	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		07/25/2020.	WRITTEN OFF		0	90	77	60	0	(60)	0	(60)	0	0	0	0	0	3	08/25/2020.	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
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		270,749	270,749	265,799	267,170	0	3,579	0	3,579	0	270,749	0	0	0	6,318	08/25/2043.	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		572,252	572,252	580,836	580,131	(0)	(7,879)	0	(7,879)	0	572,252	0	0	0	13,223	03/25/2045.	1FM
12594X AA 2	CSMC 2017-HL1 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		963,186	963,186	982,299	976,619	0	(13,434)	0	(13,434)	0	963,186	0	0	0	22,037	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		856,166	856,166	875,831	865,786	0	(9,620)	0	(9,620)	0	856,166	0	0	0	19,589	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		526,410	526,410	533,977	527,654	0	(1,245)	0	(1,245)	0	526,410	0	0	0	12,240	08/25/2045.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	08/25/2020.	PAID ON PRINCIPAL		14,826	14,826	10,257	10,257	0	4,569	0	4,569	0	14,826	0	0	0	544	06/25/2018.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	09/25/2020.	WRITTEN OFF		0	98,284	67,997	67,997	0	18,040	0	18,040	0	86,037	0	(86,037)	(86,037)	3,609	06/25/2018.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	09/25/2020.	PAID ON PRINCIPAL		40,514	40,514	35,513	28,894	0	11,621	0	11,621	0	40,514	0	0	0	1,564	09/25/2035.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	09/25/2020.	WRITTEN OFF		0	575	504	410	0	(34)	0	(34)	0	376	0	(376)	(376)	24	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	09/25/2020.	PAID ON PRINCIPAL		8,732	8,732	8,681	4,020	0	4,712	0	4,712	0	8,732	0	0	0	304	12/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	09/25/2020.	WRITTEN OFF		0	28	27	13	0	(1)	0	(1)	0	12	0	(12)	(12)	1	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	09/25/2020.	PAID ON PRINCIPAL		21,888	21,888	19,590	10,692	0	11,196	0	11,196	0	21,888	0	0	0	1,022	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	09/25/2020.	WRITTEN OFF		0	231	207	113	0	(20)	0	(20)	0	93	0	(93)	(93)	12	12/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	08/25/2020.	VARIOUS		1,369,116	1,753,227	1,511,364	985,811	0	(51,506)	0	(51,506)	0	934,304	0	434,812	434,812	76,512	05/25/2036.	1FM
126671 PV 2	CWL 2002-S1 A5 6.460	..	09/25/2020.	PAID ON PRINCIPAL		54	54	57	54	0	0	0	0	0	54	0	0	0	3	05/25/2032.	1FM
126671 RX 6	CWL 2002-S3 M1 4.800	..	09/25/2020.	PAID ON PRINCIPAL		42	42	39	12	0	30	0	30	0	42	0	0	0	0	05/25/2032.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	09/25/2020.	PAID ON PRINCIPAL		12,836	12,836	11,681	12,219	0	617	0	617	0	12,836	0	0	0	340	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		768,616	768,616	762,360	763,394	0	5,222	0	5,222	0	768,616	0	0	0	15,602	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D .381	..	08/13/2020.	VARIOUS		4,643,854	5,007,955	2,276,767	1,040,366	0	84,856	0	84,856	0	1,125,222	0	3,518,632	3,518,632	36,419	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		599,594	599,594	607,464	601,626	0	(2,032)	0	(2,032)	0	599,594	0	0	0	11,648	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	09/25/2020.	PAID ON PRINCIPAL		11,180	11,180	8,064	1,880	0	9,300	0	9,300	0	11,180	0	0	0	423	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	09/25/2020.	WRITTEN OFF		0	2,050	1,478	345	0	(9)	0	(9)	0	335	0	(335)	(335)	70	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	08/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(369)	(266)	(62)	0	2	0	2	0	(60)	0	60	60	0	04/25/2036.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	09/25/2020.	PAID ON PRINCIPAL		50,734	50,734	43,885	45,263	0	5,471	0	5,471	0	50,734	0	0	0	1,604	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.123	..	09/25/2020.	PAID ON PRINCIPAL		78,010	78,010	59,336	67,534	0	10,476	0	10,476	0	78,010	0	0	0	962	08/25/2034.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 3.191	..	09/25/2020.	PAID ON PRINCIPAL		27,627	27,627	27,719	27,651	0	(25)	0	(25)	0	27,627	0	0	0	791	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.634	..	09/25/2020.	PAID ON PRINCIPAL		60,814	60,814	56,186	47,846	0	12,968	0	12,968	0	60,814	0	0	0	1,652	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.252	..	09/25/2020.	PAID ON PRINCIPAL		39,414	39,414	28,015	18,550	0	20,864	0	20,864	0	39,414	0	0	0	998	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.252	..	08/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(13)	(9)	(6)	0	0	0	0	0	(6)	0	6	6	0	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.628	..	09/25/2020.	PAID ON PRINCIPAL		44,924	44,924	37,926	17,400	0	27,525	0	27,525	0	44,924	0	0	0	1,131	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.628	..	09/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(3,125)	(2,638)	(1,210)	0	1	0	1	0	(1,209)	0	1,209	1,209	0	01/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.687	..	09/25/2020.	PAID ON PRINCIPAL		26,592	26,592	25,957	15,733	0	10,859	0	10,859	0	26,592	0	0	0	639	04/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.687	..	07/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(2)	(2)	(1)	0	0	0	0	0	(1)	0	1	1	0	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		184,442	184,442	180,696	180,714	0	3,728	0	3,728	0	184,442	0	0	0	3,584	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		4,814,058	4,814,058	4,779,931	4,780,939	(0)	33,120	0	33,120	0	4,814,058	0	0	0	114,012	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		395,807	395,807	395,003	395,008	0	799	0	799	0	395,807	0	0	0	8,307	06/25/2045.	1FM
46646B AC 2	JPMMT 2016-1 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		638,595	638,595	654,760	655,230	0	(16,635)	0	(16,635)	0	638,595	0	0	0	14,865	05/25/2046.	1FM
46646B AE 8	JPMMT 2016-1 A5 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		622,220	622,220	639,914	635,732	0	(13,512)	0	(13,512)	0	622,220	0	0	0	14,484	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,498,037	1,498,037	1,507,868	1,506,182	0	(8,144)	0	(8,144)	0	1,498,037	0	0	0	35,162	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		315,257	315,257	320,700	319,597	0	(4,340)	0	(4,340)	0	315,257	0	0	0	7,303	05/25/2047.	1FM
46648H AE 3	JPMMT 2017-2 A5 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,257,795	1,257,795	1,253,209	1,251,782	0	6,013	0	6,013	0	1,257,795	0	0	0	29,139	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,398,944	1,398,944	1,428,125	1,422,293	0	(23,349)	0	(23,349)	0	1,398,944	0	0	0	32,112	08/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46649H AC 6	JPMMT 2017-6 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		2,951,607	2,951,607	2,991,961	2,986,448	0	(34,841)	0	(34,841)	0	2,951,607	0	0	0	68,458	12/25/2048.	1FM
46649T AE 6	JPMMT 2018-3 A5 CMO (1 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,417,502	1,417,502	1,413,072	1,413,366	0	4,135	0	4,135	0	1,417,502	0	0	0	32,770	09/25/2048.	1FM
585498 AA 6	MELLO 2018-MTG1 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		680,668	680,668	672,159	672,875	0	7,793	0	7,793	0	680,668	0	0	0	15,670	03/25/2048.	1FM
585498 AC 2	MELLO 2018-MTG1 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		2,722,675	2,722,675	2,711,188	2,712,632	0	10,042	0	10,042	0	2,722,675	0	0	0	62,681	03/25/2048.	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	09/26/2020.	PAID ON PRINCIPAL		145,577	145,577	146,577	98,813	0	46,764	0	46,764	0	145,577	0	0	0	5,782	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	08/25/2020.	PAID ON PRINCIPAL		200,975	200,975	204,429	201,558	0	(583)	0	(583)	0	200,975	0	0	0	3,732	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		288,263	288,263	288,849	288,697	0	(434)	0	(434)	0	288,263	0	0	0	6,737	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		384,350	384,350	390,116	386,619	0	(2,269)	0	(2,269)	0	384,350	0	0	0	8,983	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632	..	09/25/2020.	PAID ON PRINCIPAL		89,976	89,976	75,973	29,350	0	60,626	0	60,626	0	89,976	0	0	0	2,636	01/25/2037.	1FM
74387L AE 1	PFMT 2019-1 A3 CMO (14 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,131,927	1,131,927	1,143,069	1,139,994	0	(8,067)	0	(8,067)	0	1,131,927	0	0	0	22,708	12/25/2049.	5GI
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	09/25/2020.	PAID ON PRINCIPAL		1,506	1,506	1,502	1,501	0	5	0	5	0	1,506	0	0	0	48	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	09/25/2020.	PAID ON PRINCIPAL		4,666	4,666	4,671	4,650	0	16	0	16	0	4,666	0	0	0	153	10/25/2020.	1FM
69374J AC 5	PSMC 2018-3 A3 CMO (14 4.000	..	09/25/2020.	PAID ON PRINCIPAL		1,007,420	1,007,420	1,012,143	1,008,798	0	(1,378)	0	(1,378)	0	1,007,420	0	0	0	26,703	08/25/2048.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	08/25/2020.	PAID ON PRINCIPAL		15,608	15,608	14,821	13,907	0	1,701	0	1,701	0	15,608	0	0	0	537	06/25/2033.	1FM
749389 AA 0	RCKT 2020-1 A1 CMO (14 3.000	..	09/25/2020.	PAID ON PRINCIPAL		1,126,726	1,126,726	1,139,226	1,139,226	0	(12,500)	0	(12,500)	0	1,126,726	0	0	0	17,309	02/25/2050.	1FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	09/25/2020.	PAID ON PRINCIPAL		58,388	58,388	52,053	45,799	0	12,588	0	12,588	0	58,388	0	0	0	2,312	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	08/25/2020.	WRITTEN OFF		0	1,135	1,012	890	0	(36)	0	(36)	0	854	0	(854)	(854)	45	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	09/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(5,943)	(5,298)	(4,661)	0	211	0	211	0	(4,450)	0	4,450	4,450	0	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	09/25/2020.	PAID ON PRINCIPAL		68,602	68,602	65,065	49,642	0	18,960	0	18,960	0	68,602	0	0	0	2,852	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	09/25/2020.	WRITTEN OFF		0	10,271	9,741	7,432	0	(476)	0	(476)	0	6,956	0	(6,956)	(6,956)	409	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		476,073	476,073	484,999	482,911	0	(6,838)	0	(6,838)	0	476,073	0	0	0	10,823	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,008,078	1,008,078	1,007,763	1,007,555	0	523	0	523	0	1,008,078	0	0	0	23,424	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		734,077	734,077	744,056	741,109	0	(7,032)	0	(7,032)	0	734,077	0	0	0	17,057	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,174,309	1,174,309	1,198,529	1,193,960	0	(19,651)	0	(19,651)	0	1,174,309	0	0	0	27,056	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		207,102	207,102	212,927	210,014	0	(2,912)	0	(2,912)	0	207,102	0	0	0	5,143	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		94,419	94,419	98,594	96,437	0	(2,019)	0	(2,019)	0	94,419	0	0	0	2,126	09/25/2042.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	09/25/2020.	PAID ON PRINCIPAL		541,384	541,384	536,136	542,321	(6,362)	5,425	0	(937)	0	541,384	0	0	0	10,686	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		853,850	853,850	867,795	864,109	0	(10,259)	0	(10,259)	0	853,850	0	0	0	17,393	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		598,000	598,000	584,650	585,644	0	12,356	0	12,356	0	598,000	0	0	0	12,127	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000	..	09/25/2020.	PAID ON PRINCIPAL		468,012	468,012	474,082	471,594	0	(3,582)	0	(3,582)	0	468,012	0	0	0	12,418	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		291,944	291,944	293,906	293,035	0	(1,091)	0	(1,091)	0	291,944	0	0	0	6,657	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		202,364	202,364	203,249	202,943	0	(579)	0	(579)	0	202,364	0	0	0	4,704	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		269,819	269,819	270,915	270,066	0	(247)	0	(247)	0	269,819	0	0	0	5,376	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 CMO 3.000	..	09/25/2020.	PAID ON PRINCIPAL		112,382	112,382	113,910	113,531	0	(1,149)	0	(1,149)	0	112,382	0	0	0	2,153	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		474,477	474,477	489,601	483,285	0	(8,808)	0	(8,808)	0	474,477	0	0	0	10,856	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		193,237	193,237	197,101	195,257	0	(2,021)	0	(2,021)	0	193,237	0	0	0	4,653	02/25/2047.	1FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		689,254	689,254	694,962	694,088	0	(4,833)	0	(4,833)	0	689,254	0	0	0	16,118	02/25/2047.	1FM
81746X AA 4	SEMT 2017-3 A1 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		611,548	611,548	607,630	607,698	0	3,850	0	3,850	0	611,548	0	0	0	14,435	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 CMO 3.500	..	09/25/2020.	PAID ON PRINCIPAL		498,298	498,298	505,539	503,836	0	(5,538)	0	(5,538)	0	498,298	0	0	0	11,762	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		765,730	765,730	783,078	780,551	0	(14,821)	0	(14,821)	0	765,730	0	0	0	17,876	07/25/2047.	1FM
81745X AD 9	SEMT 2017-4 A4 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		1,636,110	1,636,110	1,645,646	1,641,602	0	(5,493)	0	(5,493)	0	1,636,110	0	0	0	38,196	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 CMO (14 3.500	..	09/25/2020.	PAID ON PRINCIPAL		864,670	864,670	882,504	879,470	0	(14,799)	0	(14,799)	0	864,670	0	0	0	20,613	09/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81746V AA 8	SEMT 2018-3 A1 CMO (14 3.500		09/25/2020.	PAID ON PRINCIPAL		2,703,341	2,703,341	2,670,816	2,673,281	0	30,060	0	30,060	0	2,703,341	0	0	0	63,245	03/25/2048.	1FM
81746V AD 2	SEMT 2018-3 A4 CMO (14 3.500		09/25/2020.	PAID ON PRINCIPAL		1,441,782	1,441,782	1,439,529	1,439,240	0	2,542	0	2,542	0	1,441,782	0	0	0	33,730	03/25/2048.	1FM
81747G AD 4	SEMT 2018-5 A4 CMO (14 3.500		09/25/2020.	PAID ON PRINCIPAL		2,138,018	2,138,018	2,114,299	2,122,174	0	15,843	0	15,843	0	2,138,018	0	0	0	49,471	05/25/2048.	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
78471K AE 1	SFPMT 2016-1A 1A4 CMO 3.000		09/25/2020.	PAID ON PRINCIPAL		463,463	463,463	442,100	444,268	0	19,195	0	19,195	0	463,463	0	0	0	9,348	11/25/2046.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 3.953		09/25/2020.	PAID ON PRINCIPAL		262	262	238	243	0	19	0	19	0	262	0	0	0	7	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.520		09/25/2020.	PAID ON PRINCIPAL		3,507	3,507	3,165	3,229	0	278	0	278	0	3,507	0	0	0	81	03/25/2033.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.554		09/25/2020.	PAID ON PRINCIPAL		9,496	9,496	5,852	3,589	0	5,907	0	5,907	0	9,496	0	0	0	234	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.554		09/25/2020.	RECOVERY OF PAR WRITE-OFF.		0	(1,923)	(1,185)	(727)	0	12	0	12	0	(715)	0	715	715	0	10/25/2036.	1FM
94989U AC 5	WFMBS 2018-1 A3 CMO (1 3.500		09/25/2020.	PAID ON PRINCIPAL		759,310	759,310	758,124	758,113	0	1,197	0	1,197	0	759,310	0	0	0	17,752	07/25/2047.	1FM
95002J AC 0	WFMBS 2019-2 A3 CMO (1 4.000		09/25/2020.	PAID ON PRINCIPAL		1,953,244	1,953,244	1,988,647	2,007,860	0	(54,616)	0	(54,616)	0	1,953,244	0	0	0	51,314	04/25/2049.	1FM
95002K AA 1	WFMBS 2020-1 A1 CMO (1 3.000		09/25/2020.	PAID ON PRINCIPAL		1,514,349	1,514,349	1,532,332	1,532,332	0	(17,983)	0	(17,983)	0	1,514,349	0	0	0	23,004	12/25/2049.	1FE
97652R AD 9	WIN 2014-3 A4 CMO 3.500		09/20/2020.	PAID ON PRINCIPAL		267,435	267,435	268,646	268,225	0	(791)	0	(791)	0	267,435	0	0	0	6,304	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		09/20/2020.	PAID ON PRINCIPAL		335,227	335,227	340,412	338,776	0	(3,549)	0	(3,549)	0	335,227	0	0	0	7,957	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.030		09/20/2020.	PAID ON PRINCIPAL		87,695	87,695	68,840	5,397	0	82,298	0	82,298	0	87,695	0	0	0	2,557	10/20/2035.	1FM
233050 AC 7	DBUBS 2011-LC1A A3 (14 5.002		09/10/2020.	PAID ON PRINCIPAL		3,267,088	3,267,088	3,393,105	3,278,042	0	(10,954)	0	(10,954)	0	3,267,088	0	0	0	101,878	11/10/2046.	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2020.	PAID ON PRINCIPAL		55,132	55,132	55,681	55,152	0	(20)	0	(20)	0	55,132	0	0	0	1,284	07/10/2044.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069		09/15/2020.	PAID ON PRINCIPAL		333,395	333,395	323,393	332,046	0	1,349	0	1,349	0	333,395	0	0	0	11,006	11/15/2043.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321		09/15/2020.	PAID ON PRINCIPAL		154,395	154,395	154,395	154,339	0	56	0	56	0	154,395	0	0	0	1,356	08/15/2049.	1FM
92936Q AG 3	WFRBS 2012-C6 A4 3.440		09/15/2020.	PAID ON PRINCIPAL		54,103	54,103	54,641	54,152	0	(49)	0	(49)	0	54,103	0	0	0	1,260	04/15/2045.	1FM
233864 AC 1	DTRT 2018-1 A3 (144A) 2.850		09/15/2020.	PAID ON PRINCIPAL		2,346,071	2,346,071	2,346,085	2,346,124	0	(53)	0	(53)	0	2,346,071	0	0	0	43,688	07/15/2021.	1FE
233871 AB 8	DTRT 2019-1 A2 (144A) 2.770		09/15/2020.	PAID ON PRINCIPAL		175,837	175,837	176,015	175,921	0	(84)	0	(84)	0	175,837	0	0	0	3,128	04/15/2021.	1FE
31683Y AJ 3	FIG 2014-1A AR (144A) 1.175		07/15/2020.	PAID ON PRINCIPAL		446,491	446,491	446,491	446,104	0	387	0	387	0	446,491	0	0	0	8,784	01/15/2027.	1FE
393505 F5 6	GT 1998-4 A6 6.530		09/01/2020.	PAID ON PRINCIPAL		36,389	36,389	37,504	36,389	0	0	0	0	0	36,389	0	0	0	1,580	04/01/2030.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					236,978,785	235,199,980	232,263,039	229,950,242	(5,156)	517,084	1,166,445	(654,517)	0	229,295,725	0	5,431,814	5,431,814	9,518,809	XXX	XXX
8399997.	Total - Bonds - Part 4					1,091,013,952	1,089,235,146	1,103,505,639	1,085,154,626	(5,156)	(711,670)	1,166,445	(1,883,271)	0	1,083,271,355	0	5,491,351	5,491,351	21,776,858	XXX	XXX
8399999.	Total - Bonds					1,091,013,952	1,089,235,146	1,103,505,639	1,085,154,626	(5,156)	(711,670)	1,166,445	(1,883,271)	0	1,083,271,355	0	5,491,351	5,491,351	21,776,858	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
521865 20 4	LEAR CORP		08/20/2020.	VARIOUS	457.890	51,921	XXX	0	0	0	0	0	0	0	0	0	51,921	51,921	0	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					51,921	XXX	0	0	0	0	0	0	0	0	0	51,921	51,921	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					51,921	XXX	0	0	0	0	0	0	0	0	0	51,921	51,921	0	XXX	XXX
9799999.	Total - Common Stocks					51,921	XXX	0	0	0	0	0	0	0	0	0	51,921	51,921	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					51,921	XXX	0	0	0	0	0	0	0	0	0	51,921	51,921	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,091,065,873	XXX	1,103,505,639	1,085,154,626	(5,156)	(711,670)	1,166,445	(1,883,271)	0	1,083,271,355	0	5,543,272	5,543,272	21,776,858	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	5,303,341	5,303,341	10/01/2020
	REPO- CREDIT A TREASURY		1	5,303,341	5,303,341	10/01/2020
	REPO- DEUTSCHE A TREASURY		1	5,303,341	5,303,341	10/01/2020
	REPO- HSBC A TREASURY		1	39,850	39,850	10/01/2020
0199999.	U.S. Government - Issuer Obligations			15,949,873	15,949,873	XXX
0599999.	Total - U.S. Government			15,949,873	15,949,873	XXX
Totals						
6399999.	Total - Issuer Obligations			15,949,873	15,949,873	XXX
7099999.	Subtotal - Bonds			15,949,873	15,949,873	XXX
9999999.	Totals			15,949,873	15,949,873	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(55,253,719) Book/Adjusted Carrying Value $.....(55,253,719)
2. Average balance for the year: Fair Value $.....51,987,486 Book/Adjusted Carrying Value $.....51,987,486
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....15,949,873 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. - IL Chicago,IL		0.000	0	0	0	357	(309)	XXX
Bank of America, N.A. - NC Charlotte,NC		0.000	0	0	5,061,864	23,792,032	7,848,374	XXX
Bank of America, N.A. - TX Dallas,TX		0.000	0	0	(10,847,624)	(11,534,720)	(11,110,134)	XXX
Bank of America, N.A. Charlotte,NC		0.000	0	0	4,087,557	5,803,411	9,158,838	XXX
Bank of America, N.A. Hartford,CT		0.000	0	0	5,228,895	(1,322,607)	(1,094,320)	XXX
Bank of New York Mellon New York,NY		0.000	0	0	898,763	900,023	893,606	XXX
Citibank, N.A. - NY New York,NY		0.000	0	0	586,634	603,472	694,098	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	(665,357,215)	(702,246,654)	(677,037,338)	XXX
Citibank, N.A. New York,NY		0.000	0	0	15,000	11,667	15,002	XXX
First National Bank of Anchorage Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL Chicago,IL		0.000	0	0	3,534,363	9,910,868	2,310,361	XXX
JP Morgan Chase Bank, N.A. Hartford,CT		0.000	0	0	(40)	(53)	(239)	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	19,955,552	(44,349,894)	3,007,804	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	0	0	0	XXX
The Bank of New York Mellon Pittsburgh,PA		0.000	0	0	100,000	100,000	(96,126)	XXX
The Northern Trust Company Chicago,IL		0.000	0	0	0	0	0	XXX
US Bank Corp Minneapolis,MN		0.000	0	0	3,601,015	5,009,961	4,138,862	XXX
US Bank Corp St. Paul,MN		0.000	0	0	16,597,133	17,492,235	18,463,310	XXX
Wells Fargo Bank, N.A. Jacksonville,FL		0.000	0	0	8,747,932	8,339,569	7,812,740	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(607,765,170)	(687,465,335)	(634,970,470)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(607,765,170)	(687,465,335)	(634,970,470)	XXX
0599999. Total Cash	XXX	XXX	0	0	(607,765,170)	(687,465,335)	(634,970,470)	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	(52,942)	0	0	32
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	(14,720)	0	0	320
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	(269,466)	0	0	631
11. Georgia GA	0	0	0	0	(20,372)	0	0	10,362
12. Hawaii HI	0	0	0	0	(4,276)	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	(15,934)	0	0	233
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	(800)	0	0	0
21. Maryland MD	0	0	0	0	(9,092)	0	0	13
22. Massachusetts MA	0	0	0	0	(33,522)	0	0	284
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(51,173)	0	0	498
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	(36,199)	0	0	270
30. New Hampshire NH	0	0	0	0	(6,042)	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	(37,170)	0	0	479
33. New York NY	0	0	0	0	(892,646)	0	0	139,078
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	(47,766)	0	0	15
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	(33,654)	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	(28,021)	0	0	24
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	(54,037)	0	0	310
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	(17,142)	0	0	15
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	(1,624,973)	0	0	152,562
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	(120,874)	0	0	99
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(16,950)	0	0	248
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(18,019)	0	0	452
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	(8,251)	0	0	62
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	(164,095)	0	0	860
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	(5,752)	0	0	3
2. Alaska AK	0	0	0	0	(9,739)	0	0	0
3. Arizona AZ	0	0	0	0	(8,265)	0	0	7
4. Arkansas AR	0	0	0	0	(29,319)	0	0	26
5. California CA	0	0	0	0	(186,884)	0	0	0
6. Colorado CO	0	0	0	0	(117,537)	0	0	325
7. Connecticut CT	0	0	0	0	(83,411)	0	0	1,811
8. Delaware DE	0	0	0	0	(10,289)	0	0	0
9. District of Columbia DC	0	0	0	0	(9,756)	0	0	0
10. Florida FL	0	0	0	0	(34,329)	0	0	80
11. Georgia GA	0	0	0	0	(131,660)	0	0	66,967
12. Hawaii HI	0	0	0	0	(964)	0	0	0
13. Idaho ID	0	0	0	0	(23,159)	0	0	0
14. Illinois IL	0	0	0	0	(223,499)	0	0	364
15. Indiana IN	0	0	0	0	(7,764)	0	0	114
16. Iowa IA	0	0	0	0	(34,156)	0	0	78
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	(57,531)	0	0	54
19. Louisiana LA	0	0	0	0	(272,720)	0	0	76
20. Maine ME	0	0	0	0	(5,653)	0	0	0
21. Maryland MD	0	0	0	0	(29,763)	0	0	44
22. Massachusetts MA	0	0	0	0	(112,225)	0	0	950
23. Michigan MI	0	0	0	0	(298,632)	0	0	0
24. Minnesota MN	0	0	0	0	(36,753)	0	0	357
25. Mississippi MS	0	0	0	0	(22,033)	0	0	0
26. Missouri MO	0	0	0	0	(88,869)	0	0	61
27. Montana MT	0	0	0	0	(13,615)	0	0	92
28. Nebraska NE	0	0	0	0	(13,900)	0	0	0
29. Nevada NV	0	0	0	0	(8,784)	0	0	66
30. New Hampshire NH	0	0	0	0	(25,263)	0	0	0
31. New Jersey NJ	0	0	0	0	(152,400)	0	0	210
32. New Mexico NM	0	0	0	0	(31,919)	0	0	411
33. New York NY	0	0	0	0	(1,031,159)	0	0	160,659
34. North Carolina NC	0	0	0	0	(65,181)	0	0	48
35. North Dakota ND	0	0	0	0	(2,054)	0	0	48
36. Ohio OH	0	0	0	0	(311,378)	0	0	99
37. Oklahoma OK	0	0	0	0	(12,171)	0	0	161
38. Oregon OR	0	0	0	0	(34,887)	0	0	0
39. Pennsylvania PA	0	0	0	0	(265,586)	0	0	639
40. Rhode Island RI	0	0	0	0	(14,621)	0	0	0
41. South Carolina SC	0	0	0	0	(33,201)	0	0	42
42. South Dakota SD	0	0	0	0	(4,861)	0	0	329
43. Tennessee TN	0	0	0	0	(118,982)	0	0	78
44. Texas TX	0	0	0	0	(525,092)	0	0	133
45. Utah UT	0	0	0	0	(38,380)	0	0	33
46. Vermont VT	0	0	0	0	(21,851)	0	0	284
47. Virginia VA	0	0	0	0	(7,790)	0	0	45
48. Washington WA	0	0	0	0	(293,191)	0	0	28
49. West Virginia WV	0	0	0	0	(204,693)	0	0	79
50. Wisconsin WI	0	0	0	0	(65,271)	0	0	58
51. Wyoming WY	0	0	0	0	(12,794)	0	0	11
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	(5,149,686)	0	0	234,869

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 Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	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	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	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	2	0	0	525	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	2	0	0	525	0
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2020

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

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: ..... $.....119,440

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: ..... $.....27,500