

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. NICHOLAS SEMINARA	President	MOJGAN MEHDIAN LEFEBVRE.....	Executive Vice President & Chief Technology & Operations Officer
2. JAY STEVEN BENET	Vice Chairman	DAVID DONNAY ROWLAND.....	Executive Vice President & Co-Chief Investment Officer
3. WILLIAM HERBERT HEYMAN.....	Vice Chairman	DANIEL TEI-HWA YIN.....	Executive Vice President & Co-Chief Investment Officer
4. AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
5. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President, Treasurer & Corporate Controller
6. DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
7. BRUCE RICHARD JONES.....	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	JULIE MARIE JOYCE.....	Vice President & Chief Corporate Actuary
8. CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel	WENDY CONSTANCE SKJERVEN ..	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN

CHRISTINE KUCERA KALLA
NICHOLAS SEMINARA

GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara

President

Wendy C. Skjerven

Secretary

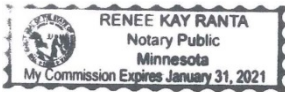
Douglas K. Russell

Controller

Subscribed and sworn to before me this

21st day of April, 2020

Notary Public



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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	13,230,377,619	0	13,230,377,619	13,221,004,233
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,061,947,180	10,078,816	2,051,868,364	2,027,327,433
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).....	27,187,556	0	27,187,556	27,529,883
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	842,022,365	0	842,022,365	838,301,569
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....32,129,927), cash equivalents (\$.....1,991,600) and short-term investments (\$.....158,141,534).....	192,263,061	0	192,263,061	567,876,658
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	647,575,697	27,888,887	619,686,810	620,803,887
9. Receivables for securities.....	1,852,056	0	1,852,056	1,399,802
10. Securities lending reinvested collateral assets.....	82,468,409	0	82,468,409	159,327,902
11. Aggregate write-ins for invested assets.....	(87,365)	0	(87,365)	(87,365)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,086,801,578	37,967,703	17,048,833,875	17,464,679,002
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	117,212,187	0	117,212,187	119,808,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	817,092,013	45,131,896	771,960,117	751,208,639
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,070,864 earned but unbilled premiums).....	1,396,254,084	7,689,697	1,388,564,387	1,305,026,772
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	18,671,792	2,102,186	16,569,606	20,364,606
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	33,239,218	0	33,239,218	39,378,028
16.2 Funds held by or deposited with reinsured companies.....	4,004,324	0	4,004,324	4,193,740
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	334,916,782	108,876,756	226,040,026	214,896,070
19. Guaranty funds receivable or on deposit.....	(102,133)	0	(102,133)	19,480
20. Electronic data processing equipment and software.....	10,791	0	10,791	12,814
21. Furniture and equipment, including health care delivery assets (\$.....0).....	18,021,151	18,021,151	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	63,025,228
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	100,537,274	3,220,452	97,316,822	107,508,559
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,926,659,061	223,009,841	19,703,649,220	20,090,121,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,926,659,061	223,009,841	19,703,649,220	20,090,121,772

DETAILS OF WRITE-INS

1101. Deferred gain.....	(87,365)	0	(87,365)	(87,365)
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).....	(87,365)	0	(87,365)	(87,365)
2501. Equities and deposits in pools and associations.....	23,763,247	0	23,763,247	34,649,328
2502. COLI supplemental benefits trust.....	22,284,431	0	22,284,431	22,350,818
2503. Real estate operating fund.....	23,282,100	1,399,618	21,882,482	21,737,995
2598. Summary of remaining write-ins for Line 25 from overflow page.....	31,207,497	1,820,834	29,386,663	28,770,419
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	100,537,274	3,220,452	97,316,822	107,508,559

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....748,544,563).....	8,412,067,789	8,190,307,671
2. Reinsurance payable on paid losses and loss adjustment expenses.....	335,250,741	356,445,117
3. Loss adjustment expenses.....	1,753,736,455	1,891,172,384
4. Commissions payable, contingent commissions and other similar charges.....	106,790,357	197,804,069
5. Other expenses (excluding taxes, licenses and fees).....	85,754,523	156,505,023
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	65,767,586	76,203,062
7.1 Current federal and foreign income taxes (including \$....(50,275,459) on realized capital gains (losses)).....	39,586,970	4,069,927
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 \$....143,781,876 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	2,959,657,029	2,928,406,693
10. Advance premium.....	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	14,997,921	14,739,834
12. Ceded reinsurance premiums payable (net of ceding commissions).....	125,139,906	67,604,132
13. Funds held by company under reinsurance treaties.....	762,215	740,856
14. Amounts withheld or retained by company for account of others.....	25,149,299	21,636,184
15. Remittances and items not allocated.....	18,294,903	18,546,906
16. Provision for reinsurance (including \$....573,237 certified).....	5,192,242	5,192,242
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	87,375,381	66,899,779
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	28,726,199	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	24,666,696	6,342,256
22. Payable for securities lending.....	82,468,409	159,327,902
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.....	57,608,522	59,452,702
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,228,993,143	14,221,396,740
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	14,228,993,143	14,221,396,740
29. Aggregate write-ins for special surplus funds.....	12,013,138	12,052,615
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,204,260,406	2,598,289,885
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,474,656,077	5,868,725,032
38. Totals (Page 2, Line 28, Col. 3).....	19,703,649,220	20,090,121,772

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,465,354	43,490,686
2502. Investment real estate liability.....	24,504,830	26,376,778
2503. Retroactive reinsurance reserve assumed.....	292,431	292,448
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(10,654,094)	(10,707,210)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	57,608,522	59,452,702
2901. Special surplus from retroactive reinsurance.....	12,013,138	12,052,615
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	12,013,138	12,052,615
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 \$.....94,245,629).....	92,170,047	110,483,560	437,729,398
1.2 Assumed..... (written \$.....1,603,149,104).....	1,561,327,156	1,485,774,674	6,117,796,615
1.3 Ceded..... (written \$.....74,752,609).....	73,116,343	93,245,398	366,450,351
1.4 Net..... (written \$.....1,622,642,125).....	1,580,380,861	1,503,012,836	6,189,075,663
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....917,545,144):			
2.1 Direct.....	103,960,615	93,055,018	496,327,778
2.2 Assumed.....	1,021,451,964	540,775,316	3,310,247,100
2.3 Ceded.....	83,233,114	(201,093,657)	208,378,432
2.4 Net.....	1,042,179,465	834,923,991	3,598,196,447
3. Loss adjustment expenses incurred.....	19,053,064	147,769,425	642,914,503
4. Other underwriting expenses incurred.....	461,536,641	443,963,975	1,805,087,245
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,522,769,170	1,426,657,391	6,046,198,194
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	57,611,691	76,355,446	142,877,469
INVESTMENT INCOME			
9. Net investment income earned.....	132,320,303	238,889,298	813,768,521
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,197,405).....	(41,954,263)	2,776,304	(2,889,926)
11. Net investment gain (loss) (Lines 9 + 10).....	90,366,040	241,665,602	810,878,594
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....566,982 amount charged off \$.....3,951,508).....	(3,384,525)	(2,943,930)	(13,689,623)
13. Finance and service charges not included in premiums.....	5,736,413	5,652,449	22,603,074
14. Aggregate write-ins for miscellaneous income.....	(1,168,605)	1,709,516	3,079,677
15. Total other income (Lines 12 through 14).....	1,183,282	4,418,035	11,993,127
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	149,161,013	322,439,083	965,749,190
17. Dividends to policyholders.....	2,521,571	2,781,222	10,267,464
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).....	146,639,442	319,657,861	955,481,726
19. Federal and foreign income taxes incurred.....	36,949,754	42,871,169	133,174,664
20. Net income (Line 18 minus Line 19) (to Line 22).....	109,689,688	276,786,691	822,307,063
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,868,725,032	5,704,568,360	5,704,568,360
22. Net income (from Line 20).....	109,689,688	276,786,691	822,307,063
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 \$.....(15,623,891).....	(7,830,827)	(35,581,970)	(52,941,424)
25. Change in net unrealized foreign exchange capital gain (loss).....	(21,241,037)	2,032,604	2,350,357
26. Change in net deferred income tax.....	12,014,953	3,425,841	15,161,489
27. Change in nonadmitted assets.....	(17,701,732)	7,560,752	2,522,047
28. Change in provision for reinsurance.....	0	0	6,757,140
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.....	(469,000,000)	(279,000,000)	(632,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(394,068,956)	(24,776,081)	164,156,672
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,474,656,077	5,679,792,279	5,868,725,032

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. Other assets tri-party/tax credit bond income.....	11,349	10,659	42,351
1402. Fines and penalties of regulatory authorities.....	(26,227)	(36,999)	(148,307)
1403. Change in COLI cash values.....	(66,477)	1,028,270	2,746,770
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,087,250)	707,587	438,863
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,168,605)	1,709,516	3,079,677
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,568,575,564	1,494,147,555	6,266,706,663
2. Net investment income.....	153,191,709	151,468,210	797,319,214
3. Miscellaneous income.....	1,183,282	4,418,035	11,993,127
4. Total (Lines 1 through 3).....	1,722,950,554	1,650,033,800	7,076,019,004
5. Benefit and loss related payments.....	835,285,497	822,684,263	3,385,031,815
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.....	787,181,096	776,898,876	2,409,714,499
8. Dividends paid to policyholders.....	2,263,484	2,266,752	10,742,413
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	235,305	(69,041)	108,122,309
10. Total (Lines 5 through 9).....	1,624,965,383	1,601,780,850	5,913,611,036
11. Net cash from operations (Line 4 minus Line 10).....	97,985,171	48,252,951	1,162,407,967
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	284,579,932	390,765,763	1,896,683,983
12.2 Stocks.....	31,237,776	19,560,562	75,265,866
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	14,283,999	15,235,053	105,479,427
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(10,252)	(13,207)	47,934
12.7 Miscellaneous proceeds.....	95,183,933	16,812,304	5,469,157
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	425,275,388	442,360,475	2,082,946,368
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	380,833,145	351,482,141	2,216,038,028
13.2 Stocks.....	32,895,389	19,979,038	74,901,858
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	13,223,269	75,385,929	98,784,503
13.5 Other invested assets.....	30,893,213	10,844,228	69,471,639
13.6 Miscellaneous applications.....	452,254	52,821,091	15,276,751
13.7 Total investments acquired (Lines 13.1 to 13.6).....	458,297,270	510,512,428	2,474,472,779
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(33,021,882)	(68,151,952)	(391,526,411)
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.....	469,000,000	279,000,000	632,000,000
16.6 Other cash provided (applied).....	28,423,114	64,879,466	(76,618,580)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(440,576,886)	(214,120,534)	(708,618,580)
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).....	(375,613,597)	(234,019,535)	62,262,976
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	567,876,658	505,613,683	505,613,683
19.2 End of period (Line 18 plus Line 19.1).....	192,263,061	271,594,147	567,876,658
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnership.....	6,260,112	2,355,199	3,012,262
20.0002 Income payment received in securities.....	311,652	429,595	1,574,948
20.0003 Transfer from other invested asset to other than invested asset.....	75,019	0	0
20.0004 Other assets tri-party/tax credit bonds.....	20,138	19,815	94,431
20.0005 Dividend from Subsidiary.....	0	107,065,698	107,065,698
20.0006 Exchange of bonds.....	0	17,439,510	58,724,968
20.0007 Exchange of stock.....	0	0	563,058

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices:

St. Paul Fire and Marine Insurance Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut 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.

	SSAP #	F/S Page	F/S Line #	March 31, 2020	December 31, 2019
Net Income					
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 109,689,688	\$ 822,307,063
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	<u>\$ 109,689,688</u>	<u>\$ 822,307,063</u>
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,474,656,077	\$ 5,868,725,032
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	<u>\$ 5,474,656,077</u>	<u>\$ 5,868,725,032</u>

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

No significant change.

C. Accounting Policy:

No significant change.

(2) Not applicable.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

- (2) The following table provides aggregated information on structured securities classified on the basis for the recognized 2020 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2020)			
Present value of cash flows is less than amortized cost	\$ 5,558	\$ 32	\$ 6,020
Annual Aggregate Total:		<u>\$ 32</u>	

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

CUSIP	Amortized cost basis before other-than- temporary impairment	Present value of projected cash flows	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair Value	Impairment Quarter
76111XDE0	\$ 5,558	\$ 5,526	\$ 32	\$ 5,526	\$ 6,020	Q1 - 2020
Total:			<u>\$ 32</u>			

- (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	\$ 5,457,746
			2. 12 Months or Longer	\$ 284,273
b. The aggregate related fair value of securities with unrealized losses:			1. Less than 12 Months	\$ 240,548,595
			2. 12 Months or Longer	\$ 23,224,298

- (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.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

Not applicable.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 20, 2020, the Company paid ordinary dividends of \$469 million to its parent company, The Travelers Companies, Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. Securities measured and reported at fair value as of March 31, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	\$ -	\$ 621,126,899	\$ -	\$ -	\$ 621,126,899
Common stock					
Industrial and miscellaneous	84,222,496	-	2,101,501	-	86,323,997
Total securities at fair value	\$ 84,222,496	\$ 621,126,899	\$ 2,101,501	\$ -	\$ 707,450,896

At March 31, 2020, the Company also holds Level 2 U.S. special revenue and special assessment obligation bonds and Level 3 industrial and miscellaneous bonds, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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 March 31, 2020)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	\$ 1,991,600	\$ 1,991,600	-	\$ 1,991,600	\$ -	\$ -	\$ -
Short-term bonds	158,141,534	158,141,534	33,435,784	124,705,750	-	-	-
Long-term bonds	13,697,743,235	13,230,377,619	371,709,691	13,324,497,778	1,535,766	-	-
Preferred stock	1,636,800	\$1,195,000	1,636,800	-	-	-	-
Common stock	86,323,997	86,323,997	84,222,496	-	2,101,501	-	-

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2019)	Aggregate	Admitted				Net Asset	Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Value (NAV)	Practicable (Carrying Value)
Short-term bonds	\$ 520,158,566	\$ 520,158,566	\$ 57,853,153	\$ 462,305,413	\$ -	\$ -	\$ -
Long-term bonds	13,807,976,262	13,221,004,233	393,918,585	13,412,457,721	1,599,956	-	-
Preferred stock	1,918,800	1,195,000	1,918,800	-	-	-	-
Common stock	111,641,113	111,641,113	109,539,612	-	2,101,501	-	-

D. Not applicable.

E. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

In March 2020, a global pandemic was declared due to the spread of the novel coronavirus COVID-19 (COVID-19). The emergence of COVID-19 caused significant investment market uncertainty and volatility as well as supply chain interruptions and disruption to the global economy. The Company expects that the decreased levels of economic activity will negatively impact premium volumes. The Company began to experience this impact in March 2020 and expects it to persist and be more significant in the second quarter of 2020. This impact is expected to further persist for the remainder of 2020 and beyond, but the degree of the impact will depend on the extent and duration of the economic contraction and could be material.

The Company may have an increase in nonadmitted assets for amounts overdue and incur net losses from agents' or premium balances charged off due to impairments on premiums receivable. The disruption in the financial markets related to COVID-19 could result in net unrealized capital losses in future periods. In addition, to the extent that bond yields decline, net investment income from future investment activity, including re-investments, would decrease.

The Company has incurred, and expects to incur in future periods, higher loss and LAE in certain lines of business as a result of COVID-19. Additionally, beginning in late March, in response to COVID-19, a number of states have enacted changes designed to effectively expand workers' compensation coverage by creating a presumption of compensability for certain types of workers. In addition, other states are considering similar changes. Depending on the number of states that institute such changes and the terms of the changes, as well as the outcome of any related legal challenges, the Company could experience elevated claims frequency and severity for its workers' compensation line, which could have a material adverse effect on its net income and capital and surplus. Recent legislative efforts to retroactively mandate coverage by requiring insurers to cover business interruption claims irrespective of terms, exclusions or other conditions included in insurance policies that would otherwise preclude coverage are also a concern. The Company's management continues to closely monitor developments related to COVID-19.

The Company had no additional material subsequent events through May 8, 2020.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2020, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$5,738,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, special property and homeowners lines of business. This favorable development was partially offset by worse than expected loss experience in commercial auto liability.

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. The improvement in homeowners was driven primarily by better than expected loss experience across multiple accident years in addition to lower estimates for adjusting and other expenses. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

Higher than expected loss experience in commercial auto liability was across multiple accident years as well as higher than expected adjusting and other costs. Additional unfavorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

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

Note 26 – Intercompany Pooling Arrangements

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 noted below.

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

TRV 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

NOTES TO FINANCIAL STATEMENTS

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
The Travelers Home and Marine Insurance Company	27998	0.27
TravCo Insurance Company	28188	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.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 19,085,523
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:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	1,925,765,140	1,975,623,183
	0	0
	0	0
	25,676,114	26,371,307
\$	1,951,441,254	\$ 2,001,994,489
\$	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: \$ 82,468,409
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 82,468,409
- 16.3 Total payable for securities lending reported on the liability page: \$ 82,468,409

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street Toronto, ON M5J 0B6	Custodial account for Canadian Branch
Citibank N/A	388 Greenwich Street New York, NY 10013	Letter of Credit Agreement
Citigroup Global Markets Inc	Special Equity Transaction Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage Account

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - 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:

- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities?

Yes [X] No []

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:

- The security was purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - 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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	34,948,694	34,948,694	0	0	215,425	215,425
Total	XXX	XXX	0	0	34,948,694	34,948,694	0	0	215,425	215,425

5. Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
23787.....	31-4177100.....	NATIONWIDE MUTUAL INSURANCE COMPANY.....	OH.....	AUTHORIZED.....	.....0.....	.....
All Other Insurers						
00000.....	AA-3191400.....	CONVEX RE LIMITED.....	BMU.....	UNAUTHORIZED.....	.....0.....	.....
00000.....	AA-5340310.....	GENERAL INSURANCE CORPORATION OF INDIA.....	IND.....	UNAUTHORIZED.....	.....0.....	.....
00000.....	AA-1127861.....	LLOYDS SYNDICATE 1861.....	GBR.....	AUTHORIZED.....	.....0.....	.....
00000.....	AA-5320039.....	PEAK REINSURANCE COMPANY LIMITED.....	HKG.....	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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		(58,459)	(30,167)	133,592	212,041	24,137,249	25,527,886
2. Alaska.....AK.....L.....		99,365	103,901	201,277	38,452	4,545,593	4,897,695
3. Arizona.....AZ.....L.....		72,034	3,604	109,607	121,836	21,588,288	21,150,501
4. Arkansas.....AR.....L.....		337,571	258,249	138,718	25,709	12,782,184	9,621,335
5. California.....CA.....L.....		4,624,272	5,701,561	4,631,722	6,430,779	114,304,235	121,811,949
6. Colorado.....CO.....L.....		4,530,398	3,460,177	2,365,045	2,157,125	48,285,167	41,244,304
7. Connecticut.....CT.....L.....		(185)	94,682	48,923	47,705	15,984,983	15,014,858
8. Delaware.....DE.....L.....		15,347	13,939	9,797	275,997	3,951,911	3,777,789
9. District of Columbia.....DC.....L.....		0	0	23,946	157,276	4,499,559	4,786,972
10. Florida.....FL.....L.....		229,962	864,919	5,098,329	1,887,446	49,212,356	51,289,761
11. Georgia.....GA.....L.....		59,842	36,975	67,061	371,243	29,061,150	28,362,425
12. Hawaii.....HI.....L.....		3,122	3,622	(1,768)	6,350	4,581,418	1,986,437
13. Idaho.....ID.....L.....		6,522	12,114	12,319	(178)	1,517,291	1,324,091
14. Illinois.....IL.....L.....		550,826	197,979	4,765,580	3,417,456	54,737,280	58,055,555
15. Indiana.....IN.....L.....		75,580	52,975	6,513,577	272,079	12,500,199	11,724,633
16. Iowa.....IA.....L.....		11,473	8,406	223,561	(596,479)	19,788,967	16,030,935
17. Kansas.....KS.....L.....		2,541,886	2,355,294	628,705	133,418	27,207,478	22,970,789
18. Kentucky.....KY.....L.....		245,218	422,396	53,048	188,199	16,757,759	17,249,841
19. Louisiana.....LA.....L.....		3,749,728	4,445,827	1,463,579	1,203,507	67,296,915	49,872,720
20. Maine.....ME.....L.....		19,459	39,264	263	1,366	1,690,336	1,747,672
21. Maryland.....MD.....L.....		(124,522)	222,048	155,960	143,683	31,599,285	29,755,633
22. Massachusetts.....MA.....L.....		64,924	58,404	2,271,115	111,097	29,171,237	29,985,494
23. Michigan.....MI.....L.....		1,037,931	691,898	135,778	720,016	39,776,731	37,348,499
24. Minnesota.....MN.....L.....		85,858	42,892	(1,551,102)	640,047	53,914,638	60,820,940
25. Mississippi.....MS.....L.....		2,113,887	2,041,295	1,936,119	267,281	18,896,383	15,722,096
26. Missouri.....MO.....L.....		41,563	11,249	244,048	1,926,084	25,073,668	26,206,734
27. Montana.....MT.....L.....		418,370	467,676	210,810	48,696	6,381,052	5,021,411
28. Nebraska.....NE.....L.....		64,565	138,284	83,273	53,745	12,193,247	11,312,891
29. Nevada.....NV.....L.....		830,768	15,900	451,496	3,032,590	10,594,307	11,497,184
30. New Hampshire.....NH.....L.....		2,129	10,055	13,203	56,172	6,202,102	8,498,498
31. New Jersey.....NJ.....L.....		253,522	233,134	380,056	2,211,423	33,298,131	35,737,689
32. New Mexico.....NM.....L.....		5,841,729	5,935,726	4,732,926	2,919,600	41,492,150	37,244,714
33. New York.....NY.....L.....		471,350	329,042	9,761,076	1,940,889	132,003,242	167,253,300
34. North Carolina.....NC.....L.....		51,077	(8,895)	47,048	91,029	14,887,688	15,968,620
35. North Dakota.....ND.....L.....		3,176,605	4,144,222	1,037,574	605,868	34,988,474	22,685,894
36. Ohio.....OH.....L.....		1,205,520	1,868,905	1,103,341	220,523	30,552,824	38,350,768
37. Oklahoma.....OK.....L.....		2,021,467	3,781,121	1,989,221	2,154,946	46,013,839	33,344,193
38. Oregon.....OR.....L.....		49,689	4,195	14,341	2,930,500	5,163,740	5,990,528
39. Pennsylvania.....PA.....L.....		4,105,742	5,126,885	3,006,840	5,873,345	58,059,905	66,973,147
40. Rhode Island.....RI.....L.....		588	588	9,302	8,294	3,428,746	3,478,399
41. South Carolina.....SC.....L.....		25,926	16,991	17,330	315,208	7,687,914	7,816,022
42. South Dakota.....SD.....L.....		1,044	41,049	32,447	39,312	8,348,087	8,696,335
43. Tennessee.....TN.....L.....		53,530	3,540	1,276,118	79,543	25,531,381	26,787,787
44. Texas.....TX.....L.....		28,151,936	37,191,024	30,854,360	40,565,746	375,956,337	306,367,106
45. Utah.....UT.....L.....		183,978	311,360	30,334	320,621	8,521,039	8,015,556
46. Vermont.....VT.....L.....		3,974	265	3,820	6,139	2,265,656	2,530,674
47. Virginia.....VA.....L.....		115,940	121,928	2,187,753	731,531	20,853,298	21,176,050
48. Washington.....WA.....L.....		64,796	58,308	61,837	200,224	13,867,993	17,545,135
49. West Virginia.....WV.....L.....		2,304,820	3,903,006	13,105,870	648,326	25,651,157	18,445,954
50. Wisconsin.....WI.....L.....		25,370	(134,370)	424,612	1,305,412	39,454,513	46,348,167
51. Wyoming.....WY.....L.....		3,418,016	3,420,052	1,336,015	4,849,449	25,024,568	20,111,252
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	217	0	0	0	3,277
54. Puerto Rico.....PR.....L.....		0	0	0	431,250	133,657	562,655
55. US Virgin Islands.....VI.....L.....		0	0	0	0	45,402	70,395
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		21,058,773	20,126,932	3,736,709	26,459,329	162,659,725	196,046,409
58. Aggregate Other Alien.....OT.....XXX.....		10,803	120,787	20,139	4,068,682	3,585,017	7,879,748
59. Totals.....XXX.....		94,245,629	108,341,429	105,606,647	122,327,923	1,887,707,452	1,860,047,299

DETAILS OF WRITE-INS

58001. MEX Mexico.....XXX.....		10,281	(353)	0	0	0	0
58002. ZAF South Africa.....XXX.....		379	350	0	0	0	0
58003. AUS Australia.....XXX.....		143	1,037	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	119,752	20,139	4,068,682	3,585,017	7,879,748
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		10,803	120,787	20,139	4,068,682	3,585,017	7,879,748

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	54	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	3

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G UK Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Corporate Trustee Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers London Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Insurance Designated Activity Company *	Ireland	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Xbridge Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... 10762962 Canada Inc.	Canada	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Zensurance Inc. (81.4%)	Canada	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Zensurance Brokers Inc.	Canada	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Promenade Partners, L.L.C.	Delaware	41-0406690	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Holding LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Junto Holding Brasil S.A. (49.5%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Junto Resseguros S.A. *	Brazil	AA-2230021
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Junto Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Junto Seguros S.A. *	Brazil	AA-2230002
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Junto Controle de Riscos Ltda. (99.99%)	Brazil	

Q11

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

... .. Junto Holding Latam S.A. (49.5%)	Brazil	
... .. JMalucelli Travelers Seguros S.A. (51%)*	Colombia	AA-2330036
... .. Travelers Participações em Seguros Brasil S.A.	Brazil	
... .. Travelers Seguros Brasil S.A. *	Brazil	AA-2230022
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Travelers Casualty UK Investments LLC	Delaware	06-6033504
... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. The Family Business Institute LLC	Delaware	06-6033504
... .. IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Arch Street North LLC	Delaware	06-0566050
... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Travelers Real Estate, LLC	Delaware	06-0566050
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Crystal Brook, LLC	Delaware	06-0566050
... .. Durham Holding, LLC	Delaware	06-0566050
... .. Sutton Holdco, LLC	Delaware	06-0566050
... .. Cadet Limited, LLC	Delaware	06-0566050
... .. Arrowhead Company, LLC	Delaware	06-0566050
... .. Eastern Asset, LLC	Delaware	06-0566050
... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... .. Northland Insurance Company (24015) *	Connecticut	41-6009967
... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... .. Northland Casualty Company (24031) *	Connecticut	94-6051964
... .. Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
... .. TPC U.K. Investments LLC	Delaware	06-0566050
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... .. Constitution State Services LLC	Delaware	06-1501229
... .. Phoenix UK Investments LLC	Delaware	06-0303275
... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. Travelers TLD, LLC	Delaware	06-0566050
... .. 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
3548	The Travelers Companies, Inc...	00000	41-0518860		86312	NYSE	The Travelers Companies, Inc.....	MN	UDP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	RE	The Travelers Companies, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41769	41-1435765				The Travelers Casualty Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41750	41-1435766				Travelers Constitution State Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	51-0375653				Northbrook Holdings, Inc.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	36463	36-2999370				Discover Property & Casualty Insurance Company.....	CT	DS	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	19224	36-2542404				St. Paul Protective Insurance Company.....	CT	DS	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	10213	52-1925132				Discover Specialty Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	DS	Laurel Village Fidelity Realty, Inc.....	O/M	50.000	The Travelers Companies, Inc.....	N	0100
3548	The Travelers Companies, Inc...	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	DS	USF&G Retail Associates GP, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	DS	United States Fidelity and Guaranty Company.....	O	83.950	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1852190				BMR Sports Properties, Inc.....	MD	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	DS	BMR Sports Properties, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	DS	St. Paul Fire and Marine Insurance Company.....	O	85.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-2073764				MMI Capital Trust I.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				Promenade Partners, L.L.C.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1953822				USF&G Capital I.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	52-2044075				USF&G Capital III.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	38-4046010				350 Market Street, LLC.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	DS	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	85.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	N.....	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.....	81.400	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.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster Explanation

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	7,034,619	3,264,404	46.405	276,510
2. Allied lines.....	1,797,578	3,293,609	183.225	69,341
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	349,378	(261,516)	(74.852)	2,479,312
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	1,888,245	(2,902,717)	(153.726)	(101,171)
9. Inland marine.....	4,384,159	2,793,140	63.710	18,161
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(3,649)	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	3,945	0.000	0.000
12. Earthquake.....	80,479	50,439	62.673	19,466
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	(9,112)	0.000	0.000
16. Workers' compensation.....	(364,211)	3,609,636	(991.084)	2,336,229
17.1. Other liability-occurrence.....	36,077,501	46,584,449	129.123	83,445
17.2. Other liability-claims made.....	1,946,589	(2,821,308)	(144.936)	(108,391)
17.3. Excess workers' compensation.....	0	(289,248)	0.000	0.000
18.1. Products liability-occurrence.....	7,482,314	370,656	4.954	68,812
18.2. Products liability-claims made.....	85,537	1,871,162	2,187.557	(156,458)
19.1, 19.2. Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4. Commercial auto liability.....	23,271,600	39,930,777	171.586	52,107
21. Auto physical damage.....	6,987,444	8,037,328	115.025	56,247
22. Aircraft (all perils).....	0	60,319	0.000	0.000
23. Fidelity.....	575,178	193,810	33.696	41,435
24. Surety.....	195,353	1,492	0.764	31,110
26. Burglary and theft.....	69,166	743	1.074	24,489
27. Boiler and machinery.....	309,118	182,399	59.006	15,596
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	(143)	0.000	0.000
35. Totals.....	92,170,047	103,960,615	112.792	84,225
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	0	(143)	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	(143)	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	8,095,012	8,095,012	6,940,516
2. Allied lines.....	1,636,647	1,636,647	1,462,029
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	1,158,677	1,158,677	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,755,529	1,755,529	1,523,218
9. Inland marine.....	4,813,630	4,813,630	4,647,663
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.....	87,873	87,873	93,924
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.....	(364,211)	(364,211)	351,055
17.1. Other liability-occurrence.....	38,181,252	38,181,252	46,776,613
17.2. Other liability-claims made.....	1,834,958	1,834,958	1,975,022
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	7,306,213	7,306,213	10,632,740
18.2. Products liability-claims made.....	120,915	120,915	104,803
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	22,456,789	22,456,789	25,238,748
21. Auto physical damage.....	6,187,020	6,187,020	7,525,748
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	430,409	430,409	420,099
24. Surety.....	232,664	232,664	329,801
26. Burglary and theft.....	74,209	74,209	57,176
27. Boiler and machinery.....	238,044	238,044	262,274
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	94,245,629	94,245,629	108,341,429
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	2,724,483	3,292,549	6,017,032	242,385	15,657	258,043	2,580,300	13,772	3,109,628	5,703,700	98,203	(153,492)	(55,289)
2. 2018.....	623,505	968,098	1,591,604	120,059	7,475	127,534	576,424	7,657	887,000	1,471,081	72,978	(65,967)	7,011
3. Subtotals 2018 + Prior.....	3,347,988	4,260,648	7,608,635	362,444	23,132	385,576	3,156,724	21,429	3,996,628	7,174,781	171,180	(219,459)	(48,279)
4. 2019.....	810,206	1,662,638	2,472,845	317,401	62,682	380,083	752,024	39,230	1,344,049	2,135,302	259,218	(216,678)	42,541
5. Subtotals 2019 + Prior.....	4,158,194	5,923,286	10,081,480	679,845	85,814	765,659	3,908,747	60,658	5,340,677	9,310,083	430,398	(436,136)	(5,738)
6. 2020.....	XXX	XXX	XXX	XXX	211,249	211,249	XXX	155,783	699,939	855,722	XXX	XXX	XXX
7. Totals.....	4,158,194	5,923,286	10,081,480	679,845	297,063	976,908	3,908,747	216,441	6,040,616	10,165,804	430,398	(436,136)	(5,738)
8. Prior Year-End's Surplus As Regards Policyholders	5,868,725										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. ....10.4 %	2. ....(7.4)%	3. ....(0.1)%
													Col. 13, Line 7 Line 8
													4. ....(0.1)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



ST. PAUL FIRE AND MARINE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	17,391,386	1,745,815	15,645,571	16,013,631
2505. State surcharges receivable.....	11,367,904	0	11,367,904	10,863,629
2506. Other assets.....	1,178,284	0	1,178,284	1,003,912
2507. Suspense, undistributed payments.....	893,925	0	893,925	560,000
2508. Ceded deposit asset.....	212,368	0	212,368	220,769
2509. Other assets tri-party/tax credit bonds.....	127,912	0	127,912	151,078
2510. Miscellaneous ledger balances.....	75,019	75,019	0	0
2511. Assumed reinsurance receivable and payable.....	(39,300)	0	(39,300)	(42,600)
2597. Summary of remaining write-ins for Line 25.....	31,207,497	1,820,834	29,386,663	28,770,419

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	142,384	121,604
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	65	65
2507. Retroactive reinsurance reserve ceded.....	(10,797,518)	(10,829,855)
2597. Summary of remaining write-ins for Line 25.....	(10,654,094)	(10,707,210)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(523,631)	556,902	1,800,219
1405. Retroactive reinsurance gain/loss.....	(563,620)	150,685	(1,361,357)
1497. Summary of remaining write-ins for Line 14.....	(1,087,250)	707,587	438,863

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. CYM Cayman Islands.....	...XXX...	0	99,596	0	0	0	0
58005. ZZZ Other Alien.....	...XXX...	0	16,182	10,765	4,020,922	2,111,480	5,953,037
58006. CHN China.....	...XXX...	0	2,956	0	0	0	0
58007. CZE Czech Republic.....	...XXX...	0	679	0	0	0	0
58008. DEU Germany.....	...XXX...	0	363	0	0	0	0
58009. CHL Chile.....	...XXX...	0	0	0	0	396,000	396,000
58010. BRA Brazil.....	...XXX...	0	0	0	0	395,000	395,000
58011. FRA France.....	...XXX...	0	0	0	0	215,000	415,000
58012. BRB Barbados.....	...XXX...	0	0	0	0	52,255	52,255
58013. SGP Singapore.....	...XXX...	0	0	0	7,580	15,812	52,201
58014. JAM Jamaica.....	...XXX...	0	0	0	0	0	48,641
58015. ARG Argentina.....	...XXX...	0	0	0	0	0	5,391
58016. IDN Indonesia.....	...XXX...	0	0	0	2,162	0	0
58017. GBR United Kingdom.....	...XXX...	0	(24)	9,373	38,018	399,471	562,222
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	0	119,752	20,139	4,068,682	3,585,017	7,879,748

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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.....	865,831,452	805,697,346
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	66,698,048
2.2 Additional investment made after acquisition.....	13,223,269	32,086,455
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.....	9,844,799	38,650,397
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	869,209,922	865,831,452
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	869,209,922	865,831,452

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	645,736,940	727,061,472
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	11,119,882	13,833,577
2.2 Additional investment made after acquisition.....	19,773,331	55,638,062
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	1,758,213	(25,102,553)
6. Total gain (loss) on disposals.....	(9,975,526)	258,036
7. Deduct amounts received on disposals.....	20,619,130	108,491,689
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(218,013)	(65,339)
10. Deduct current year's other-than-temporary impairment recognized.....	0	17,394,625
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	647,575,697	645,736,940
12. Deduct total nonadmitted amounts.....	27,888,887	24,933,053
13. Statement value at end of current period (Line 11 minus Line 12).....	619,686,810	620,803,887

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.....	15,259,605,487	14,880,357,097
2. Cost of bonds and stocks acquired.....	420,300,298	2,461,880,820
3. Accrual of discount.....	2,481,009	10,452,249
4. Unrealized valuation increase (decrease).....	(25,206,223)	(21,304,872)
5. Total gain (loss) on disposals.....	(2,857,681)	19,376,874
6. Deduct consideration for bonds and stocks disposed of.....	316,542,186	2,033,215,426
7. Deduct amortization of premium.....	13,686,002	56,088,456
8. Total foreign exchange change in book/adjusted carrying value.....	(542,102)	251,750
9. Deduct current year's other-than-temporary impairment recognized.....	30,757,278	4,082,100
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	724,478	1,977,551
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	15,293,519,799	15,259,605,487
12. Deduct total nonadmitted amounts.....	10,078,816	10,078,820
13. Statement value at end of current period (Line 11 minus Line 12).....	15,283,440,983	15,249,526,667

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,779,427,579	1,126,349,913	1,425,718,141	(102,445,586)	10,377,613,764			10,779,427,579
2. NAIC 2 (a).....	2,164,153,912	74,554,302	49,994,245	43,327,104	2,232,041,072			2,164,153,912
3. NAIC 3 (a).....	431,784,319	33,932,025	22,343,882	(21,255,115)	422,117,347			431,784,319
4. NAIC 4 (a).....	324,882,316	11,396,250	8,167,657	(13,961,613)	314,149,296			324,882,316
5. NAIC 5 (a).....	33,928,018	3,438,750	4,132,262	4,548,849	37,783,355			33,928,018
6. NAIC 6 (a).....	6,986,656	0	0	(180,736)	6,805,920			6,986,656
7. Total Bonds.....	13,741,162,800	1,249,671,239	1,510,356,187	(89,967,098)	13,390,510,753	0	0	13,741,162,800
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	0	0	0	0	0			0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000			1,195,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	0	0	1,195,000
15. Total Bonds and Preferred Stock.....	13,742,357,800	1,249,671,239	1,510,356,187	(89,967,098)	13,391,705,753	0	0	13,742,357,800

QS102

(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 \$.....158,141,534; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....1,991,600; 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.....	158,141,534	XXX.....	158,141,534	108,874	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.....	520,158,566	472,856,169
2. Cost of short-term investments acquired.....	866,528,943	3,236,919,996
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	2,806
6. Deduct consideration received on disposals.....	1,228,545,974	3,189,606,232
7. Deduct amortization of premium.....	0	14,173
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).....	158,141,534	520,158,566
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	158,141,534	520,158,566

**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**

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	1,997,500	15,013,500
3. Accrual of discount.....	808	16,960
4. Unrealized valuation increase (decrease).....	(6,708)	25,727
5. Total gain (loss) on disposals.....	0	24,824
6. Deduct consideration received on disposals.....	0	15,055,011
7. Deduct amortization of premium.....	0	26,000
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).....	1,991,600	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,991,600	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties.....					.....0	.....0	.....0	.....0
21 warehouses and land located at:					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO..	05/26/1993....	Various.....	.....0	.....0	.....0	.....378,085
36 warehouses and land located at:					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN..	12/31/1990....	Various.....	.....0	.....0	.....0	.....195,704
4 warehouses and land located at:					.....0	.....0	.....0	.....0
Oceangate Business Park.....	Hawthorne.....	CA...	12/31/1990....	Various.....	.....0	.....0	.....0	.....28,947
14 warehouses/office showrooms.....					.....0	.....0	.....0	.....0
and land located at:					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	.....194,816
9 warehouses and land located at:					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA...	03/18/1994....	Various.....	.....0	.....0	.....0	.....65,616
8 warehouses and land located at:					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN..	12/10/1996....	Various.....	.....0	.....0	.....0	.....383,197
13 warehouses and land located at:					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Norcross.....	GA...	12/20/1996....	Various.....	.....0	.....0	.....0	.....115,540
12 warehouses and land located at:					.....0	.....0	.....0	.....0
Various addresses.....	Houston.....	TX...	02/20/1997....	Various.....	.....0	.....0	.....0	.....439,170
12 warehouses and land located at:					.....0	.....0	.....0	.....0
2042 West Winton.....	Hayward.....	CA...	05/15/1998....	Various.....	.....0	.....0	.....0	.....513,607
4 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL...	03/22/2004....	Various.....	.....0	.....0	.....0	.....1,322,368
Commercial Office Properties.....					.....0	.....0	.....0	.....0
706 & 730 2nd Avenue South.....					.....0	.....0	.....0	.....0
733 Marquette Ave and.....					.....0	.....0	.....0	.....0
109 South 7th Street.....	Minneapolis.....	MN..	12/31/1991....	Various.....	.....0	.....0	.....0	.....7,383,541
3300 Fernbrook Lane.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	.....447,637
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA...	05/30/2013....	Various.....	.....0	.....0	.....0	.....71,063
1901 West 14th Street.....	Tempe.....	AZ...	12/28/1995....	Various.....	.....0	.....0	.....0	.....7,744
					.....0	.....0	.....0	.....0

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998....	Various.....	.....0	.....0	.....0	.....87,329
4440 El Camino Real.....	Los Altos.....	CA.....	06/27/2012....	Various.....	.....0	.....0	.....0	.....125,000
Two Centerpoint Drive.....	Lake Oswego.....	OR.....	10/01/1998....	Various.....	.....0	.....0	.....0	.....218,798
3001 Butterfield Road.....	Oakbrook.....	IL.....	05/12/1999....	Various.....	.....0	.....0	.....0	.....484,007
2401 W. Peoria Ave.....	Phoenix.....	AZ.....	11/29/2006....	Various.....	.....0	.....0	.....0	.....25,176
9780 S. Meridian Blvd.....	Denver.....	CO.....	12/21/2006....	Various.....	.....0	.....0	.....0	.....5,125
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007....	Various.....	.....0	.....0	.....0	.....1,506
10303 & 10333 E. Dry Creek Rd.....	Englewood.....	CO.....	10/10/2013....	Various.....	.....0	.....0	.....0	.....727,356
19801 SW 72nd Street.....	Tualatin.....	OR.....	10/01/1998....	Various.....	.....0	.....0	.....0	.....1,937
0199999. Totals.....					.....0	.....0	.....0	.....13,223,269
0399999. Totals.....					.....0	.....0	.....0	.....13,223,269

QE01.1

SCHEDULE A - PART 3

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

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

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	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

NONE

SCHEDULE BA - PART 2

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

1	2	3 Location		5	6	7	8	9	10	11	12	13
		City	State									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Hancock Capital Partners V, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....53,704	.....0	.....859,792	.....4.750
	Willow Tree Fund I, L.P.....	New York.....	NY.....	Willow Tree Credit Partners LP.....		03/20/2019.....	.....2	.....0	.....7,169,041	.....0	.....7,456,210	.....18.370
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	.....7,222,745	.....0	.....8,316,001	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Aquiline Financial Services Fund IV L.P.....	New York.....	NY.....	Aquiline Capital Partners.....		05/30/2019.....	.....3	.....0	.....415,936	.....0	.....12,424,198	.....0.740
	Bacchus Capital, LP.....	New York.....	NY.....	Bacchus Capital.....		01/18/2008.....	.....3	.....0	.....90,719	.....0	.....0	.....13.700
	Carlyle Europe Partners V, S.C.Sp.....	London.....	GBR.....	The Carlyle Group.....		12/21/2018.....	.....3	.....0	.....225,188	.....0	.....13,311,499	.....0.230
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004.....	.....3	.....0	.....803	.....0	.....2,401,394	.....0.300
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.....	The Carlyle Group.....		11/06/2012.....	.....3	.....0	.....32,383	.....0	.....823,729	.....1.050
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007.....	.....3	.....0	.....12,325	.....0	.....383,675	.....8.460
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007.....	.....3	.....0	.....86,535	.....0	.....1,197,315	.....2.210
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....4,126	.....0	.....459,518	.....0.140
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....799,611	.....0	.....310,806	.....4.850
	NB Strategic Capital LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		12/06/2019.....	.....3	.....0	.....37,500	.....0	.....8,411,065	.....1.861
	NexPhase Capital Fund IV, LP.....	New York.....	NY.....	NexPhase Capital.....		09/23/2019.....	.....3	.....5,822,129	.....0	.....0	.....14,177,871	.....16.240
	Pitango HealthTech Fund I, L.P.....	Herzliya.....	ISR.....	Pitango Venture Capital.....		09/19/2019.....	.....1	.....0	.....1,100,000	.....0	.....8,300,000	.....5.880
	Pitango Venture Capital Fund VIII, L.P.....	Herzliya.....	ISR.....	Pitango Venture Capital.....		01/23/2020.....	.....1	.....150,000	.....0	.....0	.....4,850,000	.....6.222
	Rally Ventures Fund I, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		03/15/2013.....	.....1	.....0	.....400,000	.....0	.....1,600,000	.....11.540
	Sonoma Brands III, L.P.....	Sonoma.....	CA.....	Sonoma Brands.....		05/29/2019.....	.....0	.....0	.....78,908	.....0	.....1,967,286	.....9.479
VMG Catalyst, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		07/11/2019.....	.....3	.....0	.....269,287	.....0	.....4,603,329	.....2.020	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....5,972,129	.....3,553,320	.....0	.....75,221,685	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP.....	Wilmington.....	DE.....	AEW Capital Management, L.P.....		09/15/2017.....	.....0	.....0	.....1,951,696	.....0	.....8,865,577	.....2.570
	Bell Institutional Fund VII, L.P.....	Wilmington.....	DE.....	Bell Partners, Inc.....		12/18/2019.....	.....0	.....1,906,398	.....0	.....0	.....18,093,602	.....3.510
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY.....	Blackstone Group.....		12/22/2015.....	.....0	.....0	.....528,976	.....0	.....14,005,697	.....0.730
	Blue Vista Real Estate Partners V, L.P.....	Wilmington.....	DE.....	Blue Vista Capital Management, LLC.....		04/19/2019.....	.....0	.....1,500,000	.....0	.....0	.....13,500,000	.....4.054
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE.....	Brookfield Strategic Real Estate Partners.....		04/17/2015.....	.....0	.....0	.....385,125	.....0	.....7,593,231	.....0.260
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE.....	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....48,662	.....0	.....16,707,573	.....0.540
	CrossHarbor Institutional Partners 2018, L.P.....	Wilmington.....	DE.....	CrossHarbor Capital Partners LLC.....		06/28/2019.....	.....0	.....0	.....952,381	.....0	.....10,833,333	.....2.707
	Harbert Seniors Housing Fund II, L.P.....	Wilmington.....	DE.....	Harbert Management Corporation.....		12/31/2019.....	.....0	.....1,628,052	.....657,128	.....0	.....12,714,820	.....4.850
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA.....	Orion European Real Estate.....		05/14/2009.....	.....0	.....0	.....298,242	.....0	.....3,873,023	.....1.550
	Sares Regis Multifamily Value Add Fund III.....	Camden.....	DE.....	Sares-Regis Fund Overhead, LLC.....		05/22/2019.....	.....0	.....0	.....63,913	.....0	.....11,299,006	.....0.200
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....5,034,450	.....4,886,123	.....0	.....117,485,863	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners, LP.....	Greenwich.....	NY.....	A&M Capital Partners.....		01/31/2014.....	.....0	.....0	.....540,264	.....0	.....3,977,183	.....1.750
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007.....	.....0	.....0	.....(38,711)	.....0	.....0	.....0.630
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....162,662	.....0	.....3,992,219	.....0.360
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....597,343	.....0	.....1,544,673	.....0.620
	EnCap Flatrock Midstream Fund IV, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		01/16/2018.....	.....0	.....0	.....150,468	.....0	.....6,607,391	.....0.290

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
	Five Elms IV Q, L.P.....	Kansas City.....	MO..	Five Elms Capital Management.....		04/12/2019.....	.....0	.....0	.....1,833,328	.....0	.....7,663,635	.....3.190
	Global Infrastructure Partners IV-A/B, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		07/18/2019.....	.....0	.....0	.....119,390	.....0	.....24,985,943	.....0.070
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Healthcare Royalty Partners.....		02/10/2010.....	.....2	.....0	.....(4,600)	.....0	.....116,839	.....3.060
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT...	Healthcare Royalty Partners.....		05/08/2008.....	.....2	.....0	.....(1,231)	.....0	.....308,231	.....5.940
	JLL Partners Fund VI, L.P.....	New York.....	NY...	JLL Partners Inc.....		06/02/2008.....	.....3	.....0	.....13,563	.....0	.....4,083,990	.....3.100
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....56,234	.....0	.....751,231	.....1.720
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	.....287,040	.....0	.....523,946	.....0.800
	SFC Energy Partners II, L.P.....	Denver.....	CO...	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	.....45,231	.....0	.....532,059	.....3.350
	Shamrock Capital Content Fund II, L.P.....	Los Angeles.....	CA...	Shamrock Capital.....		02/21/2020.....	.....0	.....113,303	.....0	.....0	.....14,886,697	.....4.505
	White Deer Energy L.P. II.....	Houston.....	TX...	White Deer Management.....		02/15/2013.....	.....0	.....0	.....176,545	.....0	.....4,155,708	.....2.250
	White Deer Energy LP.....	Houston.....	TX...	White Deer Management.....		02/25/2010.....	.....0	.....0	.....32,428	.....0	.....3,469,470	.....4.300
	Yorktown Energy Partners VII, L.P.....	New York.....	NY...	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....(9,706)	.....0	.....20,674	.....0.420
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY...	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....40,067	.....0	.....2,793	.....0.980
	Yorktown Energy Partners X, L.P.....	New York.....	NY...	Yorktown Partners.....		05/17/2013.....	.....0	.....0	.....(104,713)	.....0	.....50,364	.....1.220
	Yorktown Energy Partners XI, L.P.....	New York.....	NY...	Yorktown Partners.....		06/10/2016.....	.....0	.....0	.....215,542	.....0	.....2,373,883	.....1.630
	2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							113,3034,111,143080,046,928XXX.....
	4899999. Subtotal - Unaffiliated.....							11,119,88219,773,3310281,070,478XXX.....
	5099999. Totals.....							11,119,88219,773,3310281,070,478XXX.....

QE03 1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Distribution.....	11/29/2012	02/07/2020	.....326,062	.....0	.....0	.....0	.....0	.....0	.....0	.....326,062	.....326,062	.....0	.....0	.....0	.....0
	Willow Tree Fund I, LP.....	New York.....	NY..	Distribution.....	03/20/2019	01/03/2020	.....1,947,183	.....0	.....0	.....0	.....0	.....0	.....0	.....1,947,183	.....1,947,183	.....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.....						2,273,2450000002,273,2452,273,2450000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Banc Fund VIII LP.....	Chicago.....	IL...	Distribution.....	04/30/2008	01/22/2020	.....1,440,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,440,000	.....1,440,000	.....0	.....0	.....0	.....0
	Carlyle Europe Partners V, S.C.Sp.....	London.....	GBR	Distribution.....	12/21/2018	01/06/2020	.....19,962	.....0	.....0	.....0	.....0	.....0	.....0	.....19,962	.....19,962	.....0	.....0	.....0	.....0
	Carlyle Partners IV, L.P.....	Washington.....	DC..	Distribution.....	12/31/2004	01/30/2020	.....777,052	.....0	.....0	.....0	.....0	.....0	.....0	.....777,052	.....777,052	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	Distribution.....	11/06/2012	01/17/2020	.....379,095	.....0	.....0	.....0	.....0	.....0	.....0	.....379,095	.....379,095	.....0	.....0	.....0	.....0
	Eton Park Fund, L.P.....	New York.....	NY..	Distribution.....	11/01/2004	01/31/2020	.....35,805	.....0	.....0	.....0	.....0	.....0	.....0	.....35,805	.....35,805	.....0	.....0	.....0	.....0
	Eureka II, L.P.....	Philadelphia.....	PA..	Distribution.....	02/28/2007	02/04/2020	.....604,633	.....0	.....0	.....0	.....0	.....0	.....0	.....604,633	.....604,633	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Friedman Fleischer & Lowe Capital Partners III, L.P....	San Francisco.....	CA..	Distribution.....	08/13/2007	02/28/2020	.....2,336,762	.....0	.....0	.....0	.....0	.....0	.....0	.....2,336,762	.....2,336,762	.....0	.....0	.....0	.....0
	JFL Equity Investors III, L.P.....	New York.....	NY..	Distribution.....	09/30/2010	01/07/2020	.....4,023,751	.....0	.....0	.....0	.....0	.....0	.....0	.....4,023,751	.....4,023,751	.....0	.....0	.....0	.....0
	NB Strategic Capital LP.....	New York.....	NY..	Distribution.....	12/06/2019	03/09/2020	.....337,264	.....0	.....0	.....0	.....0	.....0	.....0	.....337,264	.....337,264	.....0	.....0	.....0	.....0
	Onex Partners III LP.....	Toronto.....	CAN	Distribution.....	09/30/2009	03/27/2020	.....(4,769)	.....0	.....0	.....0	.....0	.....0	.....0	.....(4,769)	.....(4,769)	.....0	.....0	.....0	.....0
	Split Rock Partners II, LP.....	Minneapolis.....	MN..	Distribution.....	05/01/2008	03/05/2020	.....1,167,010	.....0	.....0	.....0	.....0	.....0	.....0	.....1,167,010	.....1,167,010	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....11,116,564	.....0	.....0	.....0	.....0	.....0	.....0	.....11,116,564	.....11,116,564	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	AEW Partners Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	09/15/2017	03/20/2020	.....2,097,528	.....0	.....0	.....0	.....0	.....0	.....0	.....2,097,528	.....2,097,528	.....0	.....0	.....0	.....0
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY..	Distribution.....	12/22/2015	02/28/2020	.....1,258,277	.....0	.....0	.....0	.....0	.....0	.....0	.....1,258,277	.....1,258,277	.....0	.....0	.....0	.....0
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE..	Distribution.....	04/17/2015	03/20/2020	.....5,376	.....0	.....0	.....0	.....0	.....0	.....0	.....5,376	.....5,376	.....0	.....0	.....0	.....0
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Distribution.....	05/01/2015	03/24/2020	.....508,014	.....0	.....0	.....0	.....0	.....0	.....0	.....508,014	.....508,014	.....0	.....0	.....0	.....0
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH..	Liquidation.....	03/31/2008	01/09/2020	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,177	.....0	.....7,177	.....7,177	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						3,869,1950000003,869,1953,876,37207,1777,1777,1770
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
QE03.2	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA..	Distribution.....	07/29/2011	03/18/2020	.....38	.....0	.....0	.....0	.....0	.....0	.....0	.....38	.....38	.....0	.....0	.....0	.....0
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Distribution.....	04/10/2014	03/09/2020	.....304,578	.....0	.....0	.....0	.....0	.....0	.....0	.....304,578	.....304,578	.....0	.....0	.....0	.....0
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	Distribution.....	12/19/2012	02/07/2020	.....329,832	.....0	.....0	.....0	.....0	.....0	.....0	.....329,832	.....329,832	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	Distribution.....	07/31/2007	02/28/2020	.....(38,711)	.....0	.....0	.....0	.....0	.....0	.....0	.....(38,711)	.....(38,711)	.....0	.....0	.....0	.....0
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX..	Distribution.....	04/09/2014	02/28/2020	.....607,905	.....0	.....0	.....0	.....0	.....0	.....0	.....607,905	.....607,905	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Distribution.....	02/10/2010	02/12/2020	.....43,809	.....0	.....0	.....0	.....0	.....0	.....0	.....43,809	.....43,809	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Distribution.....	05/08/2008	02/27/2020	.....83,366	.....0	.....0	.....0	.....0	.....0	.....0	.....83,366	.....83,366	.....0	.....0	.....0	.....0
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Distribution.....	03/03/2014	03/16/2020	.....162,548	.....0	.....0	.....0	.....0	.....0	.....0	.....162,548	.....162,548	.....0	.....0	.....0	.....0
	NGP Natural Resources X, L.P.....	Irving.....	TX..	Distribution.....	10/12/2011	02/24/2020	.....27,802	.....0	.....0	.....0	.....0	.....0	.....0	.....27,802	.....27,802	.....0	.....0	.....0	.....0
	Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Distribution.....	10/05/2010	01/09/2020	.....173,545	.....0	.....0	.....0	.....0	.....0	.....0	.....173,545	.....173,545	.....0	.....0	.....0	.....0
	Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	02/06/2020	.....33,940	.....0	.....0	.....0	.....0	.....0	.....0	.....33,940	.....33,940	.....0	.....0	.....0	.....0
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	02/07/2020	.....124,928	.....0	.....0	.....0	.....0	.....0	.....0	.....124,928	.....124,928	.....0	.....0	.....0	.....0
	Yorktown Energy Partners X, L.P.....	New York.....	NY..	Distribution.....	05/17/2013	01/10/2020	.....812,608	.....0	.....0	.....0	.....0	.....0	.....0	.....812,608	.....812,608	.....0	.....0	.....0	.....0
Yorktown Energy Partners XI, L.P.....	New York.....	NY..	Distribution.....	06/10/2016	01/07/2020	.....611,741	.....0	.....0	.....0	.....0	.....0	.....0	.....611,741	.....611,741	.....0	.....0	.....0	.....0	
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX..	Liquidation.....	08/03/2007	03/30/2020	.....5,010,916	.....4,971,786	.....0	.....0	.....0	.....4,971,786	.....0	.....9,982,703	.....0	.....(9,982,703)	.....(9,982,703)	.....(9,982,703)	.....0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						8,288,8464,971,7860004,971,786013,260,6323,277,9300(9,982,703)(9,982,703)(9,982,703)0
Any Other Class of Asset - Unaffiliated																				
	Fidelity Castle Pines.....	Denver.....	CO..	Liquidation.....	12/18/2014	03/31/2020	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....75,019	.....0	.....0	.....0	.....0
4699999. Total - Any Other Class of Asset - Unaffiliated.....						0000000075,01900000
4899999. Subtotal - Unaffiliated.....						25,547,8504,971,7860004,971,786030,519,63620,619,1300(9,975,526)(9,975,526)(9,975,526)0
5099999. Totals.....						25,547,8504,971,7860004,971,786030,519,63620,619,1300(9,975,526)(9,975,526)(9,975,526)0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11.....		03/20/2020.....	PAR WRITE-UP.....		25,912	25,912	0	1.....
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10.....		03/20/2020.....	PAR WRITE-UP.....		3,533	3,533	0	1.....
38375B G2 2	GNR 2013-H03 HA CMO 1.750 2062 12.....		03/20/2020.....	PAR WRITE-UP.....		5,104	5,104	0	1.....
38375B R5 3	GNR 2013-H07 LA CMO 1.650 2063 03.....		03/20/2020.....	PAR WRITE-UP.....		11,273	11,273	0	1.....
38375U JP 6	GNR 2014-H12 KA CMO 2.750 2064 05.....		03/20/2020.....	PAR WRITE-UP.....		33,025	33,025	0	1.....
38376R GY 6	GNR 2015-H22 GA CMO 2.000 2065 09.....		03/20/2020.....	PAR WRITE-UP.....		93,123	93,123	0	1.....
38376R ML 7	GNR 2015-H32 KA CMO 2.700 2065 12.....		03/20/2020.....	PAR WRITE-UP.....		130,631	130,631	0	1.....
36230S DW 1	G2 757317 4.317 2061 02.....		03/20/2020.....	PAR WRITE-UP.....		23	23	0	1.....
0599999	Total - Bonds - U.S. Government.....					302,624	302,624	0	XXX.....
Bonds - All Other Government									
65355D K3 8	NIAGARA REGIONAL MUNICIP 2.800 2023 07.....		01/14/2020.....	NATIONAL BANK OF CANADA FINANCIAL.....		3,455,235	3,376,000	3,367	1FE.....
669827 GC 5	NOVA SCOTIA (PROVINCE OF) 2.000 2030 09.....		01/30/2020.....	NATIONAL BANK OF CANADA FINANCIAL.....		998,860	1,000,000	8,658	1FE.....
68333Z AK 3	ONTARIO (PROVINCE OF) 1.750 2025 09.....		02/20/2020.....	NATIONAL BANK OF CANADA FINANCIAL.....		2,999,670	3,000,000	24,308	1FE.....
83740T AE 7	SOUTH COAST BRITISH COLU 3.050 2025 06.....		01/21/2020.....	BMO CAPITAL MARKETS.....		1,049,900	1,000,000	4,178	1FE.....
000000 00 0	UK GILT TREASURY P-1.4M 4.000 2022 03.....	B	03/05/2020.....	BARCLAYS GLOBAL.....		2,019,318	1,876,010	408	1FE.....
62959Z RN 5	CANADA NHA PASS THRU POO 1.740 2025 01.....		01/15/2020.....	SCOTIA CAPITAL.....		4,949,950	5,000,000	4,894	1.....
62959Z X6 5	CANADA NHA PASS THRU POO 1.920 2030 01.....		02/19/2020.....	CIBC WORLD MARKETS.....		1,373,618	1,383,232	1,976	1.....
1099999	Total - Bonds - All Other Government.....					16,846,551	16,635,242	47,788	XXX.....
Bonds - U.S. Political Subdivisions of States									
05914F 6C 9	BALTIMORE CO GENERAL OBL 4.000 2040 03.....		02/26/2020.....	MORGAN STANLEY.....		23,509,546	19,385,000	0	1FE.....
139078 FK 0	CANYONS SCHOOL DISTRICT 2.125 2034 06.....		02/06/2020.....	J P MORGAN CHASE SECURITIES INC.....		11,860,680	12,000,000	0	1FE.....
139078 FL 8	CANYONS SCHOOL DISTRICT 2.250 2035 06.....		02/06/2020.....	J P MORGAN CHASE SECURITIES INC.....		7,710,010	7,750,000	0	1FE.....
139078 FM 6	CANYONS SCHOOL DISTRICT 2.250 2036 06.....		02/06/2020.....	J P MORGAN CHASE SECURITIES INC.....		3,185,784	3,225,000	0	1FE.....
208418 R9 6	CONROE ISD GO S2020 (PSF 2.625 2040 02.....		01/10/2020.....	CITIGROUP GLOBAL MARKETS.....		6,853,374	6,880,000	0	1FE.....
347550 PP 4	FORT LAUDERDALE GENERAL 2.625 2040 07.....		01/29/2020.....	J P MORGAN CHASE SECURITIES INC.....		3,647,511	3,625,000	0	1FE.....
445047 HK 2	HUMBLE ISD GO S2020 (PSF 2.500 2038 02.....		01/23/2020.....	PIPER JAFFRAY.....		5,479,119	5,495,000	0	1FE.....
535205 MC 9	LINDBERGH SCHOOL DIST GO 2.375 2040 03.....		02/20/2020.....	MORGAN STANLEY.....		13,138,156	13,105,000	0	1FE.....
62451F JH 4	MOUNTAIN VIEW-WHISMAN SD 2.145 2029 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		845,000	845,000	0	1FE.....
62451F JJ 0	MOUNTAIN VIEW-WHISMAN SD 2.195 2030 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		650,000	650,000	0	1FE.....
62451F JK 7	MOUNTAIN VIEW-WHISMAN SD 2.295 2031 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		660,000	660,000	0	1FE.....
62451F JL 5	MOUNTAIN VIEW-WHISMAN SD 2.395 2032 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		550,000	550,000	0	1FE.....
62451F JM 3	MOUNTAIN VIEW-WHISMAN SD 2.495 2033 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		875,000	875,000	0	1FE.....
62451F JN 1	MOUNTAIN VIEW-WHISMAN SD 2.575 2034 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		500,000	500,000	0	1FE.....
62451F JP 6	MOUNTAIN VIEW-WHISMAN SD 2.645 2035 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		1,000,000	1,000,000	0	1FE.....
62451F JQ 4	MOUNTAIN VIEW-WHISMAN SD 2.695 2036 09.....		02/13/2020.....	RBC CAPITAL MARKETS.....		1,000,000	1,000,000	0	1FE.....
817409 N7 6	SEQUOIA UHSD GO (TXBL) S 2.103 2029 07.....		01/31/2020.....	CITIGROUP GLOBAL MARKETS.....		540,000	540,000	0	1FE.....
817409 P3 3	SEQUOIA UHSD GO (TXBL) S 2.463 2033 07.....		01/31/2020.....	CITIGROUP GLOBAL MARKETS.....		2,750,000	2,750,000	0	1FE.....
819649 M3 5	SHARON GENERAL OBLIGATIO 2.375 2037 02.....		02/04/2020.....	RAYMOND JAMES & ASSOC.....		5,025,457	5,050,000	0	1FE.....
969887 6R 4	WILLIAMSON CO GENERAL OB 2.500 2038 02.....		01/23/2020.....	UBS AG.....		17,309,830	17,360,000	0	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					107,089,468	103,245,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
682001 AW 2	OMAHA PUBLIC POWER DIST 4.000 2032 02.....		03/17/2020.....	J P MORGAN CHASE SECURITIES INC.....		3,833,025	3,675,000	19,600	1FE.....
91514A JX 4	UNIV OF TEXAS REV REF S2 5.000 2040 08.....		03/06/2020.....	J P MORGAN CHASE SECURITIES INC.....		22,682,250	15,000,000	0	1FE.....
924214 X5 3	VERMONT MUNI BOND BANK S 2.000 2035 12.....		02/28/2020.....	MORGAN STANLEY.....		695,303	700,000	0	1FE.....
924214 X6 1	VERMONT MUNI BOND BANK S 3.000 2036 12.....		02/28/2020.....	MORGAN STANLEY.....		379,943	350,000	0	1FE.....
924214 X7 9	VERMONT MUNI BOND BANK S 3.000 2037 12.....		02/28/2020.....	MORGAN STANLEY.....		362,148	335,000	0	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
924214 X8 7	VERMONT MUNI BOND BANK S 3.000 2038 12.....		02/28/2020.....	MORGAN STANLEY.....		387,558	360,000	0	1FE.....
924214 X9 5	VERMONT MUNI BOND BANK S 2.125 2039 12.....		02/28/2020.....	MORGAN STANLEY.....		873,731	890,000	0	1FE.....
924214 Y2 9	VERMONT MUNI BOND BANK S 2.250 2040 12.....		02/28/2020.....	MORGAN STANLEY.....		897,021	900,000	0	1FE.....
3128MJ ZA 1	FHLMC GOLD POOL 2.500 2046 12.....		01/09/2020.....	BAS-MERRILL LYNCH.....		8,551,785	8,567,850	7,735	1.....
3136AM UK 3	FNR 2015-8 AP CMO 2.000 2045 03.....		02/11/2020.....	BAS-MERRILL LYNCH.....		13,888,957	13,935,226	10,064	1.....
35563P BX 6	SCRT 2017-3 HT CMO 3.250 2056 07.....		01/25/2020.....	PAR WRITE-UP.....		9,028	9,028	0	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					52,560,749	44,722,104	37,399	XXX.....

Bonds - Industrial and Miscellaneous

00724P AD 1	ADOBE INC 2.300 2030 02.....		01/22/2020.....	BAS-MERRILL LYNCH.....		4,984,950	5,000,000	0	1FE.....
01400E AB 9	ALCON FINANCE CORP (144A) 3.000 2029 09.....		01/06/2020.....	CREDIT SUISSE FIRST BOSTON.....		3,078,210	3,000,000	26,250	2FE.....
031162 CU 2	AMGEN INC 2.450 2030 02.....		02/18/2020.....	BARCLAYS CAPITAL INC.....		9,996,500	10,000,000	0	2FE.....
052769 AG 1	AUTODESK INC 2.850 2030 01.....		01/08/2020.....	VARIOUS.....		2,998,450	3,000,000	0	2FE.....
053611 AK 5	AVERY DENNISON 2.650 2030 05.....		03/04/2020.....	J P MORGAN CHASE SECURITIES INC.....		4,978,500	5,000,000	0	2FE.....
09247X AQ 4	BLACKROCK INC 2.400 2030 04.....		01/29/2020.....	BARCLAYS CAPITAL INC.....		2,024,100	2,000,000	533	1FE.....
093645 AJ 8	BLOCK COMMUNICATIONS INC 4.875 2028 03.....		02/10/2020.....	BAS-MERRILL LYNCH.....		100,000	100,000	0	4FE.....
142339 AJ 9	CARLISLE COS INC 2.750 2030 03.....		02/13/2020.....	J P MORGAN CHASE SECURITIES INC.....		4,937,800	5,000,000	0	2FE.....
14448C AA 2	CARRIER GLOBAL CORP (144) 2.722 2030 02.....		02/27/2020.....	VARIOUS.....		5,052,760	5,000,000	983	2FE.....
1248EP CE 1	CCO HLDGS LLC/CAP CORP (4.500 2030 08.....		03/04/2020.....	VARIOUS.....		3,043,750	3,000,000	1,125	3FE.....
172967 ML 2	CITIGROUP INC 2.666 2031 01.....		01/22/2020.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	0	1FE.....
174610 AS 4	CITIZENS FINANCIAL GROUP 2.500 2030 02.....		02/07/2020.....	VARIOUS.....		4,980,770	5,000,000	1,042	2FE.....
23918K AQ 1	DAVITA HEALTHCARE 5.125 2024 07.....		03/17/2020.....	BAS-MERRILL LYNCH.....		960,000	1,000,000	9,111	3FE.....
23338V AK 2	DTE ELECTRIC CO 2.250 2030 03.....		02/11/2020.....	J P MORGAN CHASE SECURITIES INC.....		4,994,200	5,000,000	0	1FE.....
28414H AG 8	ELANCO ANIMAL HEALTH INC 4.900 2028 08.....		02/07/2020.....	CREDIT SUISSE FIRST BOSTON.....		1,717,500	1,500,000	33,279	3FE.....
26885B AC 4	EQM MIDSTREAM PARTNERS L 5.500 2028 07.....		02/18/2020.....	MORGAN STANLEY.....		1,805,000	2,000,000	10,694	3FE.....
26884L AF 6	EQT CORP 3.900 2027 10.....		02/26/2020.....	VARIOUS.....		1,943,750	2,750,000	42,710	3FE.....
38869A AB 3	GRAPHIC PACKAGING INTERN 3.500 2028 03.....		02/21/2020.....	BAS-MERRILL LYNCH.....		500,000	500,000	0	3FE.....
406216 BL 4	HALLIBURTON COMPANY 2.920 2030 03.....		02/19/2020.....	MIZUHO INTERNATIONAL PLC.....		2,999,220	3,000,000	0	1.....
410345 AJ 1	HANESBRANDS INC (144A) 4.625 2024 05.....		03/23/2020.....	BAS-MERRILL LYNCH.....		1,738,100	1,910,000	31,900	3FE.....
832696 AS 7	JM SMUCKER CO 2.375 2030 03.....		03/04/2020.....	BAS-MERRILL LYNCH.....		1,997,520	2,000,000	0	1.....
49456B AP 6	KINDER MORGAN INC 4.300 2028 03.....		01/24/2020.....	VARIOUS.....		4,372,880	4,000,000	67,606	2FE.....
513075 BL 4	LAMAR MEDIA CORP 5.750 2026 02.....		03/17/2020.....	JEFFERIES & CO INC.....		462,675	465,000	3,565	3FE.....
513075 BQ 3	LAMAR MEDIA CORP (144A) 3.750 2028 02.....		01/23/2020.....	DEUTSCHE BANC.....		250,000	250,000	0	3FE.....
513075 BS 9	LAMAR MEDIA CORP (144A) 4.000 2030 02.....		01/24/2020.....	VARIOUS.....		1,258,750	1,250,000	0	3FE.....
55305B AR 2	M/I HOMES INC (144A) 4.950 2028 02.....		01/08/2020.....	CITIGROUP GLOBAL MARKETS.....		5,545,000	5,500,000	0	3FE.....
615394 AM 5	MOOG INC (144A) 4.250 2027 12.....		02/04/2020.....	CITIZENS CAPITAL MARKETS.....		1,033,750	1,000,000	6,257	3FE.....
553777 AA 1	MTS SYSTEMS CORP (144A) 5.750 2027 08.....		02/26/2020.....	WELLS FARGO SECURITIES.....		2,050,000	2,000,000	4,153	4FE.....
641423 CD 8	NEVADA POWER CO 2.400 2030 05.....		01/28/2020.....	MIZUHO INTERNATIONAL PLC.....		2,992,200	3,000,000	0	1FE.....
62927# AA 4	NFL VENTURES LP 3.860 2028 10.....		01/07/2020.....	STONECASTLE SECURITIES LLC.....		17,622,619	16,661,422	162,569	1FE.....
66989H AR 9	NOVARTIS CAPITAL 2.200 2030 08.....	C.....	02/11/2020.....	CITIGROUP GLOBAL MARKETS.....		4,993,450	5,000,000	0	1FE.....
688225 AH 4	OSHKOSH CORP 3.100 2030 03.....		02/11/2020.....	WELLS FARGO SECURITIES.....		2,988,720	3,000,000	0	2FE.....
68902V AF 4	OTIS WORLDWIDE CORP (144) 2.565 2030 02.....		02/19/2020.....	BAS-MERRILL LYNCH.....		6,999,440	7,000,000	0	2FE.....
69867D AC 2	PANTHER BF AGGREGATOR 2 8.500 2027 05.....		02/27/2020.....	MORGAN STANLEY.....		1,025,000	1,000,000	25,264	4FE.....
737446 AQ 7	POST HOLDINGS INC (144A) 4.625 2030 04.....		02/11/2020.....	MORGAN STANLEY.....		500,000	500,000	0	4FE.....
69370C AB 6	PTC INC (144A) 3.625 2025 02.....		01/30/2020.....	J P MORGAN CHASE SECURITIES INC.....		500,000	500,000	0	3FE.....
69370C AC 4	PTC INC (144A) 4.000 2028 02.....		03/11/2020.....	VARIOUS.....		2,230,000	2,250,000	6,667	3FE.....
74456Q CB 0	PUBLIC SERVICE ELECTRIC 2.450 2030 01.....		01/07/2020.....	MIZUHO INTERNATIONAL PLC.....		1,995,400	2,000,000	0	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
78410G AC 8	SBA COMMUNICATIONS CORP 3.875 2027 02		01/21/2020	CITIGROUP GLOBAL MARKETS		250,000	250,000	0	4FE
827048 AV 1	SILGAN HOLDINGS (144A) 4.125 2028 02		02/20/2020	VARIOUS		1,110,750	1,100,000	13,108	3FE
835898 AH 0	SOTHEBY'S (144A) 7.375 2027 10		03/17/2020	UBS AG		1,665,000	2,000,000	68,424	4FE
85205T AK 6	SPIRIT AEROSYSTEMS INC 4.600 2028 06		02/26/2020	VARIOUS		2,027,500	2,000,000	14,183	3FE
85207U AE 5	SPRINT CORP 7.250 2021 09		03/13/2020	CREDIT SUISSE FIRST BOSTON		1,035,000	1,000,000	403	4FE
87612E BJ 4	TARGET CORP 2.350 2030 02		01/21/2020	GOLDMAN SACHS & CO		2,994,390	3,000,000	0	1FE
880451 AS 8	TENNESSEE GAS PIPELINE 7.000 2027 03		02/26/2020	KEYBANC CAPITAL MARK		2,143,160	1,710,000	54,198	2FE
880451 AZ 2	TENNESSEE GAS PIPELINE (2.900 2030 03		02/19/2020	CITIGROUP GLOBAL MARKETS		4,990,050	5,000,000	0	2FE
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		01/30/2020	U S BANCORP		6,079,530	6,000,000	49,833	2FE
89236T GU 3	TOYOTA MOTOR CREDIT 2.150 2030 02	C	02/10/2020	J P MORGAN CHASE SECURITIES INC		4,979,450	5,000,000	0	1FE
92047W AD 3	VALVOLINE INC (144A) 4.250 2030 02		02/27/2020	VARIOUS		2,247,500	2,250,000	1,653	3FE
92564R AD 7	VICI PROPERTIES (144A) 3.750 2027 02		01/22/2020	MORGAN STANLEY		250,000	250,000	0	3FE
92564R AE 5	VICI PROPERTIES (144A) 4.125 2030 08		02/24/2020	VARIOUS		3,310,000	3,250,000	4,813	3FE
941053 AJ 9	WASTE CONNECTIONS INC 3.500 2029 05		01/16/2020	U S BANCORP		1,825,152	1,708,000	13,284	2FE
958667 AC 1	WESTERN MIDSTREAM OPERAT 4.050 2030 02		01/09/2020	BARCLAYS CAPITAL INC		1,998,000	2,000,000	0	3FE
01626P AM 8	ALIMENTATION COUCHE - TA 2.950 2030 01	A	01/23/2020	WELLS FARGO SECURITIES		5,000,480	5,000,000	0	2FE
06368D CV 4	BANK OF MONTREAL 2.370 2025 02		01/15/2020	BMO CAPITAL MARKETS		1,999,980	2,000,000	0	1FE
06415E V9 3	BANK OF NOVA SCOTIA 2.160 2025 02		01/29/2020	SCOTIA CAPITAL		2,999,010	3,000,000	0	1FE
36168Q AE 4	GFL ENVIRONMENTAL INC (1 8.500 2027 05		03/12/2020	JEFFERIES & CO INC		1,312,500	1,250,000	39,844	5FE
44485H AA 2	GFL ENVIRONMENTAL INC (1 7.000 2026 06		03/05/2020	VARIOUS		2,126,250	2,000,000	37,333	5FE
628957 AE 2	NAV CANADA 7.560 2027 03		01/08/2020	RBC CAPITAL MARKETS		944,216	800,000	21,707	1FE
70632Z AK 7	PEMBINA PIPELINE CORP 4.020 2028 03		01/08/2020	CIBC WORLD MARKETS		2,124,720	2,000,000	23,129	2FE
70632Z AP 6	PEMBINA PIPELINE CORP 2.560 2023 06		01/06/2020	SCOTIA CAPITAL		2,007,180	2,000,000	5,330	2FE
780086 RQ 9	ROYAL BANK OF CANADA 2.328 2027 01		02/04/2020	RBC CAPITAL MARKETS		1,004,920	1,000,000	574	1FE
892329 BK 8	TOYOTA CREDIT CANADA INC 2.110 2025 02	B	02/19/2020	BMO CAPITAL MARKETS		1,499,505	1,500,000	0	1FE
03969A AP 5	ARDAGH PACKAGING (144A) 5.250 2027 08	D	02/26/2020	JANNEY MONTGOMERY SCOTT INC		1,038,750	1,000,000	15,021	4FE
191241 AH 1	COCA-COLA FEMSA SAB CV 2.750 2030 01	D	01/08/2020	CITIGROUP GLOBAL MARKETS		9,897,200	10,000,000	0	1FE
92676X AD 9	VIKING CRUISES LTD (144A 5.875 2027 09	D	03/03/2020	WELLS FARGO SECURITIES		1,735,000	2,000,000	55,486	4FE
17328R AY 5	CGCMT 2020-GC46 A4 2.477 2053 01		02/13/2020	CITIGROUP GLOBAL MARKETS		10,099,248	10,000,000	17,201	1Z
3899999	Total - Bonds - Industrial and Miscellaneous					204,345,405	203,204,422	869,232	XXX
8399997	Total - Bonds - Part 3					381,144,797	368,109,391	954,419	XXX
8399999	Total - Bonds					381,144,797	368,109,391	954,419	XXX

QE04.2

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		03/31/2020	VARIOUS	2,966,000	441,237	XXX	0	
024835 10 0	AMERICAN CAMPUS COMMUNITIES		02/05/2020	VARIOUS	1,808,000	83,323	XXX	0	
03027X 10 0	AMERICAN TOWER CORP		03/31/2020	VARIOUS	6,633,000	1,542,807	XXX	0	
03748R 75 4	APARTMENT INVT & MGMT CO-A		03/19/2020	VARIOUS	53,595,000	2,576,258	XXX	0	
053484 10 1	AVALONBAY COMMUNITIES INC		03/19/2020	VARIOUS	17,031,000	3,058,802	XXX	0	
105368 20 3	BRANDYWINE REALTY TRUST		03/04/2020	CITIGROUP NORTH AMERICA ALGO 505	3,591,000	52,707	XXX	0	
11120U 10 5	BRIXMOR PROPERTY GROUP INC		02/18/2020	VARIOUS	7,752,000	159,830	XXX	0	
133131 10 2	CAMDEN PROPERTY TRUST		02/28/2020	CITIGROUP NORTH AMERICA ALGO 505	181,000	19,220	XXX	0	
198287 20 3	COLUMBIA PROPERTY TRUST INC		03/31/2020	VARIOUS	14,364,000	174,746	XXX	0	
222795 50 2	COUSINS PROPERTIES INC		03/17/2020	VARIOUS	2,656,000	80,064	XXX	0	
22822V 10 1	CROWN CASTLE INTL		03/18/2020	VARIOUS	1,854,000	263,188	XXX	0	
229663 10 9	CUBESMART		03/17/2020	VARIOUS	4,983,000	128,876	XXX	0	
23283R 10 0	CYRUSONE INC		02/05/2020	VARIOUS	2,039,000	126,052	XXX	0	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
253868 10 3	DIGITAL REALTY TRUST INC.....		03/19/2020.....	VARIOUS.....	9,178.000	1,229,262	XXX	0	
264411 50 5	DUKE REALTY CORPORATION.....		03/31/2020.....	VARIOUS.....	16,522.000	554,919	XXX	0	
29444U 70 0	EQUINIX INC.....		03/13/2020.....	VARIOUS.....	2,916.000	1,739,561	XXX	0	
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		03/10/2020.....	VARIOUS.....	6,254.000	484,138	XXX	0	
30225T 10 2	EXTRA SPACE STORAGE INC.....		03/18/2020.....	VARIOUS.....	15,954.000	1,601,531	XXX	0	
35086T 10 9	FOUR CORNERS PROPERTY TRUST INC.....		02/19/2020.....	VARIOUS.....	26,034.000	826,003	XXX	0	
35904G 10 7	FRONT YARD RESIDENTIAL CORP CLASS B.....		01/27/2020.....	VARIOUS.....	7,690.000	90,991	XXX	0	
421946 10 4	HEALTHCARE REALTY TRUST INC.....		03/09/2020.....	VARIOUS.....	28,333.000	1,043,847	XXX	0	
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT.....		03/19/2020.....	CITIGROUP NORTH AMERICA ALGO 505.....	2,657.000	62,278	XXX	0	
42250P 10 3	HEALTHPEAK PROPERTIES INC.....		03/17/2020.....	VARIOUS.....	26,708.000	758,991	XXX	0	
444097 10 9	HUDSON PACIFIC PROPERTIES INC.....		03/19/2020.....	VARIOUS.....	12,762.000	377,349	XXX	0	
46187W 10 7	INVITATION HOMES INC.....		03/30/2020.....	VARIOUS.....	23,527.000	488,968	XXX	0	
46284V 10 1	IRON MOUNTAIN INC.....		02/24/2020.....	VARIOUS.....	32,233.000	1,092,453	XXX	0	
53223X 10 7	LIFE STORAGE INC.....		03/31/2020.....	VARIOUS.....	6,218.000	660,996	XXX	0	
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A.....		03/31/2020.....	VARIOUS.....	14,645.000	384,217	XXX	0	
58463J 30 4	MEDICAL PROPERTIES TRUST INC.....		03/03/2020.....	VARIOUS.....	5,762.000	128,208	XXX	0	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC.....		03/18/2020.....	VARIOUS.....	1,921.000	257,988	XXX	0	
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A.....		02/18/2020.....	BMO CAPITAL MARKETS CORP NORTH AMERICA C.....	1,911.000	46,936	XXX	0	
74340W 10 3	PROLOGIS INC.....		03/31/2020.....	VARIOUS.....	15,731.000	1,290,572	XXX	0	
74460D 10 9	PUBLIC STORAGE INC.....		03/19/2020.....	MERRILL LYNCH NORTH AMERICA ALGO 161.....	1,905.000	360,053	XXX	0	
74736A 10 3	QTS REALTY TRUST INC CL A.....		03/05/2020.....	VARIOUS.....	839.000	46,756	XXX	0	
756109 10 4	REALTY INCOME CORP.....		03/18/2020.....	VARIOUS.....	39,098.000	2,567,467	XXX	0	
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A.....		03/31/2020.....	VARIOUS.....	64,930.000	502,194	XXX	0	
78377T 10 7	RYMAN HOSPITALITY PROPERTIES.....		02/24/2020.....	VARIOUS.....	5,550.000	478,202	XXX	0	
78440X 10 1	SL GREEN REALTY CORP.....		02/24/2020.....	VARIOUS.....	14,874.000	1,394,416	XXX	0	
828806 10 9	SIMON PROPERTY GROUP INC.....		03/26/2020.....	VARIOUS.....	17,032.000	1,909,883	XXX	0	
84860W 30 0	SPIRIT REALTY CAPITAL INC.....		03/25/2020.....	VARIOUS.....	23,645.000	684,948	XXX	0	
85254J 10 2	STAG INDUSTRIAL INC.....		02/28/2020.....	CITIGROUP NORTH AMERICA ALGO 505.....	2,074.000	57,662	XXX	0	
862121 10 0	STORE CAPITAL CORPORATION.....		03/25/2020.....	VARIOUS.....	14,239.000	376,081	XXX	0	
866674 10 4	SUN COMMUNITIES INC.....		01/13/2020.....	MERRILL LYNCH NORTH AMERICA ALGO 161.....	115.000	17,618	XXX	0	
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		03/31/2020.....	VARIOUS.....	20,967.000	229,326	XXX	0	
876664 10 3	TAUBMAN CENTERS INC.....		02/07/2020.....	VARIOUS.....	12,042.000	420,291	XXX	0	
91704F 10 4	URBAN EDGE PROPERTIES.....		03/19/2020.....	VARIOUS.....	19,345.000	239,771	XXX	0	
91734M 10 3	US ECOLOGY INC.....		03/05/2020.....	DIST FROM PARTNERSHIP.....	125,276.000	6,260,112	XXX	0	
92276F 10 0	VENTAS INC.....		03/26/2020.....	BARCLAYS CAPITAL INC. NORTH AMERICA CASH.....	26,304.000	755,940	XXX	0	
92339V 10 0	VEREIT INC.....		03/18/2020.....	VARIOUS.....	47,910.000	303,349	XXX	0	
925652 10 9	VICI PROPERTIES INC.....		03/31/2020.....	VARIOUS.....	14,783.000	298,011	XXX	0	
929042 10 9	VORNADO REALTY TRUST.....		01/27/2020.....	VARIOUS.....	695.000	46,457	XXX	0	
95040Q 10 4	WELLTOWER INC.....		02/18/2020.....	VARIOUS.....	4,448.000	380,646	XXX	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					39,155,501	XXX	0	...XXX.....
9799997	Total - Common Stocks - Part 3.....					39,155,501	XXX	0	...XXX.....
9799999	Total - Common Stocks.....					39,155,501	XXX	0	...XXX.....
9899999	Total - Preferred and Common Stocks.....					39,155,501	XXX	0	...XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					420,300,298	XXX	954,419	...XXX.....

QE04.3

SCHEDULE D - PART 4

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

QE05.7

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value), 16-22 (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). Rows include various CUSIPs and descriptions like 'FNR 2001-55 PC CMO', 'FWLS 2016-SC02 1A CMO', and 'SCRT 2017-3 HT CMO'.

SCHEDULE D - PART 4

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

QE05.10

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	F o r e i g n	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
172973	5F 2		03/25/2020	PAID ON PRINCIPAL		852	852	811	562	0	289	0	289	0	852	0	0	0	7	02/25/2021	1FM
22541S	CC 0		03/28/2020	PAID ON PRINCIPAL		9,893	9,893	9,436	9,424	0	470	0	470	0	9,893	0	0	0	69	12/28/2033	1FM
22541S	CC 0		02/28/2020	RECOVERY OF PAR WRITE-OFF		0	(30)	(29)	(29)	0	0	0	0	0	(29)	0	29	29	0	12/28/2033	1FM
12647P	AJ 7		03/25/2020	PAID ON PRINCIPAL		149,155	149,155	144,015	144,888	0	4,268	0	4,268	0	149,155	0	0	0	1,032	08/25/2043	1FM
12649K	AC 1		03/25/2020	PAID ON PRINCIPAL		3,011,038	3,011,038	3,046,143	3,016,109	0	(5,071)	0	(5,071)	0	3,011,038	0	0	0	14,648	12/25/2044	1FM
12652C	AA 7		03/25/2020	PAID ON PRINCIPAL		1,066,684	1,066,684	1,078,267	1,075,984	0	(9,300)	0	(9,300)	0	1,066,684	0	0	0	5,760	10/25/2047	1FM
12652C	AC 3		03/25/2020	PAID ON PRINCIPAL		711,123	711,123	721,789	717,820	0	(6,698)	0	(6,698)	0	711,123	0	0	0	3,840	10/25/2047	1FM
126694	AA 6		03/25/2020	PAID ON PRINCIPAL		4,854	4,854	4,207	389	0	4,465	0	4,465	0	4,854	0	0	0	45	08/25/2035	1FM
126694	AA 6		03/25/2020	WRITTEN OFF		0	.6	.5	.1	0	(0)	0	(0)	0	0	0	(0)	(0)	0	08/25/2035	1FM
126694	JR 0		03/25/2020	PAID ON PRINCIPAL		25,221	25,221	22,573	11,033	0	14,188	0	14,188	0	25,221	0	0	0	244	11/25/2035	1FM
126694	JR 0		03/25/2020	WRITTEN OFF		0	1,643	1,470	719	0	(4)	0	(4)	0	714	0	(714)	(714)	8	11/25/2035	1FM
12545E	AD 8		03/25/2020	PAID ON PRINCIPAL		66,089	66,089	51,232	30,266	(0)	35,824	0	35,824	0	66,089	0	0	0	794	07/25/2037	1FM
12545E	AD 8		03/25/2020	WRITTEN OFF		0	107,889	83,642	49,412	0	(274)	0	(274)	0	49,138	0	(49,138)	(49,138)	1,121	07/25/2037	1FM
29977J	AB 2		03/25/2020	PAID ON PRINCIPAL		166,551	166,551	150,864	152,126	0	14,424	0	14,424	0	166,551	0	0	0	713	03/25/2043	1FM
29978C	AA 8		03/25/2020	PAID ON PRINCIPAL		419,036	419,036	414,322	414,577	0	4,459	0	4,459	0	419,036	0	0	0	2,616	02/25/2048	1FM
29978C	AD 2		03/25/2020	PAID ON PRINCIPAL		328,656	328,656	329,015	328,812	0	(156)	0	(156)	0	328,656	0	0	0	2,051	02/25/2048	1FM
33766W	AH 7		03/25/2020	PAID ON PRINCIPAL		87,570	87,570	88,336	88,292	0	(722)	0	(722)	0	87,570	0	0	0	519	11/25/2044	1FM
33850B	AC 1		03/25/2020	PAID ON PRINCIPAL		349,508	349,508	354,641	353,510	0	(4,002)	0	(4,002)	0	349,508	0	0	0	2,357	03/25/2047	1FM
33850T	AC 2		03/25/2020	PAID ON PRINCIPAL		1,761,664	1,761,664	1,745,974	1,749,335	0	12,329	0	12,329	0	1,761,664	0	0	0	10,845	03/25/2048	1FM
33850T	AE 8		03/25/2020	PAID ON PRINCIPAL		1,101,039	1,101,039	1,104,307	1,101,576	0	(538)	0	(538)	0	1,101,039	0	0	0	6,778	03/25/2048	1FM
3622EB	AC 2		03/25/2020	PAID ON PRINCIPAL		18,229	18,229	7,497	2,054	0	16,175	0	16,175	0	18,229	0	0	0	60	03/25/2037	1FM
36242D	UQ 4		03/25/2020	PAID ON PRINCIPAL		4,925	4,925	4,452	4,404	0	521	0	521	0	4,925	0	0	0	25	01/25/2035	1FM
362290	AP 3		03/25/2020	PAID ON PRINCIPAL		6,534	6,534	5,957	6,247	0	287	0	287	0	6,534	0	0	0	40	03/25/2037	1FM
362290	AP 3		03/25/2020	RECOVERY OF PAR WRITE-OFF		0	(789)	(719)	(754)	0	1	0	1	0	(753)	0	753	753	0	03/25/2037	1FM
466247	UP 6		03/25/2020	PAID ON PRINCIPAL		1,123	1,123	1,089	73	0	1,050	0	1,050	0	1,123	0	0	0	8	08/25/2020	1FM
466247	UP 6		03/25/2020	WRITTEN OFF		0	90	87	6	0	(6)	0	(6)	0	0	0	0	0	1	08/25/2020	1FM
46630G	AD 7		03/25/2020	PAID ON PRINCIPAL		6,097	6,097	5,381	5,000	0	1,098	0	1,098	0	6,097	0	0	0	42	07/25/2035	1FM
46641C	AU 5		03/25/2020	PAID ON PRINCIPAL		403,384	403,384	397,538	398,403	0	4,982	0	4,982	0	403,384	0	0	0	2,095	01/25/2044	1FM
46643K	AC 5		03/25/2020	PAID ON PRINCIPAL		143,752	143,752	144,560	144,260	0	(509)	0	(509)	0	143,752	0	0	0	539	10/25/2029	1FM
57643M	LE 2		03/25/2020	PAID ON PRINCIPAL		8,318	8,318	8,068	3,916	0	4,402	0	4,402	0	8,318	0	0	0	73	11/25/2035	1FM
74160M	DK 5		03/25/2020	PAID ON PRINCIPAL		6,986	6,986	7,150	7,041	0	(55)	0	(55)	0	6,986	0	0	0	46	02/25/2034	1FM
69371V	AA 5		03/25/2020	PAID ON PRINCIPAL		393,001	393,001	388,027	388,259	0	4,742	0	4,742	0	393,001	0	0	0	2,380	02/25/2048	1FM
69371V	AC 1		03/25/2020	PAID ON PRINCIPAL		541,469	541,469	540,792	540,679	0	790	0	790	0	541,469	0	0	0	3,280	02/25/2048	1FM
69375B	AC 1		03/25/2020	PAID ON PRINCIPAL		507,761	507,761	515,377	514,934	0	(7,173)	0	(7,173)	0	507,761	0	0	0	3,600	11/25/2049	1FE
81745R	AB 6		03/25/2020	PAID ON PRINCIPAL		261,529	261,529	232,301	234,799	0	26,729	0	26,729	0	261,529	0	0	0	1,205	03/25/2043	1FM
81744Y	AA 4		03/25/2020	PAID ON PRINCIPAL		181,147	181,147	160,800	161,154	(0)	19,993	0	19,993	0	181,147	0	0	0	665	04/25/2043	1FM
81744Y	AB 2		03/25/2020	PAID ON PRINCIPAL		264,302	264,302	238,994	239,518	0	24,784	0	24,784	0	264,302	0	0	0	1,043	04/25/2043	1FM
81745Q	AE 2		03/25/2020	PAID ON PRINCIPAL		200,658	200,658	204,107	202,528	0	(1,870)	0	(1,870)	0	200,658	0	0	0	959	01/25/2045	1FM
81746G	AA 1		03/25/2020	PAID ON PRINCIPAL		245,546	245,546	250,419	249,920	0	(4,374)	0	(4,374)	0	245,546	0	0	0	1,492	10/25/2047	1FM
81743A	AD 1		03/25/2020	PAID ON PRINCIPAL		258,108	258,108	262,141	261,982	0	(3,873)	0	(3,873)	0	258,108	0	0	0	1,486	12/25/2049	1FE
95002F	AC 8		03/25/2020	PAID ON PRINCIPAL		975,030	975,030	991,027	990,569	0	(15,539)	0	(15,539)	0	975,030	0	0	0	5,095	09/25/2049	1FE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase, Current Year's Amortization, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16-22 (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).

QE05.11

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase, Current Year's Amortization, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16-22 (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).

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	For rei gn	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 Admini- strative Symbol
42250P 10 3	HEALTHPEAK PROPERTIES INC.....		03/18/2020	VARIOUS.....	19,117,000	622,929	XXX	533,938	658,963	(125,025)	0	0	(125,025)	0	533,938	0	88,991	88,991	2,680	XXX	
44107P 10 4	HOST HOTELS & RESORTS INC.....		03/05/2020	VARIOUS.....	147,285,000	2,219,944	XXX	2,545,133	2,732,137	(187,004)	0	0	(187,004)	0	2,545,133	0	(325,189)	(325,189)	36,821	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES INC.....		03/31/2020	VARIOUS.....	7,878,000	228,011	XXX	228,935	296,607	(67,672)	0	0	(67,672)	0	228,935	0	(924)	(924)	22,625	XXX	
46187W 10 7	INVITATION HOMES INC.....		03/18/2020	VARIOUS.....	8,132,000	221,085	XXX	163,291	243,716	(80,425)	0	0	(80,425)	0	163,291	0	57,794	57,794	477	XXX	
46284V 10 1	IRON MOUNTAIN INC.....		03/09/2020	VARIOUS.....	32,233,000	962,053	XXX	1,092,453	0	0	0	0	0	0	1,092,453	0	(130,401)	(130,401)	0	XXX	
53223X 10 7	LIFE STORAGE INC.....		03/04/2020	CITIGROUP NA ALGO 505.....	982,000	115,919	XXX	106,331	106,331	0	0	0	0	0	106,331	0	9,588	9,588	1,051	XXX	
55303A 10 5	MGM GROWTH PROP LLC CLASS A.....		03/18/2020	VARIOUS.....	31,520,000	629,183	XXX	888,446	976,174	(87,728)	0	0	(87,728)	0	888,446	0	(259,263)	(259,263)	14,814	XXX	
58463J 30 4	MEDICAL PROPERTIES TRUST INC.....		03/31/2020	VARIOUS.....	42,762,000	755,245	XXX	791,097	902,706	(111,609)	0	0	(111,609)	0	791,097	0	(35,852)	(35,852)	11,118	XXX	
59522J 10 3	MID-AMERICA APT COMMUNITIES INC.....		03/04/2020	CITIGROUP NA ALGO 505.....	565,000	81,821	XXX	72,278	74,501	(2,223)	0	0	(2,223)	0	72,278	0	9,543	9,543	565	XXX	
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		01/15/2020	PRIOR YEAR INCOME.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	5,722	XXX	
720190 20 6	PIEDMONT OFFICE RLTY TRUST CL A.....		03/18/2020	VARIOUS.....	12,028,000	231,236	XXX	204,957	267,503	(62,546)	0	0	(62,546)	0	204,957	0	26,279	26,279	4,317	XXX	
74340W 10 3	PROLOGIS INC.....		03/17/2020	VARIOUS.....	7,589,000	570,630	XXX	445,626	676,483	(230,857)	0	0	(230,857)	0	445,626	0	125,004	125,004	3,433	XXX	
74460D 10 9	PUBLIC STORAGE INC.....		03/26/2020	WELLS FARGO NA ALGO 250.....	1,905,000	341,046	XXX	360,053	0	0	0	0	0	360,053	0	(19,007)	(19,007)	0	XXX		
74736A 10 3	QTS REALTY TRUST INC CL A.....		03/17/2020	VARIOUS.....	5,241,000	298,273	XXX	217,502	284,429	(66,928)	0	0	(66,928)	0	217,502	0	80,771	80,771	2,306	XXX	
756109 10 4	REALTY INCOME CORP.....		03/31/2020	VARIOUS.....	31,794,000	1,632,856	XXX	2,229,006	0	0	0	0	0	2,229,006	0	(596,150)	(596,150)	0	XXX		
758849 10 3	REGENCY CENTERS CORP.....		03/31/2020	VARIOUS.....	9,116,000	497,437	XXX	534,409	575,128	(40,720)	0	0	(40,720)	0	534,409	0	(36,972)	(36,972)	5,424	XXX	
76131V 20 2	RETAIL PROPERTIES OF AMER CL A.....		03/18/2020	MERRILL LYNCH NA ALGO 161.....	12,761,000	39,704	XXX	148,710	170,997	(22,287)	0	0	(22,287)	0	148,710	0	(109,007)	(109,007)	2,114	XXX	
78377T 10 7	RYMAN HOSPITALITY PROPERTIES.....		03/10/2020	VARIOUS.....	13,718,000	678,430	XXX	1,124,256	707,839	(61,785)	0	0	(61,785)	0	1,124,256	0	(445,826)	(445,826)	7,351	XXX	
78440X 10 1	SL GREEN REALTY CORP.....		03/10/2020	VARIOUS.....	14,874,000	1,096,580	XXX	1,394,416	0	0	0	0	0	1,394,416	0	(297,836)	(297,836)	0	XXX		
828806 10 9	SIMON PROPERTY GROUP INC.....		03/19/2020	VARIOUS.....	20,770,000	1,728,138	XXX	3,093,899	3,093,899	0	0	0	0	3,093,899	0	(1,365,762)	(1,365,762)	42,888	XXX		
862121 10 0	STORE CAPITAL CORPORATION.....		03/18/2020	VARIOUS.....	22,740,000	697,257	XXX	598,102	846,838	(248,735)	0	0	(248,735)	0	598,102	0	99,155	99,155	7,959	XXX	
866674 10 4	SUN COMMUNITIES INC.....		03/31/2020	VARIOUS.....	1,942,000	309,626	XXX	183,639	291,494	(107,855)	0	0	(107,855)	0	183,639	0	125,987	125,987	1,457	XXX	
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		03/18/2020	MKM HOLDINGS NA CASH 161.....	35,697,000	237,251	XXX	490,477	496,902	(6,425)	0	0	(6,425)	0	490,477	0	(253,226)	(253,226)	21,061	XXX	
876664 10 3	TAUBMAN CENTERS INC.....		02/10/2020	VARIOUS.....	50,648,000	1,951,885	XXX	1,619,877	1,200,261	(675)	0	0	(675)	0	1,619,877	0	332,008	332,008	0	XXX	
92339V 10 0	VEREIT INC.....		03/19/2020	VARIOUS.....	172,852,000	785,280	XXX	1,384,349	1,597,152	(212,803)	0	0	(212,803)	0	1,384,349	0	(599,070)	(599,070)	23,767	XXX	
925652 10 9	VICI PROPERTIES INC.....		03/18/2020	VARIOUS.....	103,864,000	1,657,979	XXX	1,946,053	2,653,725	(707,672)	0	0	(707,672)	0	1,946,053	0	(288,073)	(288,073)	30,900	XXX	
929042 10 9	VORNADO REALTY TRUST.....		03/31/2020	VARIOUS.....	21,903,000	926,219	XXX	1,381,365	1,456,550	(75,184)	0	0	(75,184)	0	1,381,365	0	(455,146)	(455,146)	57,167	XXX	
95040Q 10 4	WELLTOWER INC.....		03/17/2020	VARIOUS.....	26,647,000	1,402,301	XXX	1,965,070	1,815,434	(231,010)	0	0	(231,010)	0	1,965,070	0	(562,769)	(562,769)	22,461	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				31,237,776	31,237,776	XXX	36,886,620	32,670,337	(4,192,168)	0	0	(4,192,168)	0	36,865,176	0	(5,627,400)	(5,627,400)	424,841	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				31,237,776	31,237,776	XXX	36,886,620	32,670,337	(4,192,168)	0	0	(4,192,168)	0	36,865,176	0	(5,627,400)	(5,627,400)	424,841	XXX	XXX
9799999	Total - Common Stocks.....				31,237,776	31,237,776	XXX	36,886,620	32,670,337	(4,192,168)	0	0	(4,192,168)	0	36,865,176	0	(5,627,400)	(5,627,400)	424,841	XXX	XXX
9899999	Total - Preferred and Common Stocks.....				31,237,776	31,237,776	XXX	36,886,620	32,670,337	(4,192,168)	0	0	(4,192,168)	0	36,865,176	0	(5,627,400)	(5,627,400)	424,841	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				316,542,186	316,542,186	XXX	326,217,295	314,259,627	(4,190,030)	241,714	0	(3,948,316)	(22,929)	318,675,399	4,681	(2,862,362)	(2,857,681)	5,300,816	XXX	XXX

QE05.12

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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY.....	1.....	1.....	27,421,148	27,421,148	04/01/2020.....
	REPO - HSBC A TREASURY.....	1.....	1.....	204,965	204,965	04/01/2020.....
	REPO - JP A TREASURY.....	1.....	1.....	27,421,148	27,421,148	04/01/2020.....
	REPO - MIZUHO A TREASURY.....	1.....	1.....	27,421,148	27,421,148	04/01/2020.....
0199999.	U.S. Government - Issuer Obligations.....			82,468,409	82,468,409	XXX
0599999.	Total - U.S. Government.....			82,468,409	82,468,409	XXX
Totals						
6399999.	Total - Issuer Obligations.....			82,468,409	82,468,409	XXX
7099999.	Subtotal - Bonds.....			82,468,409	82,468,409	XXX
9999999.	Totals.....			82,468,409	82,468,409	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(76,859,493) Book/Adjusted Carrying Value \$.....(76,859,493)
- Average balance for the year: Fair Value \$.....98,039,867 Book/Adjusted Carrying Value \$.....98,039,867
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....82,468,409 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 Lien 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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles, CA.....	.....0.000	.....0	.....0	.....1,016,650	.....600,927	.....511,954	XXX
Bankers Trust.....	Phoenix, AZ.....	.....0.000	.....0	.....0	.....779,982	.....332,376	.....537,308	XXX
JP Morgan Chase.....	San Antonio, TX.....	.....0.000	.....0	.....0	.....2,743,242	.....1,200,315	.....1,447,541	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....241,903	.....294,811	.....252,356	XXX
Midfirst Bank.....	Denver, CO.....	.....0.000	.....0	.....0	.....820,498	.....1,074,009	.....609,540	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....796,227	.....1,264,591	.....1,619,690	XXX
US Bank.....	St Paul, MN.....	.....0.000	.....0	.....0	.....2,722,882	.....3,835,136	.....3,120,416	XXX
Wells Fargo.....	San Francisco, CA.....	.....0.000	.....0	.....0	.....4,120,291	.....2,584,327	.....3,115,680	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....163,652	.....488,447	.....153,145	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....982,169	.....1,301,849	.....752,304	XXX
CIBC Mellon.....	Toronto, ON.....	.....0.000	.....0	.....0	.....0	.....13,500	.....652,378	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....864,076	.....992,580	.....125,723	XXX
JP Morgan Chase Bank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....1,151,122	.....2,291,341	.....674,669	XXX
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....3,544,042	.....1,503,766	.....(151,982)	XXX
TD Bank.....	Toronto, ON.....	.....0.000	.....0	.....0	.....17,445,366	.....14,258,575	.....18,799,680	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....37,392,103	.....32,036,550	.....32,220,403	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....37,392,103	.....32,036,550	.....32,220,403	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....0	.....(152,863)	.....(90,476)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....37,392,103	.....31,883,686	.....32,129,927	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	DISH DBS CORP.....		03/12/2020.....	5.125	05/01/2020.....	1,991,600	42,708	(37,630)
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					1,991,600	42,708	(37,630)
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,991,600	42,708	(37,630)
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					1,991,600	42,708	(37,630)
8399999	Subtotals - Bonds.....					1,991,600	42,708	(37,630)
8899999	Total - Cash Equivalents.....					1,991,600	42,708	(37,630)

QE14



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	34	0	0	34,153
2. Alaska.....AK	0	0	0	0	(7)	0	0	328
3. Arizona.....AZ	0	0	0	0	181	0	0	58,610
4. Arkansas.....AR	0	0	0	0	28	0	0	57,062
5. California.....CA	0	0	0	0	57	517,935	0	55,304
6. Colorado.....CO	0	0	0	0	(211)	0	0	33,937
7. Connecticut.....CT	0	0	0	0	19	0	0	23,787
8. Delaware.....DE	0	0	0	0	(10)	0	0	3,226
9. District of Columbia.....DC	0	0	0	0	10	0	0	57,359
10. Florida.....FL	0	0	0	0	124	0	0	93,765
11. Georgia.....GA	0	0	0	0	947	0	0	107,589
12. Hawaii.....HI	0	0	0	0	(24)	0	0	3,910
13. Idaho.....ID	0	0	0	0	(3)	0	0	153
14. Illinois.....IL	0	0	0	0	177	187,965	0	102,970
15. Indiana.....IN	0	0	0	0	3	0	0	(8,991)
16. Iowa.....IA	0	0	0	0	20	0	0	81,620
17. Kansas.....KS	0	0	0	0	15	0	0	8,924
18. Kentucky.....KY	0	0	0	0	28	0	0	24,578
19. Louisiana.....LA	0	0	0	0	63	0	0	74,485
20. Maine.....ME	0	0	0	0	5	0	0	18,038
21. Maryland.....MD	0	0	0	0	7	0	0	6,460
22. Massachusetts.....MA	0	0	0	0	11	0	0	43,438
23. Michigan.....MI	0	0	0	0	(13)	0	0	23,586
24. Minnesota.....MN	0	0	0	0	(6)	0	0	56,235
25. Mississippi.....MS	0	0	0	0	137	0	0	64,566
26. Missouri.....MO	0	0	0	0	(18)	0	0	33,628
27. Montana.....MT	0	0	60,700	1	(6,039)	0	0	18,101
28. Nebraska.....NE	0	0	0	0	(3)	0	0	26,870
29. Nevada.....NV	0	0	0	0	1	0	0	12,202
30. New Hampshire.....NH	0	0	0	0	(10)	0	0	4,947
31. New Jersey.....NJ	0	0	0	0	20	0	0	16,777
32. New Mexico.....NM	0	0	0	0	(3)	0	0	(919)
33. New York.....NY	0	0	480	0	(628)	6,743,316	1	14,551
34. North Carolina.....NC	0	0	0	0	96	0	0	83,272
35. North Dakota.....ND	0	0	0	0	18	0	0	18,201
36. Ohio.....OH	0	0	0	0	57	0	0	47,253
37. Oklahoma.....OK	0	0	0	0	8	0	0	2,643
38. Oregon.....OR	0	0	0	0	(5)	0	0	2,856
39. Pennsylvania.....PA	0	0	0	0	51	2	1	29,170
40. Rhode Island.....RI	0	0	0	0	(32)	0	0	2,695
41. South Carolina.....SC	0	0	0	0	25	0	0	21,620
42. South Dakota.....SD	0	0	0	0	(22)	0	0	18,024
43. Tennessee.....TN	0	0	0	0	36	0	0	38,845
44. Texas.....TX	0	0	0	0	116	0	0	102,457
45. Utah.....UT	0	0	0	0	(21)	0	0	40,966
46. Vermont.....VT	0	0	0	0	(7)	0	0	973
47. Virginia.....VA	0	0	0	0	108	0	0	128,385
48. Washington.....WA	0	0	0	0	(14)	0	0	14,680
49. West Virginia.....WV	0	0	0	0	707	0	0	94,350
50. Wisconsin.....WI	0	0	0	0	40	0	0	106,233
51. Wyoming.....WY	0	0	0	0	0	0	0	1,936
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	7	0	0	2,319
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	26,175
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	59
59. Totals.....	0	0	61,180	1	(3,918)	7,449,218	2	1,934,362

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	0	0	0	53
58002. Other Alien Combined.....	0	0	0	0	0	0	0	6
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	59



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	51	0	0	50,797
2. Alaska.....AK	0	0	0	0	(22)	0	0	1,026
3. Arizona.....AZ	0	0	0	0	125	0	0	40,261
4. Arkansas.....AR	0	0	0	0	19	0	0	39,365
5. California.....CA	0	0	0	0	166	0	0	161,326
6. Colorado.....CO	0	0	0	0	(411)	0	0	66,082
7. Connecticut.....CT	0	0	0	0	98	0	0	123,600
8. Delaware.....DE	0	0	0	0	(49)	0	0	16,236
9. District of Columbia.....DC	0	0	0	0	9	0	0	48,568
10. Florida.....FL	0	0	0	0	318	0	0	239,893
11. Georgia.....GA	0	0	0	0	1,946	0	0	221,137
12. Hawaii.....HI	0	0	0	0	(14)	0	0	2,201
13. Idaho.....ID	0	0	0	0	(0)	0	0	3
14. Illinois.....IL	0	0	0	0	328	375,000	1	190,833
15. Indiana.....IN	0	0	0	0	2	0	0	(5,001)
16. Iowa.....IA	0	0	0	0	6	0	0	24,292
17. Kansas.....KS	0	0	0	0	22	0	0	13,404
18. Kentucky.....KY	0	0	0	0	21	0	0	18,586
19. Louisiana.....LA	0	0	0	0	41	0	0	48,171
20. Maine.....ME	0	0	0	0	8	0	0	25,284
21. Maryland.....MD	0	0	0	0	36	0	0	31,018
22. Massachusetts.....MA	0	0	0	0	4	0	0	15,211
23. Michigan.....MI	0	0	0	0	(18)	0	0	34,240
24. Minnesota.....MN	0	0	0	0	(5)	0	0	48,257
25. Mississippi.....MS	0	0	0	0	24	0	0	11,147
26. Missouri.....MO	0	0	0	0	(5)	0	0	9,623
27. Montana.....MT	0	0	0	0	31	0	0	18,059
28. Nebraska.....NE	0	0	0	0	(3)	0	0	30,040
29. Nevada.....NV	0	0	0	0	1	0	0	12,733
30. New Hampshire.....NH	0	0	0	0	(30)	0	0	15,499
31. New Jersey.....NJ	0	0	0	0	28	0	0	23,455
32. New Mexico.....NM	0	0	0	0	(45)	0	0	(12,494)
33. New York.....NY	0	0	0	0	110	0	0	49,538
34. North Carolina.....NC	0	0	0	0	192	0	0	166,271
35. North Dakota.....ND	0	0	0	0	13	0	0	13,867
36. Ohio.....OH	0	0	0	0	49	0	0	40,887
37. Oklahoma.....OK	0	0	0	0	45	0	0	15,263
38. Oregon.....OR	0	0	0	0	(32)	0	0	18,450
39. Pennsylvania.....PA	0	0	0	0	160	0	0	92,049
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	54	0	0	46,723
42. South Dakota.....SD	0	0	0	0	(17)	0	0	13,865
43. Tennessee.....TN	0	0	0	0	91	0	0	97,776
44. Texas.....TX	0	0	0	0	119	0	0	105,019
45. Utah.....UT	0	0	0	0	(9)	0	0	17,959
46. Vermont.....VT	0	0	0	0	(34)	0	0	5,038
47. Virginia.....VA	0	0	0	0	27	0	0	31,909
48. Washington.....WA	0	0	0	0	(61)	0	0	65,576
49. West Virginia.....WV	0	0	0	0	245	0	0	32,715
50. Wisconsin.....WI	0	0	0	0	17	0	0	44,319
51. Wyoming.....WY	0	0	0	0	0	0	0	2,474
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	26	0	0	9,400
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	91,391
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	3,676	375,000	1	2,523,337

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

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	3	0	0	3,367
2. Alaska.....AK	0	0	0	0	(20)	0	0	915
3. Arizona.....AZ	0	0	0	0	8	0	0	2,621
4. Arkansas.....AR	0	0	0	0	5	0	0	9,529
5. California.....CA	0	0	0	0	17	0	0	16,333
6. Colorado.....CO	0	0	0	0	(75)	0	0	12,038
7. Connecticut.....CT	0	0	0	0	2	0	0	2,954
8. Delaware.....DE	0	0	0	0	(1)	0	0	485
9. District of Columbia.....DC	0	0	0	0	0	0	0	769
10. Florida.....FL	0	0	0	0	49	0	0	36,938
11. Georgia.....GA	0	0	0	0	65	0	0	7,360
12. Hawaii.....HI	0	0	0	0	(5)	0	0	855
13. Idaho.....ID	0	0	0	0	(20)	0	0	938
14. Illinois.....IL	0	0	0	0	7	0	0	4,316
15. Indiana.....IN	0	0	0	0	0	0	0	(1,011)
16. Iowa.....IA	0	0	0	0	2	0	0	9,231
17. Kansas.....KS	0	0	0	0	13	0	0	7,952
18. Kentucky.....KY	0	0	0	0	6	0	0	5,129
19. Louisiana.....LA	0	0	0	0	7	0	0	8,771
20. Maine.....ME	0	0	0	0	1	0	0	3,280
21. Maryland.....MD	0	0	0	0	8	0	0	6,673
22. Massachusetts.....MA	0	0	0	0	2	0	0	7,606
23. Michigan.....MI	0	0	0	0	(3)	0	0	5,364
24. Minnesota.....MN	0	0	0	0	(1)	0	0	8,108
25. Mississippi.....MS	0	0	0	0	4	0	0	2,058
26. Missouri.....MO	0	0	0	0	(2)	0	0	3,556
27. Montana.....MT	0	0	0	0	5	0	0	2,830
28. Nebraska.....NE	0	0	0	0	(1)	0	0	5,887
29. Nevada.....NV	0	0	0	0	0	0	0	1,886
30. New Hampshire.....NH	0	0	0	0	(2)	0	0	1,112
31. New Jersey.....NJ	0	0	0	0	10	0	0	8,499
32. New Mexico.....NM	0	0	0	0	(3)	0	0	(963)
33. New York.....NY	0	0	0	0	82	1,250,000	3	36,592
34. North Carolina.....NC	0	0	0	0	12	0	0	10,683
35. North Dakota.....ND	0	0	0	0	1	0	0	667
36. Ohio.....OH	0	0	0	0	5	0	0	3,880
37. Oklahoma.....OK	0	0	0	0	20	0	0	6,907
38. Oregon.....OR	0	0	0	0	(2)	0	0	866
39. Pennsylvania.....PA	0	0	0	0	16	50,000	1	9,219
40. Rhode Island.....RI	0	0	0	0	(6)	0	0	484
41. South Carolina.....SC	0	0	0	0	3	0	0	2,177
42. South Dakota.....SD	0	0	0	0	(3)	0	0	2,810
43. Tennessee.....TN	0	0	0	0	3	0	0	3,545
44. Texas.....TX	0	0	0	0	33	0	0	28,944
45. Utah.....UT	0	0	0	0	(1)	0	0	2,301
46. Vermont.....VT	0	0	0	0	(6)	0	0	927
47. Virginia.....VA	0	0	0	0	11	0	0	13,514
48. Washington.....WA	0	0	0	0	(3)	0	0	3,428
49. West Virginia.....WV	0	0	0	0	12	0	0	1,570
50. Wisconsin.....WI	0	0	0	0	2	0	0	5,312
51. Wyoming.....WY	0	0	0	0	0	0	0	821
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	25
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	197,423
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	261	1,300,000	4	517,478

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

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	8	0	0	7,889
2. Alaska.....AK	0	0	0	0	(3)	0	0	158
3. Arizona.....AZ	0	0	0	0	10	0	0	3,355
4. Arkansas.....AR	0	0	0	0	4	0	0	7,487
5. California.....CA	0	0	0	0	55	0	0	53,584
6. Colorado.....CO	0	0	0	0	(100)	0	0	16,008
7. Connecticut.....CT	0	0	0	0	4	0	0	5,131
8. Delaware.....DE	0	0	0	0	(3)	0	0	1,139
9. District of Columbia.....DC	0	0	0	0	1	0	0	3,187
10. Florida.....FL	0	0	0	0	47	0	0	35,314
11. Georgia.....GA	0	0	0	0	126	0	0	14,369
12. Hawaii.....HI	0	0	0	0	(1)	0	0	157
13. Idaho.....ID	0	0	0	0	(31)	0	0	1,449
14. Illinois.....IL	0	0	0	0	18	0	0	10,174
15. Indiana.....IN	0	0	0	0	1	0	0	(2,731)
16. Iowa.....IA	0	0	0	0	2	0	0	6,316
17. Kansas.....KS	0	0	0	0	7	0	0	4,445
18. Kentucky.....KY	0	0	0	0	3	0	0	2,488
19. Louisiana.....LA	0	0	0	0	7	0	0	7,797
20. Maine.....ME	0	0	0	0	2	0	0	6,295
21. Maryland.....MD	0	0	0	0	11	0	0	9,236
22. Massachusetts.....MA	0	0	0	0	3	0	0	12,153
23. Michigan.....MI	0	0	0	0	(5)	0	0	10,287
24. Minnesota.....MN	0	0	0	0	(2)	0	0	18,178
25. Mississippi.....MS	0	0	0	0	17	0	0	7,974
26. Missouri.....MO	0	0	0	0	(3)	0	0	5,491
27. Montana.....MT	0	0	0	0	5	0	0	2,622
28. Nebraska.....NE	0	0	0	0	(1)	0	0	12,680
29. Nevada.....NV	0	0	0	0	0	0	0	2,653
30. New Hampshire.....NH	0	0	0	0	(2)	0	0	1,135
31. New Jersey.....NJ	0	0	0	0	8	0	0	6,457
32. New Mexico.....NM	0	0	0	0	(2)	0	0	(445)
33. New York.....NY	0	0	0	0	14	0	0	6,313
34. North Carolina.....NC	0	0	0	0	16	0	0	13,696
35. North Dakota.....ND	0	0	0	0	1	0	0	600
36. Ohio.....OH	0	0	0	0	9	0	0	7,461
37. Oklahoma.....OK	0	0	0	0	11	0	0	3,610
38. Oregon.....OR	0	0	0	0	(2)	0	0	1,241
39. Pennsylvania.....PA	0	0	0	0	12	0	0	7,155
40. Rhode Island.....RI	0	0	0	0	(16)	0	0	1,343
41. South Carolina.....SC	0	0	0	0	2	0	0	2,031
42. South Dakota.....SD	0	0	0	0	(3)	0	0	2,773
43. Tennessee.....TN	0	0	0	0	7	0	0	7,533
44. Texas.....TX	0	0	0	0	22	0	0	19,723
45. Utah.....UT	0	0	0	0	(1)	0	0	2,684
46. Vermont.....VT	0	0	0	0	(6)	0	0	849
47. Virginia.....VA	0	0	0	0	12	0	0	13,890
48. Washington.....WA	0	0	0	0	(4)	0	0	4,219
49. West Virginia.....WV	0	0	0	0	17	0	0	2,225
50. Wisconsin.....WI	0	0	0	0	4	0	0	10,125
51. Wyoming.....WY	0	0	0	0	0	0	0	549
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	2	0	0	592
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	128,657
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	278	0	0	509,698

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2020

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....119,661	.....98,559	.....(340,422)

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0