PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2021

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

20th day of July, 2021

Notary Public

My Commission Expires January 31, 2026

RENEE KAY RANTA
NOTARY PUBLIC
Minnesota
My Commission Expires January 31, 2026

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	14,284,047,236	0	14,284,047,236	14,407,530,195
2. Stocks:				
2.1 Preferred stocks	2,055,800	0	2,055,800	1,195,000
2.2 Common stocks	2,184,400,734	10,092,135	2,174,308,599	2,067,886,564
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)	25,586,685	0	25,586,685	26,256,765
4.2 Properties held for the production of income (less $.....0 encumbrances)	897,992,956	0	897,992,956	906,520,696
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....36,587,693), cash equivalents ($.....453,038,754) and short-term investments ($.....0)	489,626,447	0	489,626,447	190,598,398
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	763,386,508	23,126,285	740,260,223	648,170,158
9. Receivables for securities	857,100	0	857,100	255,059
10. Securities lending reinvested collateral assets	106,325,892	0	106,325,892	64,201,437
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,754,279,357	33,218,420	18,721,060,937	18,312,614,273
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	121,466,173	0	121,466,173	119,419,254
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	927,747,989	48,546,077	879,201,912	818,878,993
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(1,272,537) earned but unbilled premiums)	1,405,770,794	3,759,426	1,402,011,369	1,256,821,903
15.3 Accrued retrospective premiums ($.....20,034,075) and contracts subject to redetermination ($.....0)	20,034,075	1,606,572	18,427,503	17,230,204
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	19,674,499	0	19,674,499	22,457,732
16.2 Funds held by or deposited with reinsured companies	2,522,401	0	2,522,401	2,578,875
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	4,791,137	0	4,791,137	6,562,097
18.2 Net deferred tax asset	320,465,512	88,800,443	231,665,069	224,239,702
19. Guaranty funds receivable or on deposit	(167,671)	0	(167,671)	23,517
20. Electronic data processing equipment and software	674	0	674	4,721
21. Furniture and equipment, including health care delivery assets ($.....0)	16,524,376	16,524,376	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	13,385,946	0	13,385,946	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	105,590,716	3,074,380	102,516,337	100,983,036
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	21,712,085,978	195,529,693	21,516,556,286	20,881,814,306
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	21,712,085,978	195,529,693	21,516,556,286	20,881,814,306

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Equities and deposits in pools and associations	30,691,639	0	30,691,639	31,794,880
2502. COLI supplemental benefits trust	25,302,608	0	25,302,608	24,005,544
2503. Real estate operating fund	20,338,109	1,599,047	18,739,062	18,848,396
2598. Summary of remaining write-ins for Line 25 from overflow page	29,258,360	1,475,332	27,783,027	26,334,216
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	105,590,716	3,074,380	102,516,337	100,983,036

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,397,743,946)	8,997,558,466	8,673,303,142
2.	Reinsurance payable on paid losses and loss adjustment expenses	325,180,009	366,920,184
3.	Loss adjustment expenses	1,942,915,372	1,911,322,074
4.	Commissions payable, contingent commissions and other similar charges	147,077,088	205,013,542
5.	Other expenses (excluding taxes, licenses and fees)	127,595,855	138,659,359
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,972,460	76,936,677
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....83,421,903 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	3,187,607,650	3,042,568,573
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,660,103	14,020,345
12.	Ceded reinsurance premiums payable (net of ceding commissions)	120,427,241	66,240,762
13.	Funds held by company under reinsurance treaties	311,162	243,981
14.	Amounts withheld or retained by company for account of others	21,690,334	21,351,860
15.	Remittances and items not allocated	26,467,825	22,576,676
16.	Provision for reinsurance (including $.....519,670 certified)	5,488,596	5,488,596
17.	Net adjustments in assets and liabilities due to foreign exchange rates	62,451,149	67,366,471
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	2,885,720
20.	Derivatives	0	0
21.	Payable for securities	6,211,792	933,013
22.	Payable for securities lending	106,325,892	64,201,437
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	58,852,540	62,785,634
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,215,793,534	14,742,818,045
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	15,215,793,534	14,742,818,045
29.	Aggregate write-ins for special surplus funds	10,997,384	11,211,628
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)	3,031,382,835	2,869,402,100
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,300,762,751	6,138,996,260
38.	Totals (Page 2, Line 28, Col. 3)	21,516,556,286	20,881,814,306

DETAILS OF WRITE-INS

2501.	Other liabilities	43,366,227	43,416,891
2502.	Investment real estate liability	24,855,261	28,921,851
2503.	Retroactive reinsurance reserve assumed	292,376	292,401
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,661,323)	(9,845,509)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	58,852,540	62,785,634
2901.	Special surplus from retroactive reinsurance	10,997,384	11,211,628
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)	10,997,384	11,211,628
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 $.....108,660,083)	116,392,805	184,915,544	344,967,610
1.2 Assumed (written $.....3,374,472,788)	3,230,967,975	3,061,563,815	6,270,532,057
1.3 Ceded (written $.....85,429,546)	88,940,105	149,207,903	276,826,669
1.4 Net (written $.....3,397,703,325)	3,258,420,676	3,097,271,456	6,338,672,999
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,013,955,929):			
2.1 Direct	55,562,719	196,777,960	282,649,864
2.2 Assumed	1,893,876,737	1,949,851,642	3,575,057,640
2.3 Ceded	33,295,111	164,989,293	235,435,388
2.4 Net	1,916,144,345	1,981,640,309	3,622,272,116
3. Loss adjustment expenses incurred	336,388,063	209,832,795	609,021,617
4. Other underwriting expenses incurred	967,830,261	929,013,763	1,851,078,244
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,220,362,669	3,120,486,867	6,082,371,977
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	38,058,007	(23,215,411)	256,301,022
INVESTMENT INCOME			
9. Net investment income earned	274,907,660	265,780,619	715,927,432
10. Net realized capital gains (losses) less capital gains tax of $.....4,018,679	9,639,045	(86,864,621)	(87,632,483)
11. Net investment gain (loss) (Lines 9 + 10)	284,546,705	178,915,997	628,294,949
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,058,613 amount charged off $.....8,403,999)	(7,345,386)	(5,598,887)	(11,308,311)
13. Finance and service charges not included in premiums	11,257,201	9,133,715	19,894,741
14. Aggregate write-ins for miscellaneous income	2,327,642	(1,251,038)	730,109
15. Total other income (Lines 12 through 14)	6,239,457	2,283,790	9,316,538
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	328,844,169	157,984,376	893,912,509
17. Dividends to policyholders	4,284,818	4,186,186	8,575,335
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)	324,559,350	153,798,190	885,337,173
19. Federal and foreign income taxes incurred	66,058,037	35,197,770	136,332,772
20. Net income (Line 18 minus Line 19) (to Line 22)	258,501,313	118,600,419	749,004,402
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,138,996,260	5,868,725,032	5,868,725,032
22. Net income (from Line 20)	258,501,313	118,600,419	749,004,402
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 $.....14,224,680	139,277,574	18,203,568	38,940,192
25. Change in net unrealized foreign exchange capital gain (loss)	4,552,790	(13,269,701)	305,999
26. Change in net deferred income tax	13,651,120	8,119,205	14,322,267
27. Change in nonadmitted assets	11,783,694	(11,997,719)	(2,005,278)
28. Change in provision for reinsurance	0	0	(296,354)
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	(266,000,000)	(469,000,000)	(530,000,000)
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)	161,766,491	(349,344,228)	270,271,228
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,300,762,751	5,519,380,804	6,138,996,260
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	1,475,956	16,589	1,770,136
1402. Profit and loss, miscellaneous	1,035,748	(384,057)	(302,485)
1403. Other assets tri-party/tax credit bond income	14,375	22,060	41,639
1498. Summary of remaining write-ins for Line 14 from overflow page	(198,437)	(905,630)	(779,181)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	2,327,642	(1,251,038)	730,109
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	3,252,381,060	3,064,399,273	6,434,616,885
2.	Net investment income	316,459,359	303,651,425	797,014,593
3.	Miscellaneous income	6,060,565	2,283,790	9,226,755
4.	Total (Lines 1 through 3)	3,574,900,984	3,370,334,488	7,240,858,232
5.	Benefit and loss related payments	1,630,789,490	1,597,812,406	3,110,266,416
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,351,977,844	1,317,731,521	2,449,052,522
8.	Dividends paid to policyholders	3,645,061	4,213,628	9,294,824
9.	Federal and foreign income taxes paid (recovered) net of $.....3,371,501 tax on capital gains (losses)	68,305,757	241,513	144,573,148
10.	Total (Lines 5 through 9)	3,054,718,151	2,919,999,068	5,713,186,912
11.	Net cash from operations (Line 4 minus Line 10)	520,182,833	450,335,420	1,527,671,321
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,779,147,948	585,777,615	2,033,387,918
	12.2 Stocks	42,489,180	52,548,764	102,981,175
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	30,388
	12.5 Other invested assets	45,930,649	31,271,901	60,897,715
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	55,603	(3,270)	130,439
	12.7 Miscellaneous proceeds	5,457,671	101,555,286	96,360,991
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,873,081,052	771,150,295	2,293,788,626
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,674,913,589	656,721,155	3,270,796,578
	13.2 Stocks	35,014,046	53,641,820	100,141,495
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	11,386,703	21,059,103	107,839,255
	13.5 Other invested assets	90,515,242	64,338,995	170,367,891
	13.6 Miscellaneous applications	42,726,496	2,125,474	5,409,243
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,854,556,077	797,886,546	3,654,554,462
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)	18,524,975	(26,736,251)	(1,360,765,836)
	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	266,000,000	469,000,000	530,000,000
	16.6 Other cash provided (applied)	26,320,240	25,109,008	(14,183,744)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(239,679,760)	(443,890,992)	(544,183,744)
	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)	299,028,049	(20,291,822)	(377,278,260)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	190,598,398	567,876,658	567,876,658
	19.2 End of period (Line 18 plus Line 19.1)	489,626,447	547,584,836	190,598,398

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

20.0001	Exchange of bonds	4,407,120	18,934,020	22,070,630
20.0002	Stock distribution from limited partnership	1,739,465	8,581,917	12,536,939
20.0003	Income payment received in securities	504,755	594,858	1,123,800
20.0004	Other assets tri-party/tax credit bonds	43,460	47,470	95,530
20.0005	Exchange of stock	0	0	2,526,032
20.0006	Bonds exchanged for stock	0	0	1,580,250
20.0007	Real estate donation	0	0	195,804

NOTES TO FINANCIAL STATEMENTS

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.

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2021	December 31, 2020
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 258,501,313	$ 749,004,402
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	$ 258,501,313	$ 749,004,402
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,300,762,751	$ 6,138,996,260
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,300,762,751	$ 6,138,996,260

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   In May 2020, the NAIC issued updated guidance to SSAP No. 2R, *Cash, Cash Equivalents, Drafts, and Short-Term Investments*, that requires cash liquidity pools to be reported on Schedule E – Part 2 as cash equivalents. For reporting entities that have to reclassify cash liquidity pools to a cash equivalent from a different investment schedule, the updated guidance requires the reporting entity to complete the reclassification effective January 1, 2021. The updated guidance is intended to provide more consistency in reporting of cash liquidity pools that were previously reported on various investment schedules based on the nature of the majority of the investments held in the pool.

   The Company reclassified its share of the Travelers Money Market Liquidity Pool (TRVMMLP) from short-term investments to cash equivalents in the quarter ending March 31, 2021. The reclassification of the TRVMMLP had no impact on total assets, surplus or net income.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

   1. The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon

NOTES TO FINANCIAL STATEMENTS

actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

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

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

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2021.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	337,725
2. 12 Months or Longer	$	10,771

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

1. Less than 12 Months	$	25,692,983
2. 12 Months or Longer	$	1,316,793

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

R. Reporting Entity's Share of Cash Pool by Asset Type:

	Asset Type	Percent Share
(1)	Cash	1.1 %
(2)	Cash Equivalents	49.2 %
(3)	Short-Term Investments	49.7 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2021, the Company paid ordinary dividends totaling $266 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 133	$ —	$ 133
June 23, 2021	133	—	133

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of June 30, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 68,495,437	$ —	$ —	$ 68,495,437
Preferred stock					
Perpetual	2,055,800	—	—	—	2,055,800
Common stock					
Industrial and miscellaneous	128,293,756	—	2,374,667	—	130,668,423
Total securities at fair value	$ 130,349,556	$ 68,495,437	$ 2,374,667	$ —	$ 201,219,660

At June 30, 2021, the Company also holds Level 2 U.S special revenue and special assessment obligations bonds measured and reported at their fair value of zero.

NOTES TO FINANCIAL STATEMENTS

Reconciliation of Level 3 securities during the reporting period:

Description	Beginning Balance 4/1/2021	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ —	$ —	$ —	$ 31	$ (31)
Common stock	2,304,130	—	—	—	70,537
Total	$ 2,304,130	$ —	$ —	$ 31	$ 70,506

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2021
Bonds	$ —	$ —	$ —	$ —	$ —
Common stock	—	—	—	—	2,374,667
Total	$ —	$ —	$ —	$ —	$ 2,374,667

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 June 30, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 453,038,754	$ 453,038,754	$ 61,959,245	$ 391,079,509	$ —	$ —	$ —
Long-term bonds	15,130,919,540	14,284,047,236	654,151,520	14,396,969,948	79,798,072	—	—
Preferred stock	2,055,800	2,055,800	2,055,800	—	—	—	—
Common stock	130,668,423	130,668,423	128,293,756	—	2,374,667	—	—

In the quarter ending March 31, 2021, the Company reclassified its investment in the TRVMMLP from short-term bonds to cash equivalents. See Note 2 for a discussion of the accounting change.

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 145,481,158	$ 145,481,158	$ 14,697,179	$ 130,783,979	$ —	$ —	$ —
Long-term bonds	15,477,136,210	14,407,530,195	416,711,908	14,980,511,633	79,912,669	—	—
Preferred stock	2,061,000	1,195,000	2,061,000	—	—	—	—
Common stock	111,535,300	111,535,300	109,231,170	—	2,304,130	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through August 9, 2021.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $94,356,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical

NOTES TO FINANCIAL STATEMENTS

damage, special property, and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in products liability – occurrence, other liability – occurrence, and other liability – claims-made.

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 homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience across multiple accident years.

The deterioration in products liability – occurrence was driven primarily by higher than expected loss experience across multiple accident years. The deterioration in other liability – occurrence was driven by higher than expected adjusting and other expense in "Prior" accident years, which was partially offset by better than expected loss experience in recent accident years. The deterioration in other liability – claims-made was driven by higher than expected loss experience primarily in accident year 2020.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

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). 06/15/2021

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 19,713,813

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,966,430,081	2,053,732,311
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	25,846,314	23,937,123
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,992,276,396	$ 2,077,669,434
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 106,325,892

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 106,325,892

16.3 Total payable for securities lending reported on the liability page: $ 106,325,892

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	27,907,590	27,907,590	0	0	209,476	209,476
Total	XXX	XXX	0	0	27,907,590	27,907,590	0	0	209,476	209,476

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3191435.....	CONDUIT REINSURANCE LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1120191.....	CONVEX INSURANCE UK LTD.....	GBR.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191432.....	VANTAGE RISK LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 7 Prior Year to Date
1. Alabama AL	L	140,754	(40,542)	246,153	816,700	23,588,212	24,725,848
2. Alaska AK	L	108,760	94,826	91,455	315,753	4,102,123	4,618,958
3. Arizona AZ	L	497,799	213,246	254,759	195,027	23,014,820	21,022,974
4. Arkansas AR	L	450,858	589,548	140,484	178,487	13,721,362	13,635,679
5. California CA	L	6,006,370	8,248,733	10,805,630	5,958,910	114,211,251	116,054,999
6. Colorado CO	L	5,020,626	9,471,972	1,628,000	5,743,092	52,210,228	50,915,406
7. Connecticut CT	L	174,751	7,035	1,484,723	98,973	17,549,496	15,705,803
8. Delaware DE	L	15,487	15,347	1,831,651	18,932	4,541,085	3,901,882
9. District of Columbia DC	L	1,031	1,688	19,147	(83,177)	4,131,728	4,671,366
10. Florida FL	L	221,176	489,025	2,160,135	5,985,431	51,362,918	52,805,595
11. Georgia GA	L	121,650	136,036	376,484	288,863	29,243,392	29,038,014
12. Hawaii HI	L	7,745	5,037	2,338	2,500,148	1,760,465	2,030,681
13. Idaho ID	L	5,866	66,115	(1,349)	36,592	1,646,582	1,500,388
14. Illinois IL	L	665,600	770,745	617,800	5,412,732	55,665,314	56,686,598
15. Indiana IN	L	94,336	93,946	58,460	6,548,807	15,048,943	12,179,902
16. Iowa IA	L	21,654	30,994	540,925	406,442	19,512,606	19,804,488
17. Kansas KS	L	1,942,541	4,442,269	4,195,941	1,041,586	26,183,170	27,494,963
18. Kentucky KY	L	177,899	831,320	819,034	94,201	9,688,074	9,285,463
19. Louisiana LA	L	2,648,203	7,526,221	6,534,450	4,751,247	61,275,457	66,934,559
20. Maine ME	L	19,779	19,459	274	778	1,848,677	1,729,628
21. Maryland MD	L	295,627	(41,250)	325,005	321,909	30,670,572	32,129,064
22. Massachusetts MA	L	562,563	104,873	7,606,396	2,363,709	28,687,710	29,646,032
23. Michigan MI	L	961,594	1,448,825	141,891	308,768	41,626,400	40,325,422
24. Minnesota MN	L	263,177	141,125	1,075,109	(1,058,446)	54,936,157	54,388,925
25. Mississippi MS	L	712,736	2,602,155	3,769,082	3,115,623	15,213,213	16,928,517
26. Missouri MO	L	296,734	192,394	453,787	10,137,754	25,738,178	26,422,300
27. Montana MT	L	900,290	1,196,650	30,533	333,143	6,292,126	6,354,955
28. Nebraska NE	L	101,069	229,120	(174,203)	145,646	11,662,555	12,110,542
29. Nevada NV	L	1,249,383	1,643,583	1,154,457	594,894	8,454,483	7,885,133
30. New Hampshire NH	L	18,118	6,483	14,719	36,713	5,946,319	6,042,179
31. New Jersey NJ	L	2,735,823	390,595	1,866,733	600,232	36,149,384	34,465,062
32. New Mexico NM	L	3,797,827	9,314,250	1,304,039	8,163,857	41,122,522	40,778,822
33. New York NY	L	474,536	1,620,140	3,784,194	7,638,801	110,755,132	144,599,173
34. North Carolina NC	L	373,313	226,698	430,396	94,225	15,494,853	15,011,295
35. North Dakota ND	L	4,420,405	5,815,687	1,738,906	2,850,231	31,586,479	36,973,938
36. Ohio OH	L	1,712,555	2,373,109	287,445	1,551,496	38,647,479	30,539,747
37. Oklahoma OK	L	3,096,841	5,299,136	1,991,640	2,670,572	41,694,263	49,202,756
38. Oregon OR	L	104,574	90,444	29,006	29,597	4,995,138	5,130,397
39. Pennsylvania PA	L	5,091,085	7,396,585	1,428,576	4,021,613	66,234,216	64,448,612
40. Rhode Island RI	L	688	688	15,878	79,571	3,003,209	3,276,051
41. South Carolina SC	L	209,603	63,479	98,133	178,744	7,779,117	7,630,371
42. South Dakota SD	L	76,755	140,052	51,491	87,066	8,878,959	8,368,930
43. Tennessee TN	L	475,937	205,140	915,374	1,437,140	24,475,017	24,632,617
44. Texas TX	L	26,085,104	48,158,435	34,484,570	55,585,005	345,567,764	382,041,097
45. Utah UT	L	908,510	653,273	149,623	107,741	10,568,157	8,678,038
46. Vermont VT	L	2,589	3,974	6,020	9,285	2,149,250	2,306,046
47. Virginia VA	L	254,410	344,748	467,646	2,406,377	18,424,628	19,817,474
48. Washington WA	L	153,473	196,999	(21,879)	168,657	14,781,752	13,746,130
49. West Virginia WV	L	2,010,925	4,745,048	386,507	13,420,895	24,157,797	25,644,111
50. Wisconsin WI	L	97,911	82,137	793,360	777,356	40,806,226	39,603,754
51. Wyoming WY	L	2,832,452	5,338,792	155,004	1,726,937	25,013,548	26,129,168
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	95,000	0	140,456	128,193
55. US Virgin Islands VI	L	0	0	0	0	43,145	44,826
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	30,043,301	38,523,169	8,002,608	13,054,883	156,032,764	158,856,104
58. Aggregate Other Alien OT	XXX	(2,712)	133,849	14,495	20,139	3,534,752	3,812,812
59. Totals	XXX	108,660,083	171,653,405	104,678,036	173,289,658	1,831,569,623	1,912,841,786
DETAILS OF WRITE-INS							
58001. DEU Germany	XXX	412	381	0	0	0	0
58002. ZAF South Africa	XXX	402	379	0	0	0	0
58003. CHN China	XXX	210	200	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(3,736)	132,889	14,495	20,139	3,534,752	3,812,812
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	(2,712)	133,849	14,495	20,139	3,534,752	3,812,812

(a) Active Status Count

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

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

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

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … USF&G Capital I	Delaware	52-1953822	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Travelers Special Services Limited	United Kingdom		… … … TPC Investments Inc.	Connecticut	06-1534005
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	

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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 Seguros S.A. *	Brazil	AA-2230002	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil				
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil				
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504			
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
… … … … The Family Business Institute LLC	Delaware	06-6033504			
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474			
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
… … … … Arch Street North LLC	Delaware	06-0566050			
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
… … … … Travelers Real Estate, LLC	Delaware	06-0566050			
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
… … … … Select Insurance Company (22233) *	Texas	75-6013697			
… … … … Crystal Brook, LLC	Delaware	06-0566050			
… … … … … Durham Holding, LLC	Delaware	06-0566050			
… … … … Sutton Holdco, LLC	Delaware	06-0566050			
… … … … … Cadet Limited, LLC	Delaware	06-0566050			
… … … … Arrowhead Company, LLC	Delaware	06-0566050			
… … … … … Eastern Asset, LLC	Delaware	06-0566050			
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220			
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967			
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992			
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964			
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
… … … … TPC U.K. Investments LLC	Delaware	06-0566050			
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
… … … … … Constitution State Services LLC	Delaware	06-1501229			
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275			
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077			
… … … … TINDY Foreign, Inc	Delaware	20-4403403			
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094			
… … … … Travelers TLD, LLC	Delaware	06-0566050			
… … … … Towers Foundry, LLC	Delaware	06-0566050			
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050			
… … … … … InsuraMatch, LLC	Delaware	04-3508349			
… … … … 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			

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.....	.....
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.....	37-1839380..	.....	.....	.....	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.....	30-0956205..	.....	.....	.....	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.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.....	MA.....	NIA.....	Simply Business, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.....	CAN.....	NIA.....	10762962 Canada Inc.....	O/B.....	.....89.360	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.....	CAN.....	NIA.....	Zensurance Inc.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	.....50.000	The Travelers Companies, Inc.	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	.....77.520	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	.....0.010	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	.....99.990	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	.....51.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	04-3508349..	.....	.....	.....	InsuraMatch, LLC.....	DE.....	NIA.....	Travelers Marketplace Holdings, LLC.....	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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	12,990,999	3,518,980	27.088	72.211
2. Allied lines	2,932,742	1,608,575	54.849	85.102
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	5,465,833	3,226,221	59.025	(43.130)
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	4,564,630	1,956,275	42.857	(126.533)
9. Inland marine	8,805,335	4,853,827	55.124	28.596
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(4,220)	0.000	0.000
11.2. Medical professional liability - claims-made	0	(1,033,625)	0.000	0.000
12. Earthquake	110,182	1,304,650	1,184.083	7.594
13. Group accident and health	0	81	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	(1,981)	0.000	0.000
16. Workers' compensation	267,955	14,574,778	5,439.262	(1,313.344)
17.1 Other liability-occurrence	50,332,938	32,295,647	64.164	176.312
17.2 Other liability-claims made	3,700,913	1,453,027	39.261	251.820
17.3 Excess workers' compensation	0	146,881	0.000	0.000
18.1 Products liability-occurrence	10,052,699	3,559,360	35.407	(97.699)
18.2 Products liability-claims made	137,468	671,005	488.117	1,078.149
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	11,291,170	(11,393,755)	(100.909)	129.243
21. Auto physical damage	3,477,698	(1,576,542)	(45.333)	97.328
22. Aircraft (all perils)	0	12,800	0.000	0.000
23. Fidelity	1,134,838	(242,408)	(21.361)	(21.761)
24. Surety	412,744	137,785	33.383	(128.526)
26. Burglary and theft	140,260	240,058	171.152	39.377
27. Boiler and machinery	574,402	119,112	20.737	8.447
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	136,190	0.000	0.000
35. Totals	116,392,805	55,562,719	47.737	106.415
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	0	136,190	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	136,190	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	4,770,885	12,564,050	16,425,289
2. Allied lines	1,459,069	2,994,428	3,538,889
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	5,335,314	8,855,326	2,657,535
6. Mortgage guaranty	0	0	0
8. Ocean marine	3,008,293	4,744,870	4,669,155
9. Inland marine	4,681,062	8,070,940	9,967,746
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	46,164	95,462	148,535
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	90,937	268,955	(110,063)
17.1 Other liability-occurrence	24,740,703	54,273,818	66,839,908
17.2 Other liability-claims made	1,818,382	3,312,678	4,046,612
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	3,381,405	8,679,963	12,924,831
18.2 Products liability-claims made	77,265	174,826	218,904
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	393,187	1,973,165	36,861,518
21. Auto physical damage	232,074	643,082	11,356,215
22. Aircraft (all perils)	0	0	0
23. Fidelity	500,555	990,247	946,404
24. Surety	138,827	386,500	342,313
26. Burglary and theft	90,137	153,518	150,653
27. Boiler and machinery	224,654	478,255	668,959
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	50,988,914	108,660,083	171,653,405
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	2,872,225	3,456,744	6,328,969	398,998	30,056	429,054	2,643,020	28,045	3,187,276	5,858,341	169,793	(211,367)	(41,575)
2. 2019	669,626	991,591	1,661,217	210,165	18,125	228,290	590,038	20,315	840,835	1,451,189	130,577	(112,315)	18,262
3. Subtotals 2019 + Prior	3,541,850	4,448,336	7,990,186	609,162	48,182	657,344	3,233,058	48,360	4,028,111	7,309,529	300,370	(323,683)	(23,313)
4. 2020	669,374	1,925,065	2,594,439	405,639	107,872	513,511	532,551	52,844	1,424,491	2,009,885	268,815	(339,858)	(71,043)
5. Subtotals 2020 + Prior	4,211,224	6,373,401	10,584,625	1,014,801	156,054	1,170,855	3,765,608	101,204	5,452,602	9,319,415	569,185	(663,541)	(94,356)
6. 2021	XXX	XXX	XXX	XXX	725,829	725,829	XXX	419,171	1,201,888	1,621,059	XXX	XXX	XXX
7. Totals	4,211,224	6,373,401	10,584,625	1,014,801	881,883	1,896,684	3,765,608	520,375	6,654,490	10,940,474	569,185	(663,541)	(94,356)
8. Prior Year-End's Surplus As Regards Policyholders	6,138,996										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. 13.5 %	2. (10.4)%	3. (0.9)%
													Col. 13, Line 7 Line 8
													4. (1.5)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Amounts receivable under high deductible policies	13,955,638	1,400,313	12,555,324	13,448,643
2505. State surcharges receivable	10,307,912	0	10,307,912	10,557,125
2506. Assumed reinsurance receivable and payable	1,741,426	0	1,741,426	(252,950)
2507. Suspense, undistributed payments	1,599,664	0	1,599,664	1,535,152
2508. Other assets	1,415,072	0	1,415,072	813,750
2509. Ceded deposit asset	163,630	0	163,630	177,840
2510. Other assets tri-party/tax credit bonds	0	0	0	54,656
2511. Miscellaneous ledger balances	75,019	75,019	0	0
2597. Summary of remaining write-ins for Line 25	29,258,360	1,475,332	27,783,027	26,334,216

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability	142,384	142,384
2505. Federal excise tax-reins contracts	0	975
2506. Retroactive reinsurance reserve ceded	(9,803,707)	(9,988,869)
2597. Summary of remaining write-ins for Line 25	(9,661,323)	(9,845,509)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(45,491)	(50,283)	(88,844)
1405. Retroactive reinsurance gain/loss	(152,946)	(855,347)	(690,336)
1497. Summary of remaining write-ins for Line 14	(198,437)	(905,630)	(779,181)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	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. JPN Japan	XXX	105	100	0	0	0	0
58005. MEX Mexico	XXX	0	10,281	0	0	0	0
58006. AUS Australia	XXX	0	196	0	0	0	0
58007. ZZZ Other Alien	XXX	0	0	8,372	10,765	2,226,024	2,271,331
58008. CHL Chile	XXX	0	0	0	0	396,000	396,000
58009. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58010. FRA France	XXX	0	0	0	0	115,000	215,000
58011. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58012. GBR United Kingdom	XXX	(169)	0	6,123	9,373	315,481	429,250
58013. SGP Singapore	XXX	(3,672)	122,312	0	0	34,993	53,975
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	(3,736)	132,889	14,495	20,139	3,534,752	3,812,812

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	932,777,464	865,831,452
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	75,024,513
	2.2 Additional investment made after acquisition	11,386,703	32,814,742
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	(273,808)
5.	Deduct amounts received on disposals	0	434,351
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	20,584,525	40,185,084
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	923,579,642	932,777,464
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	923,579,642	932,777,464

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	671,979,481	645,736,940
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,019,342	73,950,924
	2.2 Additional investment made after acquisition	84,495,900	96,416,967
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	49,037,937	(4,985,685)
6.	Total gain (loss) on disposals	(185,236)	(9,532,543)
7.	Deduct amounts received on disposals	47,670,114	73,434,654
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(290,802)	574,898
10.	Deduct current year's other-than-temporary impairment recognized	0	56,747,367
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	763,386,508	671,979,481
12.	Deduct total nonadmitted amounts	23,126,285	23,809,323
13.	Statement value at end of current period (Line 11 minus Line 12)	740,260,223	648,170,158

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,486,690,575	15,259,605,487
2.	Cost of bonds and stocks acquired	1,716,578,975	3,410,775,724
3.	Accrual of discount	4,465,182	11,719,732
4.	Unrealized valuation increase (decrease)	104,464,317	44,399,645
5.	Total gain (loss) on disposals	15,168,026	15,643,787
6.	Deduct consideration for bonds and stocks disposed of	1,835,587,845	2,174,741,312
7.	Deduct amortization of premium	29,469,750	53,627,013
8.	Total foreign exchange change in book/adjusted carrying value	(72,859)	203,251
9.	Deduct current year's other-than-temporary impairment recognized	1,276,450	39,484,032
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,543,597	12,195,307
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,470,503,770	16,486,690,575
12.	Deduct total nonadmitted amounts	10,092,135	10,078,817
13.	Statement value at end of current period (Line 11 minus Line 12)	16,460,411,635	16,476,611,758

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)	10,914,461,014	606,202,306	460,229,504	(23,128,978)	10,914,461,014	11,037,304,838		11,482,411,660
2. NAIC 2 (a)	2,439,477,747	144,599,044	99,460,248	13,968,859	2,439,477,747	2,498,585,401		2,299,793,028
3. NAIC 3 (a)	479,154,655	34,583,906	54,049,156	10,144,006	479,154,655	469,833,411		457,458,291
4. NAIC 4 (a)	243,358,841	6,534,519	42,348,472	(11,783,886)	243,358,841	195,761,002		237,785,889
5. NAIC 5 (a)	87,499,951	3,506,250	9,419,682	976,064	87,499,951	82,562,583		75,562,484
6. NAIC 6 (a)	0	0	1	1	0	0		0
7. Total Bonds	14,163,952,208	795,426,024	665,507,064	(9,823,934)	14,163,952,208	14,284,047,236	0	14,553,011,351
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	0	0	0	0	0	0		0
10. NAIC 3	1,995,400	0	0	60,400	1,995,400	2,055,800		1,195,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	1,995,400	0	0	60,400	1,995,400	2,055,800	0	1,195,000
15. Total Bonds and Preferred Stock	14,165,947,608	795,426,024	665,507,064	(9,763,534)	14,165,947,608	14,286,103,036	0	14,554,206,351

(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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

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	145,481,158	520,158,566
2. Cost of short-term investments acquired	0	3,967,314,220
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	145,481,158	4,341,991,628
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	145,481,158
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	145,481,158

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	2,180,706,753	2,647,500
3. Accrual of discount	0	2,500
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,727,667,998	2,650,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	453,038,754	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	453,038,754	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Buuilding located at:					0	0	0	0
385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	16,350
					0	0	0	0
Other Real Estate Properties					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993	Various	0	0	0	817,405
					0	0	0	0
36 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	107,915
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	14,613
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at::					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	293,695
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	93,020
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	285,647
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	19,604
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
Various addresses	Houston	TX	02/20/1997	Various	0	0	0	4,239
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	79,057
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	214,309
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Ave and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	1,775,947
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	2,453
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	180,399
					0	0	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	15,304
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	39,261
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	3,795
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	213,780
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	50,869
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	1,961,129
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	80,597
					0	0	0	0
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	204,531
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	1,075,830
					0	0	0	0
Commercial Retail Properties, buildings and land located at:					0	0	0	0
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993	Various	0	0	0	7,800
0199999. Totals					0	0	0	7,557,549
0399999. Totals					0	0	0	7,557,549

QE01.1

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Various(Tampa)	Tampa	FL	Various	Written Off. Fully Depreciated	365,286	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Various(Plymouth Office	Plymouth	MN	Various	Written Off. Fully Depreciated	128,984	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals					494,270	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals					494,270	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO 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 IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	0.	04/04/2008	2	0	468	0	921,332	8.120
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	0.	11/29/2012	2	0	(2,715)	0	831,849	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP	0.	03/20/2019	2	0	(3,708,623)	0	11,597,664	12.410
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	(3,710,870)	0	13,350,845	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners	0.	05/30/2019	3	0	3,192,964	0	7,131,234	0.730
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital	0.	10/17/2019	3	0	2,329,421	0	20,996,350	10.930
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners	0.	04/20/2021	3	2,130,894	0	0	12,869,106	1.270
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC	0.	07/17/2020	3	226,754	0	0	14,773,246	6.390
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group	0.	03/29/2019	3	0	344,089	0	17,737,639	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.	0.	12/22/2017	3	0	2,031,652	0	9,334,247	10.540
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group	0.	02/01/2007	3	0	73,715	0	266,091	0.240
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group	0.	12/21/2012	3	0	89,594	0	1,155,822	0.130
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe	0.	08/13/2007	3	0	1,650	0	874,119	2.200
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners	0.	10/18/2019	3	0	5,508,348	0	11,793,521	0.360
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC	0.	07/21/2009	3	0	1,156	0	444,750	0.150
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners	0.	10/18/2019	3	0	3,783	0	9,125,700	0.700
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company	0.	12/24/2019	3	0	3,012,277	0	7,945,671	1.150
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management	0.	12/06/2019	3	0	1,300,000	0	4,663,418	1.000
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital	0.	09/23/2019	3	0	954,016	0	12,298,895	7.760
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital	0.	01/23/2020	1	0	1,125,000	0	12,375,000	7.790
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures	0.	11/20/2020	1	300,000	450,000	0	14,250,000	6.711
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands	0.	05/29/2019	0	0	401,092	0	2,028,098	4.310
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management	0.	11/15/2019	3	0	(538,146)	0	16,311,104	6.600
	Synova Capital Fund IV LP	London	GBR	Synova Capital	0.	06/27/2019	3	0	2,791,288	0	9,720,983	2.680
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC	0.	02/22/2019	3	0	8,265,341	0	11,919,025	0.690
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP	0.	04/28/2021	3	86,081	0	0	19,913,919	5.335
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/11/2019	3	0	376,940	0	2,999,499	1.750
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,743,729	31,714,182	0	220,927,438	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.	0.	12/23/2020	0	0	495,438	0	18,761,405	1.390
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc.	0.	12/18/2019	0	0	1,418,160	0	13,288,734	2.470
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group	0.	10/17/2019	0	0	3,039,689	0	19,839,620	0.540
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC	0.	04/19/2019	0	0	375,000	0	8,925,000	2.900
	BREG Savannah Industrial Fund, LP	Wlmington	DE	Broe Real Estate Group	0.	12/16/2020	0	0	724,192	0	20,965,834	12.260
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners	0.	04/17/2015	0	0	410,483	0	9,349,104	0.260

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO 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
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.	0.	05/01/2015	0	0	88,123	0	12,005,041	0.540
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC	0.	06/28/2019	0	0	2,619,048	0	3,690,476	2.350
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC	0.	09/22/2020	0	0	2,755,153	0	22,017,859	0.060
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Griffis Residential	0.	04/15/2020	0	0	4,400,000	0	10,400,000	3.800
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation	0.	12/31/2019	0	0	363,191	0	10,617,982	4.700
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate	0.	05/14/2009	0	0	300,545	0	4,031,122	1.560
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Prime Finance Partners	0.	11/20/2020	0	0	3,502,000	0	12,386,000	2.240
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	20,491,022	0	166,278,177	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners, LP	Greenwich	NY	A&M Capital Partners	0.	01/31/2014	0	0	55,580	0	4,023,622	1.720
	Encap Energy Capital Fund V, L.P.	Houston	TX	EnCap Investments	0.	12/31/2009	0	0	(13,239)	0	0	0.870
	Encap Energy Capital Fund VI, L.P.	Houston	TX	EnCap Investments	0.	12/31/2009	0	0	12,559	0	0	1.220
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments	0.	03/05/2015	0	0	597,296	0	1,930,596	0.370
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	0.	05/31/2017	0	0	690,830	0	5,676,697	0.140
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments	0.	04/09/2014	0	0	61,413	0	1,133,687	0.650
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments	0.	01/16/2018	0	0	57,292	0	6,078,191	0.300
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners	0.	07/18/2019	0	0	1,133,306	0	22,341,490	0.360
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital	0.	09/27/2007	3	0	14,835	0	2,338,489	5.940
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners	0.	02/10/2010	2	0	(2,315)	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners	0.	05/08/2008	2	0	(2,347)	0	308,231	5.940
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp	0.	07/24/2020	0	0	(1,559,014)	0	12,362,883	14.530
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc	0.	06/02/2008	3	0	(127,754)	0	3,818,684	3.340
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co	0.	03/03/2014	0	0	210,897	0	751,231	1.830
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital	0.	05/04/2020	0	0	1,500,000	0	7,875,000	0.980
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management	0.	05/12/2020	0	0	791,448	0	13,258,888	4.560
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners	0.	03/31/2011	0	0	3,086	0	491,440	3.350
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital	0.	02/21/2020	0	0	463,549	0	10,560,509	3.710
	White Deer Energy L.P. II	Houston	TX	White Deer Management	0.	02/15/2013	0	0	104,557	0	3,039,613	2.250
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners	0.	06/10/2016	0	0	49,621	0	1,944,488	1.690
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	4,041,600	0	98,050,577	XXX
4899999. Subtotal - Unaffiliated								2,743,729	52,535,933	0	498,607,037	XXX
5099999. Totals								2,743,729	52,535,933	0	498,607,037	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Hancock Capital Partners IV, L.P.	Boston	MA.	Distribution	04/04/2008	05/28/2021	158,961	0	0	0	0	0	0	158,961	158,961	0	0	0	0
	Hancock Capital Partners V, L.P.	Boston	MA.	Distribution	11/29/2012	04/07/2021	457,043	0	0	0	0	0	0	457,043	457,043	0	0	0	0
	Willow Tree Fund I, LP	New York	NY.	Distribution	03/20/2019	04/20/2021	966,861	0	0	0	0	0	0	966,861	966,861	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							1,582,865	0	0	0	0	0	0	1,582,865	1,582,865	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Banc Fund VIII L.P.	Chicago	IL.	Distribution	04/30/2008	06/18/2021	1,080,000	0	0	0	0	0	0	1,080,000	1,080,000	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC.	Distribution	12/21/2012	05/19/2021	815	0	0	0	0	0	0	815	815	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA.	Distribution	08/13/2007	04/26/2021	569,826	0	0	0	0	0	0	569,826	569,826	0	0	0	0
	Jade Equity Investors, L.P.	Los Angeles	CA.	Distribution	10/18/2019	06/21/2021	320,271	0	0	0	0	0	0	320,271	320,271	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY.	Distribution	09/30/2010	06/07/2021	497,690	0	0	0	0	0	0	497,690	497,690	0	0	0	0
	NB Strategic Capital LP	New York	NY.	Distribution	12/06/2019	04/27/2021	77,527	0	0	0	0	0	0	77,527	77,527	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,546,130	0	0	0	0	0	0	2,546,130	2,546,130	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	05/28/2021	1,346,093	0	0	0	0	0	0	1,346,093	1,346,093	0	0	0	0
	Bell Institutional Fund VII, L.P.	Wilmington	DE.	Distribution	12/18/2019	04/28/2021	77,580	0	0	0	0	0	0	77,580	77,580	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP.	New York	NY.	Distribution	12/22/2015	05/17/2021	49,692	0	0	0	0	0	0	49,692	49,692	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE.	Distribution	10/17/2019	05/13/2021	533,047	0	0	0	0	0	0	533,047	533,047	0	0	0	0
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE.	Distribution	04/19/2019	06/22/2021	1,646	0	0	0	0	0	0	1,646	1,646	0	0	0	0
	BREG Savannah Industrial Fund, LP	Wlimington	DE.	Distribution	12/16/2020	04/06/2021	(7,337)	0	0	0	0	0	0	(7,337)	(7,337)	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE.	Distribution	04/17/2015	05/14/2021	1,895,785	0	0	0	0	0	0	1,895,785	1,895,785	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE.	Distribution	05/01/2015	06/30/2021	845,285	0	0	0	0	0	0	845,285	845,285	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE.	Distribution	11/20/2020	04/02/2021	(11,498)	0	0	0	0	0	0	(11,498)	(11,498)	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY.	Distribution	05/03/2007	06/30/2021	187,042	0	0	0	0	0	0	187,042	187,042	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							4,917,336	0	0	0	0	0	0	4,917,336	4,917,336	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	A&M Capital Partners, LP	Greenwich	NY.	Distribution	01/31/2014	06/30/2021	461	0	0	0	0	0	0	461	461	0	0	0	0
	ArcLight Energy Partners Fund V, L.P.	Boston	MA.	Distribution	07/29/2011	06/25/2021	1,704,566	0	0	0	0	0	0	1,704,566	1,704,566	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA.	Distribution	04/10/2014	05/24/2021	11,073,686	0	0	0	0	0	0	11,073,686	11,073,686	0	0	0	0
	Encap Energy Capital Fund V, L.P.	Houston	TX.	Distribution	12/31/2009	04/20/2021	(13,239)	0	0	0	0	0	0	(13,239)	(13,239)	0	0	0	0
	Encap Energy Capital Fund VI, L.P.	Houston	TX.	Distribution	12/31/2009	04/30/2021	64,694	0	0	0	0	0	0	64,694	64,694	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX.	Distribution	03/05/2015	04/12/2021	679,274	0	0	0	0	0	0	679,274	679,274	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX.	Distribution	04/09/2014	06/30/2021	155,049	0	0	0	0	0	0	155,049	155,049	0	0	0	0
	Gridiron Capital Fund, L.P.	New Canaan	CT.	Distribution	09/27/2007	05/27/2021	91,934	0	0	0	0	0	0	91,934	91,934	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT.	Distribution	02/10/2010	06/11/2021	42,421	0	0	0	0	0	0	42,421	42,421	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT.	Distribution	05/08/2008	06/14/2021	98,372	0	0	0	0	0	0	98,372	98,372	0	0	0	0
	JLL Partners Fund VI, L.P.	New York	NY.	Distribution	06/02/2008	06/28/2021	8,592,539	0	0	0	0	0	0	8,592,539	8,592,539	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX.	Distribution	03/03/2014	06/24/2021	249,091	0	0	0	0	0	0	249,091	249,091	0	0	0	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA.	Distribution	02/18/2010	05/19/2021	11,530	0	0	0	0	0	0	11,530	11,530	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA.	Distribution	02/21/2020	05/04/2021	123,598	0	0	0	0	0	0	123,598	123,598	0	0	0	0
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA.	Distribution	10/14/2020	04/29/2021	108,094	0	0	0	0	0	0	108,094	108,094	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
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	04/30/2021	158,155	0	0	0	0	0	0	158,155	158,155	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							23,140,226	0	0	0	0	0	0	23,140,226	23,140,226	0	0	0	0
4899999. Subtotal - Unaffiliated							32,186,557	0	0	0	0	0	0	32,186,557	32,186,557	0	0	0	0
5099999. Totals							32,186,557	0	0	0	0	0	0	32,186,557	32,186,557	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
91282C BS 9	U S TREASURY NOTES 1.250 2028 03		04/29/2021	GOLDMAN SACHS & CO		39,829,848	40,000,000	40,984	1.A FE
91282C BZ 3	U S TREASURY NOTES 1.250 2028 04		05/18/2021	VARIOUS		94,865,028	95,000,000	40,421	1.A FE
91282C CE 9	U S TREASURY NOTES 1.250 2028 05		06/07/2021	VARIOUS		74,978,816	75,000,000	16,223	1.A FE
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		06/20/2021	PAR WRITE-UP		2,716	2,716	0	1.A
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		06/20/2021	PAR WRITE-UP		104	104	0	1.A
38375B G2 2	GNR 2013-H03 HA CMO 1.750 2062 12		06/20/2021	PAR WRITE-UP		429	429	0	1.A
38375B R5 3	GNR 2013-H07 LA CMO 1.650 2063 03		06/20/2021	PAR WRITE-UP		775	775	0	1.A
38375U JP 6	GNR 2014-H12 KA CMO 2.750 2064 05		06/20/2021	PAR WRITE-UP		25,973	25,973	0	1.A
38376R GY 6	GNR 2015-H22 GA CMO 2.000 2065 09		06/20/2021	PAR WRITE-UP		80,801	80,801	0	1.A
38376R ML 7	GNR 2015-H32 KA CMO 2.700 2065 12		06/20/2021	PAR WRITE-UP		119,890	119,890	0	1.A
36230S DW 1	G2 757317 4.317 2061 02		06/20/2021	PAR WRITE-UP		4	4	0	1.A
0599999.	Total - Bonds - U.S. Government					209,904,382	210,230,690	97,627	XXX
Bonds - All Other Government									
62620D AM 3	BRITISH COLUMBIA MUNICIP 1.350 2026 06		05/12/2021	BMO CAPITAL MARKETS		3,096,528	3,100,000	0	1.A FE
135087 F8 2	CANADA TREASURY BONDS 1.000 2027 06		06/02/2021	VARIOUS		9,959,550	10,000,000	685	1.A FE
135087 H2 3	CANADA TREASURY BONDS 2.000 2028 06		06/02/2021	VARIOUS		10,534,650	10,000,000	1,370	1.A FE
135087 J3 9	CANADA TREASURY BONDS 2.250 2029 06		06/02/2021	RBC CAPITAL MARKETS		5,359,450	5,000,000	925	1.A FE
135087 L5 1	CANADA TREASURY BONDS .250 2026 03		06/01/2021	RBC CAPITAL MARKETS		4,842,600	5,000,000	3,219	1.B FE
135087 L9 3	CANADA TREASURY BONDS 1.000 2026 09		06/02/2021	CIBC WORLD MARKETS		4,998,100	5,000,000	6,712	1.A FE
669827 GA 9	NOVA SCOTIA (PROVINCE OF 2.100 2027 06		06/02/2021	RBC CAPITAL MARKETS		1,037,230	1,000,000	173	1.E FE
669827 GD 3	NOVA SCOTIA (PROVINCE OF 1.100 2028 06		06/02/2021	SCOTIA CAPITAL		964,190	1,000,000	90	1.E FE
98704C QX 7	YORK ONTARIO REGIONAL MU 2.600 2025 12		06/03/2021	TD SECURITIES		2,124,760	2,000,000	24,789	1.B FE
1099999.	Total - Bonds - All Other Government					42,917,058	42,100,000	37,963	XXX
Bonds - U.S. States, Territories and Possessions									
93974E PY 6	WASHINGTON MVFT/VRF GO S 5.000 2042 06		04/20/2021	J P MORGAN CHASE SECURITIES INC		17,709,782	13,410,000	0	1.B FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					17,709,782	13,410,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
245903 AB 5	DELAWARE CO INDL DEV AUT .030 2045 09		06/10/2021	MORGAN STANLEY		32,175,000	32,175,000	517	1.G FE
546598 AA 1	LOUISVILLE & JEFFERSON R .030 2029 01		06/10/2021	GOLDMAN SACHS & CO		11,900,000	11,900,000	98	1.G FE
546598 AC 7	LOUISVILLE & JEFFERSON R .020 2029 01		06/10/2021	CITIGROUP GLOBAL MARKETS		20,500,000	20,500,000	129	1.G FE
610532 BZ 5	MONROE CO DEV AUTH GULF .060 2049 10		04/14/2021	MORGAN STANLEY		1,600,000	1,600,000	47	1.F FE
35563P BX 6	SCRT 2017-3 HT CMO 3.250 2056 07		06/25/2021	PAR WRITE-UP		22,458	22,458	0	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					66,197,458	66,197,458	791	XXX
Bonds - Industrial and Miscellaneous									
00846U AN 1	AGILENT TECHNOLOGIES INC 2.300 2031 03		05/03/2021	CREDIT SUISSE FIRST BOSTON		6,326,272	6,400,000	21,671	2.A FE
009158 BC 9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		04/06/2021	BARCLAYS CAPITAL INC		8,669,468	8,740,000	71,170	1.F FE
023135 BY 1	AMAZON.COM INC 1.650 2028 05		05/10/2021	J P MORGAN CHASE SECURITIES INC		24,985,250	25,000,000	0	1.D FE
02344A AA 6	AMCOR FLEXIBLES NORTH AM 2.690 2031 05	C	05/18/2021	BAS-MERRILL LYNCH		9,995,600	10,000,000	0	2.B FE
032177 AJ 6	AMSTED INDUSTRIES (144A) 4.625 2030 05		05/12/2021	VARIOUS		4,092,500	4,000,000	85,819	3.B FE
038222 AN 5	APPLIED MATERIALS INC 1.750 2030 06		04/28/2021	MORGAN STANLEY		9,711,800	10,000,000	72,431	1.G FE
00206R GQ 9	AT&T INC 4.300 2030 02		05/27/2021	VARIOUS		9,072,130	8,000,000	77,997	2.B FE
048303 CJ 8	ATLANTIC CITY ELECTRIC 2.300 2031 03		04/12/2021	WELLS FARGO SECURITIES		3,993,600	4,000,000	8,689	1.F FE
052769 AG 1	AUTODESK INC 2.850 2030 01		05/26/2021	BAS-MERRILL LYNCH		5,241,650	5,000,000	52,646	2.B FE
053015 AG 8	AUTOMATIC DATA PROCESSIN 1.700 2028 05		05/12/2021	J P MORGAN CHASE SECURITIES INC		4,996,700	5,000,000	0	1.D FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
059165 EN 6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		06/09/2021	J P MORGAN CHASE SECURITIES INC		2,519,075	2,500,000	156	1.F FE
06051G JT 7	BANK OF AMERICA CORP 2.687 2032 04		04/16/2021	BAS-MERRILL LYNCH		10,000,000	10,000,000	0	1.F FE
06406R AU 1	BANK OF NEW YORK MELLON 1.650 2028 07		04/20/2021	VARIOUS		14,963,250	15,000,000	0	1.E FE
08884L AA 5	BIDFAIR HOLDINGS INC (14 5.875 2029 06		05/27/2021	GOLDMAN SACHS & CO		3,006,250	3,000,000	2,122	5.A FE
09247X AR 2	BLACKROCK INC 1.900 2031 01		06/15/2021	DAIWA CAPITAL MARKET		2,985,060	3,000,000	22,008	1.D FE
09951L AB 9	BOOZ ALLEN HAMILTON INC 4.000 2029 07		06/07/2021	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3.C FE
103304 BV 2	BOYD GAMING CORP (144A) 4.750 2031 06		05/25/2021	DEUTSCHE BANC		500,000	500,000	0	5.A FE
110122 DQ 8	BRISTOL-MYERS SQUIBB 1.450 2030 11		04/26/2021	CITIGROUP GLOBAL MARKETS		6,651,190	7,000,000	46,521	1.F FE
134429 BJ 7	CAMPBELL SOUP CO 2.375 2030 04		05/13/2021	BNP PARIBAS		4,950,200	5,000,000	7,587	2.C FE
1248EP CD 3	CCO HLDGS LLC/CAP CORP (4.750 2030 03		05/17/2021	GOLDMAN SACHS & CO		2,075,000	2,000,000	20,583	3.B FE
1248EP CL 5	CCO HLDGS LLC/CAP CORP (4.500 2033 06		04/19/2021	DEUTSCHE BANC		1,000,000	1,000,000	0	3.B FE
153527 AP 1	CENTRAL GARDEN & PET CO 4.125 2031 04		04/19/2021	VARIOUS		1,499,375	1,500,000	0	3.B FE
191216 DP 2	COCA-COLA CO 2.250 2032 01		04/29/2021	J P MORGAN CHASE SECURITIES INC		4,973,750	5,000,000	0	1.E FE
224044 CN 5	COX COMMUNICATIONS INC (2.600 2031 06		06/02/2021	MIZUHO INTERNATIONAL PLC		3,001,830	3,000,000	433	2.B FE
22822V AR 2	CROWN CASTLE INTL CORP 3.300 2030 07		04/06/2021	BAS-MERRILL LYNCH		5,270,500	5,000,000	44,458	2.C FE
126307 BH 9	CSC HOLDINGS INC (144A) 4.500 2031 11		04/30/2021	VARIOUS		1,500,625	1,500,000	0	3.C FE
278865 BE 9	ECOLAB INC 4.800 2030 03		06/15/2021	BARCLAYS CAPITAL INC		6,451,822	5,285,000	58,487	2.A FE
278865 BF 6	ECOLAB INC 1.300 2031 01		06/01/2021	BARCLAYS CAPITAL INC		4,631,500	5,000,000	22,208	1.G FE
29362U AD 6	ENTEGRIS INC (144A) 3.625 2029 05		04/16/2021	MORGAN STANLEY		2,000,000	2,000,000	0	3.B FE
369550 BP 2	GENERAL DYNAMICS CORP 2.250 2031 06		05/05/2021	MUFG SECURITIES AMERICAS INC		5,034,300	5,000,000	0	1.G FE
382550 BP 5	GOODYEAR TIRE & RUBBER (5.250 2031 07		05/13/2021	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3.C FE
404030 AJ 7	H&E EQUIPMENT SERVICES (3.875 2028 12		05/12/2021	VARIOUS		3,959,800	4,030,000	60,139	4.B FE
42805V AB 6	HERTZ VEHICLE INTERIM FI 3.000 2022 11		06/21/2021	APOLLO		14,582,969	14,656,250	0	2.A FE
42805V AE 0	HERTZ VEHICLE INTERIM FI 3.750 2022 11		06/21/2021	APOLLO		2,083,281	2,093,750	0	3.C FE
440452 AH 3	HORMEL FOODS CORP 1.700 2028 06		05/26/2021	MUFG SECURITIES AMERICAS INC		5,008,400	5,000,000	0	1.F FE
446413 AT 3	HUNTINGTON INGALLS INDUS 4.200 2030 05		06/11/2021	J P MORGAN CHASE SECURITIES INC		5,987,262	5,228,000	26,837	2.C FE
44701Q BF 8	HUNTSMAN INTERNATIONAL L 2.950 2031 06		05/25/2021	VARIOUS		3,007,700	3,000,000	82	2.C FE
45569K AA 1	INDIGO MERGER SUB INC (1 2.875 2026 07	C	06/16/2021	CITIGROUP GLOBAL MARKETS		200,000	200,000	0	3.A FE
457030 AK 0	INGLES MARKETS INC (144A 4.000 2031 06		06/14/2021	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3.B FE
466313 AL 7	JABIL INC 1.700 2026 04		04/08/2021	VARIOUS		3,002,920	3,000,000	0	2.C FE
46647P CC 8	JPMORGAN CHASE 2.580 2032 04		04/19/2021	J P MORGAN CHASE SECURITIES INC		3,009,210	3,000,000	0	1.F FE
50540R AW 2	LABORATORY CORP 2.950 2029 12		04/14/2021	TRUIST SECURITIES		5,201,750	5,000,000	55,313	2.B FE
50540R AY 8	LABORATORY CORP 2.700 2031 06		05/12/2021	WELLS FARGO SECURITIES		9,965,200	10,000,000	0	2.B FE
620076 BU 2	MOTOROLA SOLUTIONS INC 2.750 2031 05		05/10/2021	BAS-MERRILL LYNCH		10,000,000	10,000,000	0	2.C FE
55354G AL 4	MSCI INC (144A) 3.875 2031 02		05/21/2021	MORGAN STANLEY		1,015,000	1,000,000	18,729	3.A FE
55354G AM 2	MSCI INC (144A) 3.625 2031 11		04/30/2021	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	1.
624758 AF 5	MUELLER WATER PRODUCTS (4.000 2029 06		05/18/2021	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3.B FE
64083Y AA 9	NESCO HOLDINGS II INC (1 5.500 2029 04		04/16/2021	VARIOUS		2,074,719	2,011,000	5,637	4.C FE
655844 CK 2	NORFOLK SOUTHERN CORP 2.300 2031 05		06/02/2021	J P MORGAN CHASE SECURITIES INC		3,004,170	3,000,000	4,217	2.A FE
665772 CT 4	NORTHERN STATES POWER - 2.250 2031 04		04/19/2021	MORGAN STANLEY		9,360,409	9,220,000	10,645	1.E FE
66815L 2D 0	NORTHWESTERN MUTUAL GLOB 1.700 2028 06		05/25/2021	STIFEL NICOLAUS & CO INC		2,502,475	2,500,000	0	1.A FE
67066G AM 6	NVIDIA CORP 1.550 2028 06		06/14/2021	MORGAN STANLEY		16,946,110	17,000,000	0	1.G FE
6944PL 2D 0	PACIFIC LIFE GLOBAL FUND 1.450 2028 01		06/14/2021	CITIGROUP GLOBAL MARKETS		13,823,880	14,000,000	82,328	1.E FE
70959W AK 9	PENSKE AUTO GROUP 3.750 2029 06		05/25/2021	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
714046 AH 2	PERKINELMER INC 2.550 2031 03		05/04/2021	BNP PARIBAS		5,550,839	5,504,000	22,612	2.B FE
693475 BA 2	PNC FINANCIAL SERVICES 2.307 2032 04		04/27/2021	VARIOUS		7,997,150	8,000,000	1,154	1.G FE
693506 BR 7	PPG INDUSTRIES 2.800 2029 08		05/13/2021	VARIOUS		10,459,200	10,000,000	71,556	1.G FE
74256L EH 8	PRINCIPAL LIFE GLOBAL FU 1.625 2030 11		04/14/2021	VARIOUS		2,732,425	2,905,000	19,276	1.E FE
742718 FQ 7	PROCTER & GAMBLE CO 1.950 2031 04		04/22/2021	VARIOUS		19,949,900	20,000,000	813	1.D FE
824348 BL 9	SHERWIN-WILLIAMS CO 2.300 2030 05		06/09/2021	VARIOUS		8,719,669	8,766,000	66,439	2.B FE
87264A BS 3	T-MOBILE USA INC 2.625 2029 02		05/26/2021	CITIGROUP GLOBAL MARKETS		1,932,500	2,000,000	19,542	3.B FE
87264A CE 3	T-MOBILE USA INC (144A) 3.500 2031 04		05/10/2021	J P MORGAN CHASE SECURITIES INC		1,515,000	1,500,000	7,292	3.B FE
882508 BJ 2	TEXAS INSTRUMENTS INC 1.750 2030 05		04/20/2021	CITIGROUP GLOBAL MARKETS		7,689,465	7,900,000	64,517	1.E FE
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		06/10/2021	U S BANCORP		4,183,040	4,000,000	21,089	2.A FE
883556 CG 5	THERMO FISHER SCIENTIFIC 4.497 2030 03		04/07/2021	J P MORGAN CHASE SECURITIES INC		4,708,520	4,000,000	6,995	2.A FE
88947E AT 7	TOLL BROS FINANCE CORP 4.350 2028 02		04/27/2021	GOLDMAN SACHS & CO		2,202,500	2,000,000	17,883	3.A FE
89788M AE 2	TRUIST FINANCIAL CORP 1.887 2029 06		06/02/2021	TRUIST SECURITIES		7,000,000	7,000,000	0	1.G FE
906548 CT 7	UNION ELECTRIC CO 2.150 2032 03		06/09/2021	BAS-MERRILL LYNCH		14,983,650	15,000,000	0	1.F FE
907818 FU 7	UNION PACIFIC CO 2.375 2031 05		05/17/2021	J P MORGAN CHASE SECURITIES INC		7,000,000	7,000,000	0	2.A FE
91159H JA 9	US BANCORP 1.375 2030 07		05/06/2021	CITIGROUP GLOBAL MARKETS		4,718,300	5,000,000	20,625	1.E FE
927804 GB 4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		06/14/2021	SUSQUEHANNA INTL GROUP		7,524,020	7,000,000	84,413	1.F FE
963320 AY 2	WHIRLPOOL CORP 2.400 2031 05		06/07/2021	J P MORGAN CHASE SECURITIES INC		2,001,880	2,000,000	5,333	2.B FE
976656 CM 8	WISCONSIN ELECTRIC POWER 1.700 2028 06		06/08/2021	BAS-MERRILL LYNCH		5,998,800	6,000,000	0	1.F FE
98956P AT 9	ZIMMER BIOMET HOLDINGS I 3.550 2030 03		06/16/2021	MUFG SECURITIES AMERICAS INC		4,378,080	4,000,000	34,711	2.B FE
25675T AM 9	DOLLARAMA INC 1.871 2026 07		06/23/2021	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	2.B Z
29410Z AT 2	EPCOR UTILITIES .982 2024 06		06/15/2021	TD SECURITIES		2,000,000	2,000,000	0	1.G FE
36168Q AN 4	GFL ENVIRONMENTAL INC (1 4.750 2029 06		06/01/2021	BARCLAYS CAPITAL INC		500,000	500,000	0	4.C FE
63306A GT 7	NATIONAL BANK OF CANADA 1.534 2026 06		06/10/2021	NATIONAL BANK OF CANADA FINANCIAL		1,500,000	1,500,000	0	1.G FE
68245X AH 2	NEW RED FINANCE (144A) 3.875 2028 01	A	06/15/2021	J P MORGAN CHASE SECURITIES INC		1,002,500	1,000,000	11,948	3.B FE
66977W AS 8	NOVA CHEMICALS (144A) 4.250 2029 05	A	04/27/2021	HSBC		2,500,625	2,500,000	0	3.C FE
780086 TM 6	ROYAL BANK OF CANADA 1.589 2026 05		06/22/2021	BMO CAPITAL MARKETS		1,994,100	2,000,000	4,441	1.F FE
87971M BV 4	TELUS CORP 2.850 2031 11		06/21/2021	SCOTIA CAPITAL		1,995,040	2,000,000	0	2.A FE
92858R AA 8	VMED 02 UK FINANCING I P 4.250 2031 01	D	06/29/2021	CITIGROUP GLOBAL MARKETS		1,965,000	2,000,000	65,403	3.C FE
92858R AB 6	VMED 02 UK FINANCING I P 4.750 2031 07	D	06/22/2021	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3.C FE
08163D AD 9	BMARK 2021-B25 A4 2.268 2054 04		04/16/2021	GOLDMAN SACHS & CO		5,049,825	5,000,000	8,820	1.A FE
38406J AA 6	GRACE 2020-GRCE A 2.347 2040 12		05/12/2021	CITIGROUP GLOBAL MARKETS		2,001,250	2,000,000	1,695	1.A FE
95003C AE 0	WFCM 2021-C59 A4 2.343 2054 04		05/19/2021	VARIOUS		12,110,113	12,000,000	7,289	1.A FE
3899999.	Total - Bonds - Industrial and Miscellaneous					458,697,344	454,439,000	1,442,759	XXX
8399997.	Total - Bonds - Part 3					795,426,024	786,377,149	1,579,140	XXX
8399999.	Total - Bonds					795,426,024	786,377,149	1,579,140	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
03027X 10 0	AMERICAN TOWER CORP		05/18/2021	WELLS FARGO NORTH AMERICA ALGO 250	354.000	87,249	XXX	0	XXX
11120U 10 5	BRIXMOR PROPERTY GROUP INC		06/22/2021	VARIOUS	16,933.000	369,699	XXX	0	XXX
133131 10 2	CAMDEN PROPERTY TRUST		05/11/2021	VARIOUS	2,216.000	269,445	XXX	0	XXX
198287 20 3	COLUMBIA PROPERTY TRUST INC		06/30/2021	VARIOUS	30,600.000	565,386	XXX	0	XXX
277276 10 1	EASTGROUP PROPERTIES INC		05/25/2021	VARIOUS	4,500.000	706,523	XXX	0	XXX
29444U 70 0	EQUINIX INC		06/22/2021	VARIOUS	743.000	568,852	XXX	0	XXX
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		05/11/2021	UBS SECURITIES SOFT CREDIT NORTH AMERICA	5,345.000	395,628	XXX	0	XXX
297178 10 5	ESSEX PROPERTY TRUST INC		06/29/2021	VARIOUS	11,670.000	3,509,308	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35086T 10 9	FOUR CORNERS PROPERTY TRUST INC		04/28/2021	ROBERT W BAIRD & CO. NORTH AMERICA CASH	1,200.000	34,156	XXX	0	XXX
374297 10 9	GETTY REALTY CORP		05/18/2021	VARIOUS	24,400.000	768,686	XXX	0	XXX
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		05/18/2021	WELLS FARGO NORTH AMERICA ALGO 250	2,053.000	57,203	XXX	0	XXX
46187W 10 7	INVITATION HOMES INC		06/29/2021	VARIOUS	43,972.000	1,500,325	XXX	0	XXX
64119V 30 3	NETSTREIT CORP		04/08/2021	WELLS FARGO NORTH AMERICA CASH 250	2,055.000	38,326	XXX	0	XXX
700517 10 5	PARK HOTELS & RESORTS INC		06/30/2021	VARIOUS	21,800.000	461,403	XXX	0	XXX
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		05/18/2021	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	2,700.000	49,291	XXX	0	XXX
74340W 10 3	PROLOGIS INC		04/20/2021	VARIOUS	3,859.000	439,047	XXX	0	XXX
758849 10 3	REGENCY CENTERS CORP		06/30/2021	VARIOUS	7,370.000	474,010	XXX	0	XXX
84860W 30 0	SPIRIT REALTY CAPITAL INC		06/22/2021	VARIOUS	30,720.000	1,463,583	XXX	0	XXX
867892 10 1	SUNSTONE HOTEL INVESTORS INC		05/18/2021	VARIOUS	145,800.000	1,870,349	XXX	0	XXX
902653 10 4	UDR INC		05/04/2021	VARIOUS	3,500.000	157,242	XXX	0	XXX
92276F 10 0	VENTAS INC		05/25/2021	VARIOUS	8,649.000	475,506	XXX	0	XXX
95040Q 10 4	WELLTOWER INC		06/22/2021	VARIOUS	23,836.000	1,959,134	XXX	0	XXX
962166 10 4	WEYERHAEUSER CO		06/29/2021	VARIOUS	12,800.000	439,791	XXX	0	XXX
984017 10 3	XENIA HOTELS & RESORTS INC		06/29/2021	VARIOUS	73,200.000	1,450,557	XXX	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					18,110,701	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					18,110,701	XXX	0	XXX
9799999.	Total - Common Stocks					18,110,701	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					18,110,701	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					813,536,725	XXX	1,579,140	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
912828 QN 3	U S TREASURY NOTES 3.125	..	05/15/2021.	MATURED		20,000,000	20,000,000	20,208,661	20,026,137	0	(26,137)	0	(26,137)	0	20,000,000	0	0	0	312,500	05/15/2021.	1.A
925387 AC 6	VESSEL MANAGEMENT SERV 5.850	..	05/01/2021.	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027.	1.A
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	06/20/2021.	PAID ON PRINCIPAL		254,755	254,755	250,098	249,832	0	4,923	0	4,923	0	254,755	0	0	0	2,552	09/20/2046.	1.A
36179S NT 0	GNMA II PASS #MA4002 2.500	..	06/20/2021.	PAID ON PRINCIPAL		2,491,862	2,491,862	2,453,101	2,459,175	0	32,687	0	32,687	0	2,491,862	0	0	0	25,047	10/20/2046.	1.A
36179S SN 8	GNMA II PASS #MA4125 2.500	..	06/20/2021.	PAID ON PRINCIPAL		2,220,823	2,220,823	2,178,477	2,183,215	0	37,608	0	37,608	0	2,220,823	0	0	0	22,013	12/20/2046.	1.A
36179T G3 3	GNMA II PASS #MA4718 3.000	..	06/20/2021.	PAID ON PRINCIPAL		627,212	627,212	637,355	633,539	0	(6,327)	0	(6,327)	0	627,212	0	0	0	7,625	09/20/2047.	1.A
36202F 2L 9	GNMA II PASS #00005279 3.500	..	06/20/2021.	PAID ON PRINCIPAL		392,204	392,204	408,443	402,828	0	(10,625)	0	(10,625)	0	392,204	0	0	0	5,614	01/20/2042.	1.A
36202C HM 8	GNMA II PASS #2036 8.000	..	06/20/2021.	PAID ON PRINCIPAL		159	159	162	160	0	(1)	0	(1)	0	159	0	0	0	5	07/20/2025.	1.A
36202C K7 7	GNMA II PASS #2118 7.500	..	06/20/2021.	PAID ON PRINCIPAL		2,629	2,629	2,673	2,644	0	(15)	0	(15)	0	2,629	0	0	0	88	11/20/2025.	1.A
36202C PS 6	GNMA II PASS #2233 7.500	..	06/20/2021.	PAID ON PRINCIPAL		2,657	2,657	2,616	2,630	0	27	0	27	0	2,657	0	0	0	82	06/20/2026.	1.A
36202C QY 2	GNMA II PASS #2271 8.500	..	06/20/2021.	PAID ON PRINCIPAL		914	914	936	930	0	(16)	0	(16)	0	914	0	0	0	32	08/20/2026.	1.A
36202C RF 2	GNMA II PASS #2286 8.500	..	06/20/2021.	PAID ON PRINCIPAL		556	556	565	563	0	(7)	0	(7)	0	556	0	0	0	19	09/20/2026.	1.A
36202D HK 0	GNMA II PASS #2934 7.500	..	06/20/2021.	PAID ON PRINCIPAL		733	733	720	717	0	16	0	16	0	733	0	0	0	23	06/20/2030.	1.A
36202D SP 7	GNMA II PASS #3226 5.500	..	06/20/2021.	PAID ON PRINCIPAL		10,717	10,717	10,268	10,292	0	425	0	425	0	10,717	0	0	0	204	04/20/2032.	1.A
36202D TD 3	GNMA II PASS #3248 5.500	..	06/20/2021.	PAID ON PRINCIPAL		2,671	2,671	2,548	2,573	0	97	0	97	0	2,671	0	0	0	61	06/20/2032.	1.A
36202D UU 3	GNMA II PASS #3295 5.500	..	06/20/2021.	PAID ON PRINCIPAL		3,010	3,010	3,004	3,004	0	6	0	6	0	3,010	0	0	0	69	10/20/2032.	1.A
36202D U7 4	GNMA II PASS #3306 5.500	..	06/20/2021.	PAID ON PRINCIPAL		25,848	25,848	25,799	25,798	0	50	0	50	0	25,848	0	0	0	587	11/20/2032.	1.A
36202D VM 0	GNMA II PASS #3320 5.500	..	06/20/2021.	PAID ON PRINCIPAL		39,701	39,701	39,955	39,948	0	(247)	0	(247)	0	39,701	0	0	0	911	12/20/2032.	1.A
36202D YY 1	GNMA II PASS #3427 4.500	..	06/20/2021.	PAID ON PRINCIPAL		184,031	184,031	172,031	176,933	0	7,098	0	7,098	0	184,031	0	0	0	3,504	08/20/2033.	1.A
36202D 2B 6	GNMA II PASS #3470 4.500	..	06/20/2021.	PAID ON PRINCIPAL		5,746	5,746	5,321	5,472	0	275	0	275	0	5,746	0	0	0	107	11/20/2033.	1.A
36202D 4N 8	GNMA II PASS #3529 5.000	..	06/20/2021.	PAID ON PRINCIPAL		91,211	91,211	87,177	88,269	0	2,942	0	2,942	0	91,211	0	0	0	1,870	03/20/2034.	1.A
36202D 5P 2	GNMA II PASS #3554 4.500	..	06/20/2021.	PAID ON PRINCIPAL		58,206	58,206	53,895	55,745	0	2,461	0	2,461	0	58,206	0	0	0	1,131	05/20/2034.	1.A
36202E F2 0	GNMA II PASS #3785 5.000	..	06/20/2021.	PAID ON PRINCIPAL		181,886	181,886	177,225	178,573	0	3,313	0	3,313	0	181,886	0	0	0	3,719	11/20/2035.	1.A
36202E XT 1	GNMA II PASS #4290 5.500	..	06/20/2021.	PAID ON PRINCIPAL		41,222	41,222	41,051	41,035	0	188	0	188	0	41,222	0	0	0	937	11/20/2038.	1.A
36176S SV 3	GNMA PASS TH #0074832 3.500	..	06/15/2021.	PAID ON PRINCIPAL		97,663	97,663	102,073	101,863	0	(4,201)	0	(4,201)	0	97,663	0	0	0	1,424	04/15/2042.	1.A
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	06/15/2021.	PAID ON PRINCIPAL		4,838	4,838	5,056	5,081	0	(243)	0	(243)	0	4,838	0	0	0	71	04/15/2042.	1.A
36176X FR 5	GNMA PASS TH #00778976 3.500	..	06/15/2021.	PAID ON PRINCIPAL		115,964	115,964	121,744	123,731	0	(7,767)	0	(7,767)	0	115,964	0	0	0	1,717	03/15/2042.	1.A
36208F JZ 4	GNMA PASS TH #449480 7.500	..	06/15/2021.	PAID ON PRINCIPAL		16,320	16,320	16,735	16,617	0	(297)	0	(297)	0	16,320	0	0	0	586	10/15/2027.	1.A
36209G RV 1	GNMA PASS TH #471300 6.000	..	06/15/2021.	PAID ON PRINCIPAL		4,032	4,032	3,938	3,955	0	77	0	77	0	4,032	0	0	0	105	01/15/2032.	1.A
36209Y TV 0	GNMA PASS TH #485764 6.000	..	06/15/2021.	PAID ON PRINCIPAL		64,115	64,115	63,915	63,918	0	197	0	197	0	64,115	0	0	0	1,293	09/15/2031.	1.A
36210N RP 6	GNMA PASS TH #497394 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,452	1,452	1,422	1,423	0	29	0	29	0	1,452	0	0	0	36	01/15/2029.	1.A
36212N AM 9	GNMA PASS TH #538312 6.000	..	06/15/2021.	PAID ON PRINCIPAL		19,890	19,890	19,642	19,636	0	254	0	254	0	19,890	0	0	0	440	02/15/2032.	1.A
36213A CE 2	GNMA PASS TH #548269 6.000	..	06/15/2021.	PAID ON PRINCIPAL		660	660	654	654	0	6	0	6	0	660	0	0	0	17	02/15/2032.	1.A
36213C U4 0	GNMA PASS TH #550603 5.000	..	06/15/2021.	PAID ON PRINCIPAL		3,010	3,010	2,975	2,980	0	30	0	30	0	3,010	0	0	0	62	08/15/2035.	1.A
36213C YY 0	GNMA PASS TH #550727 5.000	..	06/15/2021.	PAID ON PRINCIPAL		68,927	68,927	67,836	68,101	0	826	0	826	0	68,927	0	0	0	1,344	11/15/2035.	1.A
36213D Z4 3	GNMA PASS TH #551663 6.000	..	06/15/2021.	PAID ON PRINCIPAL		3,540	3,540	3,529	3,529	0	11	0	11	0	3,540	0	0	0	85	09/15/2031.	1.A
36213E B9 6	GNMA PASS TH #551864 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,216	1,216	1,194	1,194	0	22	0	22	0	1,216	0	0	0	30	11/15/2031.	1.A
36213E PU 4	GNMA PASS TH #552235 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,750	2,750	2,685	2,685	0	65	0	65	0	2,750	0	0	0	68	12/15/2031.	1.A
36213E PY 6	GNMA PASS TH #552239 6.000	..	06/15/2021.	PAID ON PRINCIPAL		9,636	9,636	9,440	9,438	0	198	0	198	0	9,636	0	0	0	271	12/15/2031.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36213E UH 7	GNMA PASS TH #552384 6.000	..	06/15/2021.	PAID ON PRINCIPAL		442	442	429	425	0	17	0	17	0	442	0	0	0	11	02/15/2032.	1.A
36213E UL 8	GNMA PASS TH #552387 6.500	..	06/15/2021.	PAID ON PRINCIPAL		3,604	3,604	3,810	3,819	0	(215)	0	(215)	0	3,604	0	0	0	98	02/15/2032.	1.A
36213E YG 5	GNMA PASS TH #552511 6.500	..	06/15/2021.	PAID ON PRINCIPAL		19,775	19,775	20,902	21,058	0	(1,284)	0	(1,284)	0	19,775	0	0	0	535	04/15/2032.	1.A
36213F QS 5	GNMA PASS TH #553165 6.000	..	06/15/2021.	PAID ON PRINCIPAL		10,479	10,479	11,006	10,876	0	(397)	0	(397)	0	10,479	0	0	0	257	04/15/2033.	1.A
36213F WW 9	GNMA PASS TH #553361 5.500	..	06/15/2021.	PAID ON PRINCIPAL		38,036	38,036	37,745	37,823	0	213	0	213	0	38,036	0	0	0	929	07/15/2033.	1.A
36213G U5 8	GNMA PASS TH #554204 6.000	..	06/15/2021.	PAID ON PRINCIPAL		488	488	480	479	0	9	0	9	0	488	0	0	0	12	12/15/2031.	1.A
36213U YC 8	GNMA PASS TH #565107 6.000	..	06/15/2021.	PAID ON PRINCIPAL		33,471	33,471	34,120	33,923	0	(452)	0	(452)	0	33,471	0	0	0	962	10/15/2032.	1.A
36213X 2H 6	GNMA PASS TH #567876 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,959	1,959	1,986	1,988	0	(29)	0	(29)	0	1,959	0	0	0	49	10/15/2032.	1.A
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	06/15/2021.	PAID ON PRINCIPAL		3,502	3,502	3,570	3,590	0	(88)	0	(88)	0	3,502	0	0	0	84	03/15/2032.	1.A
36200Q WM 2	GNMA PASS TH #569552 6.000	..	06/15/2021.	PAID ON PRINCIPAL		9,266	9,266	9,256	9,257	0	9	0	9	0	9,266	0	0	0	201	01/15/2032.	1.A
36200Q W6 7	GNMA PASS TH #569569 6.000	..	06/15/2021.	PAID ON PRINCIPAL		14,933	14,933	14,522	14,536	0	397	0	397	0	14,933	0	0	0	373	01/15/2032.	1.A
36200R WR 9	GNMA PASS TH #570456 6.000	..	06/15/2021.	PAID ON PRINCIPAL		13,476	13,476	13,525	13,515	0	(39)	0	(39)	0	13,476	0	0	0	371	11/15/2031.	1.A
36200S AG 5	GNMA PASS TH #570707 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,655	1,655	1,630	1,636	0	19	0	19	0	1,655	0	0	0	42	12/15/2031.	1.A
36200S BH 2	GNMA PASS TH #570740 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,401	2,401	2,357	2,365	0	36	0	36	0	2,401	0	0	0	60	01/15/2032.	1.A
36200S WM 8	GNMA PASS TH #571352 6.000	..	06/15/2021.	PAID ON PRINCIPAL		799	799	780	779	0	19	0	19	0	799	0	0	0	21	12/15/2031.	1.A
36200W BU 4	GNMA PASS TH #574351 6.000	..	06/15/2021.	PAID ON PRINCIPAL		3,084	3,084	3,044	3,047	0	37	0	37	0	3,084	0	0	0	77	01/15/2032.	1.A
36200W T6 8	GNMA PASS TH #574873 6.000	..	06/15/2021.	PAID ON PRINCIPAL		7,601	7,601	7,495	7,501	0	100	0	100	0	7,601	0	0	0	187	12/15/2031.	1.A
36200X E6 2	GNMA PASS TH #575357 6.000	..	06/15/2021.	PAID ON PRINCIPAL		5,285	5,285	5,259	5,258	0	27	0	27	0	5,285	0	0	0	130	12/15/2031.	1.A
36200X JQ 3	GNMA PASS TH #575471 6.000	..	06/15/2021.	PAID ON PRINCIPAL		66,509	66,509	64,503	64,001	0	2,508	0	2,508	0	66,509	0	0	0	1,661	01/15/2032.	1.A
36200X XP 9	GNMA PASS TH #575886 6.000	..	06/15/2021.	PAID ON PRINCIPAL		4,984	4,984	4,911	4,916	0	68	0	68	0	4,984	0	0	0	123	12/15/2031.	1.A
36200X YB 9	GNMA PASS TH #575906 6.000	..	06/15/2021.	PAID ON PRINCIPAL		608	608	600	599	0	9	0	9	0	608	0	0	0	15	01/15/2032.	1.A
36201A NV 6	GNMA PASS TH #577404 6.000	..	06/15/2021.	PAID ON PRINCIPAL		9,391	9,391	9,266	9,272	0	118	0	118	0	9,391	0	0	0	236	12/15/2031.	1.A
36201A PS 1	GNMA PASS TH #577433 6.000	..	06/15/2021.	PAID ON PRINCIPAL		9,363	9,363	9,327	9,327	0	36	0	36	0	9,363	0	0	0	234	02/15/2032.	1.A
36201A SW 9	GNMA PASS TH #577533 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,009	2,009	1,982	1,977	0	32	0	32	0	2,009	0	0	0	50	01/15/2032.	1.A
36201A XN 3	GNMA PASS TH #577685 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,772	1,772	1,806	1,816	0	(44)	0	(44)	0	1,772	0	0	0	44	10/15/2032.	1.A
36201A 3T 3	GNMA PASS TH #577810 6.000	..	06/15/2021.	PAID ON PRINCIPAL		3,271	3,271	3,211	3,214	0	57	0	57	0	3,271	0	0	0	81	01/15/2032.	1.A
36201B RQ 1	GNMA PASS TH #578395 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,808	2,808	2,847	2,864	0	(56)	0	(56)	0	2,808	0	0	0	70	10/15/2032.	1.A
36201B RT 5	GNMA PASS TH #578398 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,537	2,537	2,586	2,603	0	(67)	0	(67)	0	2,537	0	0	0	63	10/15/2032.	1.A
36201C JW 5	GNMA PASS TH #579077 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,424	1,424	1,403	1,403	0	21	0	21	0	1,424	0	0	0	36	12/15/2031.	1.A
36201C KF 0	GNMA PASS TH #579094 6.000	..	06/15/2021.	PAID ON PRINCIPAL		8,402	8,402	8,279	8,274	0	129	0	129	0	8,402	0	0	0	209	12/15/2031.	1.A
36201C LA 0	GNMA PASS TH #579121 6.000	..	06/15/2021.	PAID ON PRINCIPAL		9,490	9,490	9,357	9,368	0	122	0	122	0	9,490	0	0	0	238	01/15/2032.	1.A
36201C LZ 5	GNMA PASS TH #579144 6.000	..	06/15/2021.	PAID ON PRINCIPAL		161	161	156	156	0	5	0	5	0	161	0	0	0	4	01/15/2032.	1.A
36201C YP 3	GNMA PASS TH #579518 6.000	..	06/15/2021.	PAID ON PRINCIPAL		3,317	3,317	3,217	3,215	0	102	0	102	0	3,317	0	0	0	83	02/15/2032.	1.A
36201E M7 2	GNMA PASS TH #580982 6.000	..	06/15/2021.	PAID ON PRINCIPAL		23,655	23,655	23,304	23,340	0	315	0	315	0	23,655	0	0	0	695	02/15/2032.	1.A
36201F XP 7	GNMA PASS TH #582186 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,182	1,182	1,169	1,169	0	13	0	13	0	1,182	0	0	0	30	01/15/2032.	1.A
36201F 5T 0	GNMA PASS TH #582358 6.000	..	06/15/2021.	PAID ON PRINCIPAL		8,973	8,973	9,099	9,132	0	(159)	0	(159)	0	8,973	0	0	0	224	10/15/2032.	1.A
36201F 5U 7	GNMA PASS TH #582359 6.000	..	06/15/2021.	PAID ON PRINCIPAL		11,874	11,874	12,040	12,053	0	(179)	0	(179)	0	11,874	0	0	0	298	10/15/2032.	1.A
36201G TK 1	GNMA PASS TH #582954 6.000	..	06/15/2021.	PAID ON PRINCIPAL		5,117	5,117	5,091	5,091	0	26	0	26	0	5,117	0	0	0	128	02/15/2032.	1.A
36201H 2U 6	GNMA PASS TH #584087 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,303	1,303	1,328	1,337	0	(34)	0	(34)	0	1,303	0	0	0	33	10/15/2032.	1.A
36201H 2W 2	GNMA PASS TH #584089 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,244	1,244	1,268	1,269	0	(25)	0	(25)	0	1,244	0	0	0	31	10/15/2032.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36201M FN 7	GNMA PASS TH #587073 6.000	..	06/15/2021.	PAID ON PRINCIPAL		21,208	21,208	21,061	21,061	0	146	0	146	0	21,208	0	0	0	619	05/15/2032.	1.A
36201N M4 9	GNMA PASS TH #588179 6.000	..	06/15/2021.	PAID ON PRINCIPAL		7,712	7,712	8,024	7,982	0	(270)	0	(270)	0	7,712	0	0	0	189	01/15/2033.	1.A
36201S XE 4	GNMA PASS TH #592077 5.000	..	06/15/2021.	PAID ON PRINCIPAL		15,967	15,967	15,955	15,950	0	17	0	17	0	15,967	0	0	0	364	08/15/2033.	1.A
36201V AE 2	GNMA PASS TH #594105 4.500	..	06/15/2021.	PAID ON PRINCIPAL		20,711	20,711	19,612	20,085	0	626	0	626	0	20,711	0	0	0	388	09/15/2033.	1.A
36201V AF 9	GNMA PASS TH #594106 4.500	..	06/15/2021.	PAID ON PRINCIPAL		11,543	11,543	10,940	11,163	0	380	0	380	0	11,543	0	0	0	250	09/15/2033.	1.A
36201V VN 9	GNMA PASS TH #594721 4.500	..	06/15/2021.	PAID ON PRINCIPAL		69,682	69,682	70,227	69,913	0	(230)	0	(230)	0	69,682	0	0	0	1,361	07/15/2033.	1.A
36200A BA 6	GNMA PASS TH #595033 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,337	1,337	1,363	1,376	0	(38)	0	(38)	0	1,337	0	0	0	33	10/15/2032.	1.A
36200E BQ 3	GNMA PASS TH #598647 5.500	..	06/15/2021.	PAID ON PRINCIPAL		9,336	9,336	9,547	9,546	0	(210)	0	(210)	0	9,336	0	0	0	214	04/15/2033.	1.A
36200E B6 7	GNMA PASS TH #598661 5.000	..	06/15/2021.	PAID ON PRINCIPAL		14,414	14,414	14,663	14,542	0	(128)	0	(128)	0	14,414	0	0	0	302	05/15/2033.	1.A
36200E CQ 2	GNMA PASS TH #598679 5.500	..	06/15/2021.	PAID ON PRINCIPAL		8,729	8,729	8,941	8,900	0	(171)	0	(171)	0	8,729	0	0	0	228	05/15/2033.	1.A
36200E DL 2	GNMA PASS TH #598707 5.000	..	06/15/2021.	PAID ON PRINCIPAL		13,647	13,647	13,658	13,645	0	2	0	2	0	13,647	0	0	0	320	07/15/2033.	1.A
36200E D5 7	GNMA PASS TH #598724 4.500	..	06/15/2021.	PAID ON PRINCIPAL		11,179	11,179	11,265	11,219	0	(40)	0	(40)	0	11,179	0	0	0	210	07/15/2033.	1.A
36200M QW 6	GNMA PASS TH #604469 4.500	..	06/15/2021.	PAID ON PRINCIPAL		43,933	43,933	40,542	41,855	0	2,078	0	2,078	0	43,933	0	0	0	783	07/15/2033.	1.A
36200M RT 2	GNMA PASS TH #604498 4.500	..	06/15/2021.	PAID ON PRINCIPAL		12,607	12,607	12,660	12,630	0	(24)	0	(24)	0	12,607	0	0	0	209	07/15/2033.	1.A
36200M T7 8	GNMA PASS TH #604574 4.500	..	06/15/2021.	PAID ON PRINCIPAL		36,466	36,466	36,261	36,316	0	150	0	150	0	36,466	0	0	0	722	08/15/2033.	1.A
36200M VM 2	GNMA PASS TH #604620 4.500	..	06/15/2021.	PAID ON PRINCIPAL		47,184	47,184	44,623	45,572	0	1,611	0	1,611	0	47,184	0	0	0	862	09/15/2033.	1.A
36200M WA 7	GNMA PASS TH #604641 4.500	..	06/15/2021.	PAID ON PRINCIPAL		13,411	13,411	12,628	12,904	0	507	0	507	0	13,411	0	0	0	265	09/15/2033.	1.A
36200M 3K 7	GNMA PASS TH #604802 4.500	..	06/15/2021.	PAID ON PRINCIPAL		88,327	88,327	83,648	85,487	0	2,839	0	2,839	0	88,327	0	0	0	1,658	11/15/2033.	1.A
36200N RJ 2	GNMA PASS TH #605389 5.000	..	06/15/2021.	PAID ON PRINCIPAL		34,114	34,114	33,703	33,778	0	336	0	336	0	34,114	0	0	0	723	04/15/2034.	1.A
36290R QZ 9	GNMA PASS TH #615272 4.500	..	06/15/2021.	PAID ON PRINCIPAL		36,327	36,327	36,599	36,440	0	(113)	0	(113)	0	36,327	0	0	0	671	07/15/2033.	1.A
36290R Q2 2	GNMA PASS TH #615273 4.500	..	06/15/2021.	PAID ON PRINCIPAL		45,500	45,500	45,841	45,678	0	(178)	0	(178)	0	45,500	0	0	0	995	07/15/2033.	1.A
36290R T4 5	GNMA PASS TH #615371 4.500	..	06/15/2021.	PAID ON PRINCIPAL		5,913	5,913	5,948	5,928	0	(15)	0	(15)	0	5,913	0	0	0	108	07/15/2033.	1.A
36290R YE 7	GNMA PASS TH #615509 4.500	..	06/15/2021.	PAID ON PRINCIPAL		86,313	86,313	79,772	82,322	0	3,991	0	3,991	0	86,313	0	0	0	1,657	08/15/2033.	1.A
36290R YM 9	GNMA PASS TH #615516 4.500	..	06/15/2021.	PAID ON PRINCIPAL		9,866	9,866	9,342	9,548	0	317	0	317	0	9,866	0	0	0	186	09/15/2033.	1.A
36290R ZJ 5	GNMA PASS TH #615545 4.500	..	06/15/2021.	PAID ON PRINCIPAL		11,657	11,657	10,901	11,152	0	505	0	505	0	11,657	0	0	0	218	09/15/2033.	1.A
36290R 4Y 6	GNMA PASS TH #615639 4.500	..	06/15/2021.	PAID ON PRINCIPAL		2,413	2,413	2,281	2,328	0	84	0	84	0	2,413	0	0	0	46	09/15/2033.	1.A
36290R 5E 9	GNMA PASS TH #615645 4.500	..	06/15/2021.	PAID ON PRINCIPAL		2,478	2,478	2,292	2,364	0	114	0	114	0	2,478	0	0	0	46	09/15/2033.	1.A
36290X JW 1	GNMA PASS TH #620477 4.500	..	06/15/2021.	PAID ON PRINCIPAL		2,964	2,964	2,814	2,875	0	89	0	89	0	2,964	0	0	0	56	08/15/2033.	1.A
36290X PJ 3	GNMA PASS TH #620625 4.500	..	06/15/2021.	PAID ON PRINCIPAL		47,251	47,251	44,859	45,918	0	1,333	0	1,333	0	47,251	0	0	0	888	09/15/2033.	1.A
36290X QX 1	GNMA PASS TH #620670 4.500	..	06/15/2021.	PAID ON PRINCIPAL		2,148	2,148	2,034	2,077	0	71	0	71	0	2,148	0	0	0	40	09/15/2033.	1.A
36291Q BW 3	GNMA PASS TH #634653 5.000	..	06/15/2021.	PAID ON PRINCIPAL		10,639	10,639	10,813	10,753	0	(113)	0	(113)	0	10,639	0	0	0	222	12/15/2034.	1.A
36291R RF 1	GNMA PASS TH #635986 5.000	..	06/15/2021.	PAID ON PRINCIPAL		2,971	2,971	3,019	2,999	0	(29)	0	(29)	0	2,971	0	0	0	62	12/15/2034.	1.A
36291R 2G 6	GNMA PASS TH #636275 5.000	..	06/15/2021.	PAID ON PRINCIPAL		2,848	2,848	2,814	2,826	0	22	0	22	0	2,848	0	0	0	59	03/15/2035.	1.A
36291S VW 7	GNMA PASS TH #637029 5.000	..	06/15/2021.	PAID ON PRINCIPAL		89,916	89,916	91,385	90,921	0	(1,005)	0	(1,005)	0	89,916	0	0	0	1,856	12/15/2034.	1.A
36292F S2 4	GNMA PASS TH #647737 5.000	..	06/15/2021.	PAID ON PRINCIPAL		2,105	2,105	2,080	2,084	0	21	0	21	0	2,105	0	0	0	44	08/15/2035.	1.A
36292H S6 1	GNMA PASS TH #649541 5.000	..	06/15/2021.	PAID ON PRINCIPAL		1,075	1,075	1,062	1,065	0	10	0	10	0	1,075	0	0	0	22	11/15/2035.	1.A
36176E 5W 7	GNMA PASS TH #764361 3.500	..	06/15/2021.	PAID ON PRINCIPAL		4,534	4,534	4,733	4,809	0	(275)	0	(275)	0	4,534	0	0	0	67	01/15/2042.	1.A
36176E 6E 6	GNMA PASS TH #764369 3.500	..	06/15/2021.	PAID ON PRINCIPAL		662	662	691	706	0	(44)	0	(44)	0	662	0	0	0	10	01/15/2042.	1.A
36176Q NH 3	GNMA PASS TH #772892 3.500	..	06/15/2021.	PAID ON PRINCIPAL		1,572	1,572	1,641	1,670	0	(99)	0	(99)	0	1,572	0	0	0	23	01/15/2042.	1.A
36176Q NT 7	GNMA PASS TH #772902 3.500	..	06/15/2021.	PAID ON PRINCIPAL		1,059	1,059	1,106	1,138	0	(79)	0	(79)	0	1,059	0	0	0	15	01/15/2042.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176Q NX 8	GNMA PASS TH #772906 3.500	..	06/15/2021.	PAID ON PRINCIPAL		5,783	5,783	6,037	6,082	0	(299)	0	(299)	0	5,783	0	0	0	82	01/15/2042.	1.A
36225A TG 5	GNMA PASS TH #780551 7.500	..	06/15/2021.	PAID ON PRINCIPAL		476	476	488	488	0	(12)	0	(12)	0	476	0	0	0	15	04/15/2027.	1.A
36225A YM 6	GNMA PASS TH #780716 7.500	..	06/15/2021.	PAID ON PRINCIPAL		2,080	2,080	2,131	2,131	0	(52)	0	(52)	0	2,080	0	0	0	62	02/15/2028.	1.A
36241K BF 4	GNMA PASS TH #781838 8.000	..	06/15/2021.	PAID ON PRINCIPAL		37,201	37,201	40,588	39,173	0	(1,972)	0	(1,972)	0	37,201	0	0	0	1,218	12/15/2029.	1.A
36241K BG 2	GNMA PASS TH #781839 8.000	..	06/15/2021.	PAID ON PRINCIPAL		18,382	18,382	19,898	18,814	0	(433)	0	(433)	0	18,382	0	0	0	624	06/15/2025.	1.A
36241K BL 1	GNMA PASS TH #781843 6.500	..	06/15/2021.	PAID ON PRINCIPAL		23,765	23,765	25,065	24,447	0	(682)	0	(682)	0	23,765	0	0	0	625	11/15/2028.	1.A
36241K BM 9	GNMA PASS TH #781844 6.500	..	06/15/2021.	PAID ON PRINCIPAL		182,558	182,558	192,213	190,239	0	(7,681)	0	(7,681)	0	182,558	0	0	0	4,860	03/15/2032.	1.A
36241K CT 3	GNMA PASS TH #781882 7.500	..	06/15/2021.	PAID ON PRINCIPAL		29,643	29,643	31,754	30,893	0	(1,250)	0	(1,250)	0	29,643	0	0	0	942	03/15/2030.	1.A
36241K CU 0	GNMA PASS TH #781883 7.500	..	06/15/2021.	PAID ON PRINCIPAL		19,824	19,824	21,233	20,708	0	(884)	0	(884)	0	19,824	0	0	0	638	03/15/2030.	1.A
36241K CV 8	GNMA PASS TH #781884 7.500	..	06/15/2021.	PAID ON PRINCIPAL		27,678	27,678	29,652	28,965	0	(1,287)	0	(1,287)	0	27,678	0	0	0	892	04/15/2030.	1.A
36241K DH 8	GNMA PASS TH #781904 5.000	..	06/15/2021.	PAID ON PRINCIPAL		141,040	141,040	138,807	139,322	0	1,717	0	1,717	0	141,040	0	0	0	3,256	04/15/2035.	1.A
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	05/20/2021.	PAID ON PRINCIPAL		126,236	126,236	129,402	126,631	0	(395)	0	(395)	0	126,236	0	0	0	1,046	11/20/2062.	1.A
38375B C9 1	GNR 2012-H31 HA CMO 1.650	..	06/20/2021.	PAID ON PRINCIPAL		1,393	1,393	1,409	1,394	0	(1)	0	(1)	0	1,393	0	0	0	8	10/20/2062.	1.A
38375B G2 2	GNR 2013-H03 HA CMO 1.750	..	06/20/2021.	PAID ON PRINCIPAL		56,097	56,097	56,080	56,046	0	51	0	51	0	56,097	0	0	0	326	12/20/2062.	1.A
38375B R5 3	GNR 2013-H07 LA CMO 1.650	..	05/20/2021.	PAID ON PRINCIPAL		96,265	96,265	95,513	96,126	0	139	0	139	0	96,265	0	0	0	592	03/20/2063.	1.A
38375U JP 6	GNR 2014-H12 KA CMO 2.750	..	06/20/2021.	PAID ON PRINCIPAL		67,552	67,552	67,863	67,583	0	(31)	0	(31)	0	67,552	0	0	0	684	05/20/2064.	1.A
38376R GY 6	GNR 2015-H22 GA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		484,671	484,671	467,367	473,026	0	11,645	0	11,645	0	484,671	0	0	0	3,770	09/20/2065.	1.A
38376R ML 7	GNR 2015-H32 KA CMO 2.700	..	06/20/2021.	PAID ON PRINCIPAL		821,064	821,064	815,772	819,030	0	2,034	0	2,034	0	821,064	0	0	0	9,275	12/20/2065.	1.A
36225C PC 4	G2 (ARM) #80418 2.875	..	06/20/2021.	PAID ON PRINCIPAL		1,296	1,296	1,300	1,286	0	11	0	11	0	1,296	0	0	0	14	06/20/2030.	1.A
36202K 6Z 3	G2 (ARM) #8988 2.125	..	06/20/2021.	PAID ON PRINCIPAL		4,333	4,333	4,343	4,319	0	14	0	14	0	4,333	0	0	0	42	10/20/2026.	1.A
36230S DW 1	G2 757317 4.317	..	06/20/2021.	PAID ON PRINCIPAL		(0)	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	02/20/2061.	1.A
38378N EW 9	GNR 2013-162 A (PROJEC 2.750	..	06/16/2021.	PAID ON PRINCIPAL		80,474	80,474	79,493	79,949	0	525	0	525	0	80,474	0	0	0	828	09/16/2046.	1.A
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	06/16/2021.	PAID ON PRINCIPAL		140,977	140,977	141,021	140,952	0	25	0	25	0	140,977	0	0	0	1,549	05/16/2055.	1.A
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471	..	06/16/2021.	PAID ON PRINCIPAL		161,781	161,781	162,432	162,194	0	(413)	0	(413)	0	161,781	0	0	0	1,747	09/16/2053.	1.A
38378N 5Q 2	GNR 2014-77 AD (PROJEC 2.750	..	06/16/2021.	PAID ON PRINCIPAL		925,780	925,780	933,301	933,100	0	(7,321)	0	(7,321)	0	925,780	0	0	0	10,253	12/16/2047.	1.A
38379K H5 0	GNR 2015-130 AH (PROJE 2.900	..	06/16/2021.	PAID ON PRINCIPAL		1,882,089	1,882,089	1,926,789	1,896,065	0	(13,976)	0	(13,976)	0	1,882,089	0	0	0	25,184	08/16/2047.	1.A
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300	..	06/16/2021.	PAID ON PRINCIPAL		303,854	303,854	301,005	302,516	0	1,338	0	1,338	0	303,854	0	0	0	2,635	11/16/2048.	1.A
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650	..	06/16/2021.	PAID ON PRINCIPAL		3,896,192	3,896,192	3,920,239	3,904,090	0	(7,898)	0	(7,898)	0	3,896,192	0	0	0	43,009	03/16/2050.	1.A
38379R 5R 0	GNR 2017-145A (PROJECT 2.700	..	06/16/2021.	PAID ON PRINCIPAL		1,411,972	1,411,972	1,411,531	1,410,995	0	977	0	977	0	1,411,972	0	0	0	18,674	10/16/2051.	1.A
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600	..	06/16/2021.	PAID ON PRINCIPAL		194,598	194,598	193,199	193,816	0	781	0	781	0	194,598	0	0	0	2,241	07/16/2057.	1.A
38380M BX 8	GNR 2018-98 A (PROJECT 3.000	..	06/16/2021.	PAID ON PRINCIPAL		551,729	551,729	551,708	551,411	0	319	0	319	0	551,729	0	0	0	7,937	10/16/2050.	1.A
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250	..	06/16/2021.	PAID ON PRINCIPAL		622,551	622,551	612,288	616,155	0	6,395	0	6,395	0	622,551	0	0	0	8,579	03/16/2059.	1.A
38380M A9 2	GNR 2019-7 A (PROJECT 3.250	..	05/16/2021.	PAID ON PRINCIPAL		331,064	331,064	327,856	330,163	0	900	0	900	0	331,064	0	0	0	4,162	01/16/2052.	1.A
83162C VY 6	SBAP 2013-20L 1 3.380	..	06/01/2021.	PAID ON PRINCIPAL		147,663	147,663	147,663	146,771	0	892	0	892	0	147,663	0	0	0	2,583	12/01/2033.	1.A
83162C YX 5	SBAP 2017-20J 1 2.850	..	04/01/2021.	PAID ON PRINCIPAL		251,566	251,566	251,566	250,943	0	623	0	623	0	251,566	0	0	0	3,815	10/01/2037.	1.A
83162C ZY 2	SBAP 2018-10F 1 3.470	..	05/01/2021.	PAID ON PRINCIPAL		98,734	98,734	98,734	98,730	0	4	0	4	0	98,734	0	0	0	1,713	11/01/2028.	1.A
83162C ZZ 9	SBAP 2018-20K 1 3.870	..	05/01/2021.	PAID ON PRINCIPAL		198,029	198,029	198,029	197,652	0	377	0	377	0	198,029	0	0	0	4,062	11/01/2038.	1.A
83162C B9 3	SBAP 2019-25E 1 3.070	..	05/01/2021.	PAID ON PRINCIPAL		118,474	118,474	118,474	118,434	0	40	0	40	0	118,474	0	0	0	1,842	05/01/2044.	1.A
						0	0	0	0	0	0	0	0	0	0	0	0	0	0		0.
0599999. Total - Bonds - U.S. Government						41,797,989	41,797,989	41,966,179	41,762,240	0	35,749	0	35,749	0	41,797,989	0	0	0	594,327	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - All Other Government																					
06850K VQ 3	BARRIE (CITY OF) 1.850	..	06/20/2021.	MATURED		2,790,000	2,790,000	2,825,070	2,805,807	0	(15,807)	0	(15,807)	0	2,790,000	0	0	0	25,808	06/20/2021.	1.C
626209 JH 4	BRITISH COLUMBIA MUNIC 4.150	..	06/01/2021.	MATURED		3,000,000	3,000,000	3,001,510	2,999,903	0	97	0	97	0	3,000,000	0	0	0	62,250	06/01/2021.	1.A FE
135087 ZJ 6	CANADA TREASURY BONDS 3.250	..	06/01/2021.	MATURED		34,000,000	34,000,000	35,991,540	34,095,077	0	(95,077)	0	(95,077)	0	34,000,000	0	0	0	552,500	06/01/2021.	1.A FE
40649C VF 0	HALTON REGIONAL MUNICI 2.600	..	06/03/2021.	MATURED		1,000,000	1,000,000	999,640	999,957	0	43	0	43	0	1,000,000	0	0	0	13,000	06/03/2021.	5.B GI
669827 FY 8	NOVA SCOTIA (PROVINCE 4.100	..	06/01/2021.	MATURED		2,000,000	2,000,000	2,125,920	2,006,258	0	(6,258)	0	(6,258)	0	2,000,000	0	0	0	41,000	06/01/2021.	1.D FE
68323A AD 6	ONTARIO (PROVINCE OF) 4.000	..	06/02/2021.	MATURED		1,000,000	1,000,000	1,077,910	1,003,848	0	(3,848)	0	(3,848)	0	1,000,000	0	0	0	20,000	06/02/2021.	1.D FE
98704C QR 0	YORK ONTARIO REGIONAL 4.000	..	06/30/2021.	MATURED		1,000,000	1,000,000	1,045,960	1,007,881	0	(7,881)	0	(7,881)	0	1,000,000	0	0	0	20,000	06/30/2021.	1.B FE
62959Z RN 5	CANADA NHA PASS THRU P 1.740	..	06/15/2021.	PAID ON PRINCIPAL		232,488	232,488	230,161	230,527	0	1,961	0	1,961	0	232,488	0	0	0	1,976	01/01/2025.	1.A FE
62959Z X6 5	CANADA NHA PASS THRU P 1.920	..	06/15/2021.	PAID ON PRINCIPAL		5,852	5,852	5,811	5,814	0	38	0	38	0	5,852	0	0	0	47	01/01/2030.	1.A FE
1099999.	Total - Bonds - All Other Government					45,028,340	45,028,340	47,303,522	45,155,073	0	(126,733)	0	(126,733)	0	45,028,340	0	0	0	736,580	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
139078 AR 0	CANYONS SCHOOL DIST GO 4.000	..	06/15/2021.	REDEEMED		3,975,000	3,975,000	3,841,718	3,910,529	0	4,057	0	4,057	0	3,914,586	0	60,414	60,414	79,500	06/15/2027.	1.A FE
139078 AS 8	CANYONS SCHOOL DIST GO 4.125	..	06/15/2021.	REDEEMED		4,195,000	4,195,000	4,062,019	4,124,887	0	3,736	0	3,736	0	4,128,623	0	66,377	66,377	86,522	06/15/2028.	1.A FE
199820 4Q 1	COMAL ISD GO REF S2020 5.000	..	04/30/2021.	CITIGROUP GLOBAL MARKETS		3,260,875	2,500,000	3,285,350	3,274,646	0	(31,512)	0	(31,512)	0	3,243,134	0	17,741	17,741	63,542	02/01/2029.	1.A FE
387460 KV 9	GRANITE SCHOOL DIST GO 5.000	..	06/01/2021.	REDEEMED		11,350,000	11,350,000	12,169,697	11,391,053	0	(41,053)	0	(41,053)	0	11,350,000	0	0	0	283,750	06/01/2031.	1.A FE
495080 RY 1	KING CO SD#403 RENTON 5.000	..	06/01/2021.	REDEEMED		4,775,000	4,775,000	5,321,356	4,802,149	0	(27,149)	0	(27,149)	0	4,775,000	0	0	0	119,375	12/01/2029.	1.B FE
495080 RZ 8	KING CO SD#403 RENTON 5.000	..	06/01/2021.	REDEEMED		5,010,000	5,010,000	5,544,066	5,036,616	0	(26,616)	0	(26,616)	0	5,010,000	0	0	0	125,250	12/01/2030.	1.B FE
495080 SA 2	KING CO SD#403 RENTON 5.000	..	06/01/2021.	REDEEMED		5,265,000	5,265,000	5,785,445	5,291,009	0	(26,009)	0	(26,009)	0	5,265,000	0	0	0	131,625	12/01/2031.	1.B FE
495098 UB 9	KING CO SD#405 BELLEVU 5.000	..	06/01/2021.	REDEEMED		15,095,000	15,095,000	16,052,627	15,141,502	0	(46,502)	0	(46,502)	0	15,095,000	0	0	0	377,375	12/01/2025.	1.B FE
499512 6A 4	KNOX CO GENERAL OBLIGA 3.000	..	06/01/2021.	REDEEMED		1,380,000	1,380,000	1,398,340	1,381,302	0	(1,302)	0	(1,302)	0	1,380,000	0	0	0	20,700	06/01/2027.	1.B FE
499512 6B 2	KNOX CO GENERAL OBLIGA 3.000	..	06/01/2021.	REDEEMED		715,000	715,000	719,426	715,303	0	(303)	0	(303)	0	715,000	0	0	0	10,725	06/01/2028.	1.B FE
499512 6F 3	KNOX CO GENERAL OBLIGA 3.500	..	06/01/2021.	REDEEMED		615,000	615,000	628,432	615,913	0	(913)	0	(913)	0	615,000	0	0	0	10,763	06/01/2032.	1.B FE
499512 6H 9	KNOX CO GENERAL OBLIGA 3.500	..	06/01/2021.	REDEEMED		1,735,000	1,735,000	1,751,344	1,736,143	0	(1,143)	0	(1,143)	0	1,735,000	0	0	0	30,363	06/01/2034.	1.B FE
533404 CM 9	LINCOLN CO SCHOOL DIST 5.000	..	06/15/2021.	MATURED		1,255,000	1,255,000	1,469,304	1,266,243	0	(11,243)	0	(11,243)	0	1,255,000	0	0	0	31,375	06/15/2021.	1.B FE
866407 G5 2	SUMNER CO GENERAL OBLI 5.000	..	06/18/2021.	REDEEMED		6,000,000	6,000,000	6,871,020	6,041,834	0	(41,834)	0	(41,834)	0	6,000,000	0	0	0	164,167	06/01/2022.	1.C FE
866407 G6 0	SUMNER CO GENERAL OBLI 5.000	..	06/18/2021.	REDEEMED		2,850,000	2,850,000	3,222,096	2,867,977	0	(17,977)	0	(17,977)	0	2,850,000	0	0	0	77,979	06/01/2023.	1.C FE
898541 LV 7	TUALATIN HILLS PARK & 4.000	..	06/01/2021.	REDEEMED		60,000	60,000	60,000	59,997	0	3	0	3	0	60,000	0	0	0	1,200	06/01/2029.	1.A
898541 LW 5	TUALATIN HILLS PARK & 4.000	..	06/01/2021.	REDEEMED		140,000	140,000	140,000	139,993	0	7	0	7	0	140,000	0	0	0	2,800	06/01/2029.	1.C FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					67,675,875	66,915,000	72,322,238	67,797,095	0	(265,752)	0	(265,752)	0	67,531,343	0	144,532	144,532	1,617,009	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
052414 TV 1	AUSTIN ELEC UTILITY SY 5.000	..	05/04/2021.	WELLS FARGO SECURITIES		1,580,352	1,185,000	1,590,732	1,586,081	0	(13,221)	0	(13,221)	0	1,572,860	0	7,492	7,492	27,815	11/15/2032.	1.C FE
196632 LH 4	COLORADO SPRINGS UTILI .060	..	04/30/2021.	BARCLAYS CAPITAL INC		8,865,000	8,865,000	8,865,000	8,865,000	0	0	0	0	0	8,865,000	0	0	0	709	11/01/2040.	1.C FE
196632 BK 8	COLORADO SPRINGS UTILI .060	..	04/30/2021.	BARCLAYS CAPITAL INC		18,200,000	18,200,000	18,200,000	18,200,000	0	0	0	0	0	18,200,000	0	0	0	1,456	11/01/2037.	1.C FE
245903 AB 5	DELAWARE CO INDL DEV A .030	..	06/17/2021.	MORGAN STANLEY		32,175,000	32,175,000	32,175,000	32,175,000	0	0	0	0	0	32,175,000	0	0	0	2,418	09/01/2045.	1.G FE
270852 AB 2	E BATON ROUGE PARISH S .040	..	04/06/2021.	WELLS FARGO SECURITIES		5,100,000	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	0	0	183	12/01/2028.	1.D FE
40222P AF 9	GULF COAST WASTE DISP .040	..	04/06/2021.	WELLS FARGO SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	179	06/01/2030.	1.D FE
414158 NU 5	HARRIS CO HSG FIN CORP 6.700	..	06/01/2021.	REDEEMED		19,000	19,000	18,757	18,999	0	2	0	2	0	19,000	0	0	0	637	06/01/2025.	1.A
45200F EG 0	ILLINOIS FIN AUTH (UNI .060	..	04/30/2021.	GOLDMAN SACHS & CO		18,024,000	18,024,000	18,024,000	18,024,000	0	0	0	0	0	18,024,000	0	0	0	1,560	07/01/2038.	1.C FE
546598 AA 1	LOUISVILLE & JEFFERSON .030	..	06/17/2021.	GOLDMAN SACHS & CO		12,900,000	12,900,000	12,900,000	12,900,000	0	0	0	0	0	12,900,000	0	0	0	367	01/01/2029.	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
54834R AC 3	LOWER NECHES VALLEY (E .040	..	04/06/2021.	WELLS FARGO SECURITIES		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	136	11/01/2029.	1.D FE
60528A BS 2	MISSISSIPPI BUS FIN CO .060	..	04/07/2021.	WELLS FARGO SECURITIES		26,550,000	26,550,000	26,550,000	26,550,000	0	0	0	0	0	26,550,000	0	0	0	1,469	12/01/2030.	1.D FE
84552K AS 0	SOUTHWESTERN DEV AUTH .040	..	06/17/2021.	J P MORGAN CHASE SECURITI		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	1,029	10/01/2027.	1.D FE
592481 PG 4	ST LOUIS METRO SWR DIS 5.000	..	05/05/2021.	HILLTOP SECURITIES		5,938,853	4,560,000	6,072,552	6,066,646	0	(53,354)	0	(53,354)	0	6,013,292	0	(74,440)	(74,440)	88,667	05/01/2040.	1.B FE
89658H XJ 4	TRINITY RIVER AUTH REG 3.000	..	05/13/2021.	VARIOUS		17,316,700	15,000,000	17,370,450	17,334,434	0	(84,496)	0	(84,496)	0	17,249,937	0	66,763	66,763	236,667	08/01/2031.	1.B FE
31349G 5Z 8	FH (ARM) #755364 2.238	..	06/15/2021.	PAID ON PRINCIPAL		2,065	2,065	2,082	2,059	0	6	0	6	0	2,065	0	0	0	28	01/15/2029.	1.A
31349S KR 3	FH (3/1 ARM) #781204 2.355	..	06/15/2021.	PAID ON PRINCIPAL		36,440	36,440	36,394	36,324	0	116	0	116	0	36,440	0	0	0	577	02/15/2034.	1.A
31295N AQ 1	FH (5/1 ARM) #789015 2.355	..	06/15/2021.	PAID ON PRINCIPAL		948	948	951	945	0	3	0	3	0	948	0	0	0	13	02/15/2032.	1.A
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		411,455	411,455	416,534	416,053	0	(4,598)	0	(4,598)	0	411,455	0	0	0	4,916	03/15/2047.	1.A
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	06/15/2021.	PAID ON PRINCIPAL		1,637	1,637	1,529	1,589	0	48	0	48	0	1,637	0	0	0	40	04/15/2026.	1.A
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		42,110	42,110	42,314	42,227	0	(117)	0	(117)	0	42,110	0	0	0	594	05/15/2026.	1.A
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	06/15/2021.	PAID ON PRINCIPAL		89,619	89,619	93,455	91,318	0	(1,700)	0	(1,700)	0	89,619	0	0	0	925	11/15/2027.	1.A
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	06/15/2021.	PAID ON PRINCIPAL		15,565	15,565	16,169	15,684	0	(119)	0	(119)	0	15,565	0	0	0	414	04/15/2022.	1.A
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		192,116	192,116	195,268	194,725	0	(2,609)	0	(2,609)	0	192,116	0	0	0	2,340	10/15/2046.	1.A
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		606,374	606,374	601,163	601,707	0	4,667	0	4,667	0	606,374	0	0	0	8,558	12/15/2044.	1.A
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		136,678	136,678	140,117	138,841	0	(2,162)	0	(2,162)	0	136,678	0	0	0	1,940	02/15/2042.	1.A
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		665,897	665,897	682,857	674,253	0	(8,356)	0	(8,356)	0	665,897	0	0	0	10,416	03/15/2042.	1.A
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		166,975	166,975	164,758	165,541	0	1,435	0	1,435	0	166,975	0	0	0	2,385	09/15/2043.	1.A
3128MJ ZA 1	FHLMC GOLD POOL 2.500	..	06/15/2021.	PAID ON PRINCIPAL		539,727	539,727	538,715	538,721	0	1,006	0	1,006	0	539,727	0	0	0	5,352	12/15/2046.	1.A
3133G6 7K 5	FHLMC PASS T #QN0898 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,007,722	1,007,722	1,015,122	1,014,495	0	(6,773)	0	(6,773)	0	1,007,722	0	0	0	10,138	11/25/2034.	1.A
3132D5 3W 0	FHLMC PASS T #SB8013 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,542,619	1,542,619	1,563,052	1,564,270	0	(21,650)	0	(21,650)	0	1,542,619	0	0	0	15,555	09/25/2034.	1.A
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	06/25/2021.	PAID ON PRINCIPAL		319,732	319,732	324,054	323,705	0	(3,973)	0	(3,973)	0	319,732	0	0	0	3,848	09/25/2047.	1.A
3132DM EV 3	FHLMC PASS T #SD0148 2.500	..	06/25/2021.	PAID ON PRINCIPAL		659,426	659,426	658,396	658,397	0	1,029	0	1,029	0	659,426	0	0	0	6,526	04/25/2048.	1.A
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	06/25/2021.	PAID ON PRINCIPAL		306,266	306,266	307,534	308,220	0	(1,955)	0	(1,955)	0	306,266	0	0	0	3,037	12/25/2046.	1.A
3133T5 LL 5	FHR 1727 I CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		37,077	37,077	36,990	36,983	0	94	0	94	0	37,077	0	0	0	999	05/15/2024.	1.A
3133TB JR 2	FHR 1998 PE CMO 7.500	..	06/17/2021.	PAID ON PRINCIPAL		10,631	10,631	11,030	10,745	0	(114)	0	(114)	0	10,631	0	0	0	361	10/17/2027.	1.A
3137BA HX 3	FHR 4345 AB CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		504,105	504,105	513,636	505,703	0	(1,598)	0	(1,598)	0	504,105	0	0	0	6,263	02/15/2040.	1.A
3137BD GH 3	FHR 4388 TP CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		786,664	786,664	806,945	805,708	0	(19,045)	0	(19,045)	0	786,664	0	0	0	9,362	09/15/2044.	1.A
3137BS NF 6	FHR 4624 G CMO 2.500	..	04/15/2021.	PAID ON PRINCIPAL		277,568	277,568	279,401	277,609	0	(40)	0	(40)	0	277,568	0	0	0	2,313	05/15/2034.	1.A
3137FA 3G 1	FHR 4710 CA CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		2,240,381	2,240,381	2,294,640	2,258,494	0	(18,113)	0	(18,113)	0	2,240,381	0	0	0	27,102	12/15/2043.	1.A
3137FC H9 8	FHR 4736 AB CMO 2.500	..	06/15/2021.	PAID ON PRINCIPAL		788,635	788,635	788,789	788,693	0	(58)	0	(58)	0	788,635	0	0	0	8,045	12/15/2047.	1.A
3137FC HH 0	FHR 4736 CT CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		881,754	881,754	894,567	892,597	0	(10,843)	0	(10,843)	0	881,754	0	0	0	10,933	12/15/2047.	1.A
3137FP K2 0	FHR 4929 CP CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,122,146	1,122,146	1,125,302	1,124,711	0	(2,565)	0	(2,565)	0	1,122,146	0	0	0	11,031	10/25/2048.	1.A
31385S B4 9	FN (ARM) #550959 2.831	..	06/25/2021.	PAID ON PRINCIPAL		3,724	3,724	3,782	3,723	0	1	0	1	0	3,724	0	0	0	49	08/25/2029.	1.A
31379X VF 9	FN (10/1 ARM #432714 3.401	..	06/25/2021.	PAID ON PRINCIPAL		4,632	4,632	4,703	4,603	0	29	0	29	0	4,632	0	0	0	65	12/25/2027.	1.A
31405T ZC 9	FN (10/1 ARM #799139 1.663	..	06/25/2021.	PAID ON PRINCIPAL		2,328	2,328	2,338	2,324	0	4	0	4	0	2,328	0	0	0	17	04/25/2035.	1.A
31402D GG 9	FN (3/1 ARM) #725699 2.145	..	06/25/2021.	PAID ON PRINCIPAL		2,613	2,613	2,625	2,603	0	10	0	10	0	2,613	0	0	0	28	08/25/2034.	1.A
31404M BN 7	FN (3/1 ARM) #772345 1.994	..	06/25/2021.	PAID ON PRINCIPAL		22,813	22,813	22,827	22,769	0	44	0	44	0	22,813	0	0	0	244	03/25/2034.	1.A
31405N 4F 9	FN (3/1 ARM) #794722 2.078	..	06/25/2021.	PAID ON PRINCIPAL		2,618	2,618	2,597	2,611	0	7	0	7	0	2,618	0	0	0	23	10/25/2034.	1.A
31385H 6B 3	FN (5/1 ARM) #545466 2.280	..	06/25/2021.	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	01/25/2032.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31389D W4 5	FN (5/1 ARM) #622667 2.125	..	06/25/2021.	PAID ON PRINCIPAL		2,382	2,382	2,393	2,379	0	3	0	3	0	2,382	0	0	0	21	12/25/2031.	1.A
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	06/25/2021.	PAID ON PRINCIPAL		7,213	7,213	7,447	7,185	0	27	0	27	0	7,213	0	0	0	204	12/25/2041.	1.A
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	..	06/19/2021.	PAID ON PRINCIPAL		4,351	4,351	4,529	4,365	0	(14)	0	(14)	0	4,351	0	0	0	145	01/19/2039.	1.A
31417G F2 7	FNMA PASS TH #AB9184 3.000	..	06/25/2021.	PAID ON PRINCIPAL		966,336	966,336	981,057	976,664	0	(10,328)	0	(10,328)	0	966,336	0	0	0	11,689	04/25/2043.	1.A
3138EP KU 7	FNMA PASS TH #AL6606 3.000	..	06/25/2021.	PAID ON PRINCIPAL		404,688	404,688	405,763	405,280	0	(592)	0	(592)	0	404,688	0	0	0	4,912	08/25/2043.	1.A
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	06/25/2021.	PAID ON PRINCIPAL		755,924	755,924	750,609	750,571	0	5,353	0	5,353	0	755,924	0	0	0	9,529	08/25/2045.	1.A
3138WG X7 4	FNMA PASS TH #AS7001 3.000	..	06/25/2021.	PAID ON PRINCIPAL		303,154	303,154	304,219	303,851	0	(697)	0	(697)	0	303,154	0	0	0	3,858	04/25/2041.	1.A
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000	..	06/25/2021.	PAID ON PRINCIPAL		773,137	773,137	766,432	766,938	0	6,198	0	6,198	0	773,137	0	0	0	9,442	07/25/2043.	1.A
3140F0 HX 5	FNMA PASS TH #BC4745 3.000	..	06/25/2021.	PAID ON PRINCIPAL		896,949	896,949	875,787	880,104	0	16,845	0	16,845	0	896,949	0	0	0	11,101	10/25/2046.	1.A
3140FQ T3 1	FNMA PASS TH #BE5069 3.000	..	06/25/2021.	PAID ON PRINCIPAL		269,764	269,764	270,101	269,854	0	(89)	0	(89)	0	269,764	0	0	0	3,119	11/25/2046.	1.A
3140FX LZ 3	FNMA PASS TH #BF0343 2.500	..	06/25/2021.	PAID ON PRINCIPAL		497,530	497,530	499,474	499,329	0	(1,799)	0	(1,799)	0	497,530	0	0	0	5,111	06/25/2043.	1.A
3140J6 DF 1	FNMA PASS TH #BM1901 3.000	..	06/25/2021.	PAID ON PRINCIPAL		994,338	994,338	998,067	996,670	0	(2,331)	0	(2,331)	0	994,338	0	0	0	11,953	06/25/2045.	1.A
3140J8 LG 6	FNMA PASS TH #BM3926 3.500	..	06/25/2021.	PAID ON PRINCIPAL		923,998	923,998	912,737	913,527	0	10,471	0	10,471	0	923,998	0	0	0	13,209	08/25/2037.	1.A
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	06/25/2021.	PAID ON PRINCIPAL		240,938	240,938	239,734	239,740	0	1,198	0	1,198	0	240,938	0	0	0	2,442	10/25/2043.	1.A
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500	..	06/25/2021.	PAID ON PRINCIPAL		982,534	982,534	974,090	975,548	0	6,985	0	6,985	0	982,534	0	0	0	14,085	11/25/2047.	1.A
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	06/25/2021.	PAID ON PRINCIPAL		368,943	368,943	369,174	369,117	0	(174)	0	(174)	0	368,943	0	0	0	3,675	07/25/2049.	1.A
3140X4 DE 3	FNMA PASS TH #FM1000 3.000	..	06/25/2021.	PAID ON PRINCIPAL		696,534	696,534	705,784	705,371	0	(8,838)	0	(8,838)	0	696,534	0	0	0	8,369	04/25/2047.	1.A
3140X4 S6 4	FNMA PASS TH #FM1440 2.500	..	06/25/2021.	PAID ON PRINCIPAL		645,721	645,721	642,215	642,210	0	3,512	0	3,512	0	645,721	0	0	0	6,413	04/25/2048.	1.A
31418A VF 2	FNMA PASS TH #MA1513 2.500	..	06/25/2021.	PAID ON PRINCIPAL		12,788	12,788	12,724	12,747	0	41	0	41	0	12,788	0	0	0	130	07/25/2028.	1.A
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	06/25/2021.	PAID ON PRINCIPAL		257,401	257,401	257,089	257,116	0	285	0	285	0	257,401	0	0	0	4,170	10/25/2048.	1.A
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	06/25/2021.	PAID ON PRINCIPAL		959,859	959,859	950,211	949,714	0	10,145	0	10,145	0	959,859	0	0	0	11,559	06/25/2049.	1.A
31418D GF 3	FNMA PASS TH #MA3797 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,134,134	1,134,134	1,141,621	1,141,985	0	(7,850)	0	(7,850)	0	1,134,134	0	0	0	11,202	10/25/2034.	1.A
31418D GU 0	FNMA PASS TH #MA3810 2.500	..	06/25/2021.	PAID ON PRINCIPAL		909,441	909,441	914,415	915,042	0	(5,601)	0	(5,601)	0	909,441	0	0	0	8,972	10/25/2039.	1.A
31371F E9 9	FNMA PASS TH #250460 7.000	..	06/25/2021.	PAID ON PRINCIPAL		985	985	945	964	0	21	0	21	0	985	0	0	0	29	02/25/2026.	1.A
31371M DT 1	FNMA PASS TH #255814 5.500	..	06/25/2021.	PAID ON PRINCIPAL		2,004	2,004	2,003	2,002	0	2	0	2	0	2,004	0	0	0	44	08/25/2035.	1.A
31373D EF 8	FNMA PASS TH #290034 7.500	..	06/25/2021.	PAID ON PRINCIPAL		1,950	1,950	1,918	1,933	0	17	0	17	0	1,950	0	0	0	60	08/25/2024.	1.A
31382M ZX 5	FNMA PASS TH #486858 7.000	..	06/25/2021.	PAID ON PRINCIPAL		637	637	645	642	0	(5)	0	(5)	0	637	0	0	0	19	03/25/2029.	1.A
31391T UL 0	FNMA PASS TH #676587 5.500	..	06/25/2021.	PAID ON PRINCIPAL		4,526	4,526	4,545	4,540	0	(13)	0	(13)	0	4,526	0	0	0	104	12/25/2032.	1.A
31402R F9 5	FNMA PASS TH #735592 5.000	..	06/25/2021.	PAID ON PRINCIPAL		82,790	82,790	79,129	80,123	0	2,667	0	2,667	0	82,790	0	0	0	1,596	05/25/2034.	1.A
31403D SP 5	FNMA PASS TH #745826 6.000	..	06/25/2021.	PAID ON PRINCIPAL		3,347	3,347	3,334	3,335	0	13	0	13	0	3,347	0	0	0	69	07/25/2036.	1.A
31405N TV 7	FNMA PASS TH #794464 6.000	..	06/25/2021.	PAID ON PRINCIPAL		4,378	4,378	4,491	4,543	0	(165)	0	(165)	0	4,378	0	0	0	107	09/25/2034.	1.A
31406Y TU 4	FNMA PASS TH #824163 5.500	..	06/25/2021.	PAID ON PRINCIPAL		13,358	13,358	13,493	13,450	0	(93)	0	(93)	0	13,358	0	0	0	357	04/25/2035.	1.A
31407B XH 7	FNMA PASS TH #826080 5.000	..	06/25/2021.	PAID ON PRINCIPAL		91,874	91,874	95,666	96,102	0	(4,227)	0	(4,227)	0	91,874	0	0	0	1,747	07/25/2035.	1.A
31408G ZW 0	FNMA PASS TH #851357 6.000	..	06/25/2021.	PAID ON PRINCIPAL		602	602	609	609	0	(8)	0	(8)	0	602	0	0	0	15	02/25/2036.	1.A
31408J D4 0	FNMA PASS TH #852523 5.500	..	06/25/2021.	PAID ON PRINCIPAL		256	256	254	254	0	1	0	1	0	256	0	0	0	6	02/25/2036.	1.A
31409T QM 3	FNMA PASS TH #878060 5.500	..	06/25/2021.	PAID ON PRINCIPAL		942	942	927	929	0	13	0	13	0	942	0	0	0	22	03/25/2036.	1.A
31410U 3G 5	FNMA PASS TH #898199 6.000	..	06/25/2021.	PAID ON PRINCIPAL		1,564	1,564	1,572	1,573	0	(9)	0	(9)	0	1,564	0	0	0	45	11/25/2036.	1.A
31411A RJ 6	FNMA PASS TH #902389 5.500	..	06/25/2021.	PAID ON PRINCIPAL		3,303	3,303	3,260	3,260	0	43	0	43	0	3,303	0	0	0	75	11/25/2036.	1.A
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	06/25/2021.	PAID ON PRINCIPAL		579	579	566	565	0	14	0	14	0	579	0	0	0	13	06/25/2037.	1.A
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		4,738	4,738	4,782	4,770	0	(32)	0	(32)	0	4,738	0	0	0	115	10/25/2031.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136A8 SU 5	FNR 2012-102 BC CMO 1.750	..	06/25/2021.	PAID ON PRINCIPAL		243,319	243,319	238,376	239,551	0	3,767	0	3,767	0	243,319	0	0	0	1,780	09/25/2027.	1.A
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		346,653	346,653	346,111	346,014	0	639	0	639	0	346,653	0	0	0	4,286	05/25/2032.	1.A
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		279,585	279,585	277,466	278,388	0	1,197	0	1,197	0	279,585	0	0	0	3,490	10/25/2032.	1.A
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	06/25/2021.	PAID ON PRINCIPAL		120,966	120,966	116,127	117,427	0	3,539	0	3,539	0	120,966	0	0	0	880	02/25/2043.	1.A
3136AM UK 3	FNR 2015-8 AP CMO 2.000	..	06/25/2021.	PAID ON PRINCIPAL		942,228	942,228	939,100	939,070	0	3,158	0	3,158	0	942,228	0	0	0	7,785	03/25/2045.	1.A
3136AR C2 2	FNR 2016-19 CD CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		516,744	516,744	517,148	516,954	0	(210)	0	(210)	0	516,744	0	0	0	5,332	04/25/2046.	1.A
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		483,276	483,276	487,014	487,232	0	(3,956)	0	(3,956)	0	483,276	0	0	0	4,934	08/25/2051.	1.A
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		738,778	738,778	730,005	731,197	0	7,580	0	7,580	0	738,778	0	0	0	7,578	12/25/2049.	1.A
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		61,035	61,035	58,835	58,922	0	2,114	0	2,114	0	61,035	0	0	0	1,198	02/25/2042.	1.A
3133TL 4S 4	FSPC T-17 A5 7.160	..	06/25/2021.	PAID ON PRINCIPAL		17,499	17,499	17,497	17,420	0	79	0	79	0	17,499	0	0	0	483	07/25/2029.	1.A FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		45,542	45,542	45,266	45,308	0	233	0	233	0	45,542	0	0	0	1,204	06/25/2032.	1.A
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		24,806	24,806	24,771	24,699	0	107	0	107	0	24,806	0	0	0	656	02/25/2042.	1.A
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		6,859	6,859	7,260	6,838	0	21	0	21	0	6,859	0	0	0	179	03/25/2043.	1.A
3137G1 BC 0	FWLS 2016-SC02 1A CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		480,979	480,979	478,461	479,509	0	1,470	0	1,470	0	480,979	0	0	0	5,544	10/25/2046.	1.A
3137G1 BD 8	FWLS 2016-SC02 2A CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		251,257	251,257	255,752	252,945	0	(1,688)	0	(1,688)	0	251,257	0	0	0	3,184	10/25/2046.	1.A
3137G1 BS 5	FWLS 2017-SC02 1A CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		532,194	532,194	526,539	529,113	0	3,080	0	3,080	0	532,194	0	0	0	6,380	05/25/2047.	1.A
3137G1 BT 3	FWLS 2017-SC02 1A1 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		425,755	425,755	428,715	425,567	0	188	0	188	0	425,755	0	0	0	5,104	05/25/2047.	1.A
3137G1 BV 8	FWLS 2017-SC02 2A CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		121,872	121,872	123,695	122,793	0	(921)	0	(921)	0	121,872	0	0	0	1,682	05/25/2047.	1.A
35563P BX 6	SCRT 2017-3 HT CMO 3.250	..	06/25/2021.	PAID ON PRINCIPAL		156,518	156,518	156,017	157,561	0	(1,043)	0	(1,043)	0	156,518	0	0	0	2,125	07/25/2056.	1.A
35563P GB 9	SCRT 2018-3 HA CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		260,328	260,328	253,150	253,810	0	6,518	0	6,518	0	260,328	0	0	0	3,225	08/25/2057.	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					190,582,061	186,491,157	190,888,260	190,784,346	0	(202,100)	0	(202,100)	0	190,582,247	0	(185)	(185)	744,493	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00038A AB 9	ABB TREASURY USA (144A 4.000	C	06/15/2021.	MATURED		2,000,000	2,000,000	2,232,300	2,013,445	0	(13,445)	0	(13,445)	0	2,000,000	0	0	0	40,000	06/15/2021.	1.G FE
00287Y AU 3	ABBVIE INC 2.300	..	04/14/2021.	REDEEMED		1,000,000	1,000,000	998,260	999,839	0	112	0	112	0	999,951	0	49	49	9,583	05/14/2021.	2.B FE
00104U AC 2	AEPTC 2012-1 A3 2.844	..	06/01/2021.	REDEEMED		95,069	95,069	95,068	95,067	0	2	0	2	0	95,069	0	0	0	1,352	03/01/2026.	1.A FE
00846U AH 4	AGILENT TECHNOLOGIES I 3.200	..	04/05/2021.	MAKE WHOLE CALL		2,344,163	2,250,000	2,244,893	2,247,092	0	409	0	409	0	2,247,501	0	2,499	2,499	130,963	10/01/2022.	2.A FE
010392 FE 3	ALABAMA POWER CO 3.950	..	06/01/2021.	MATURED		1,000,000	1,000,000	997,860	999,840	0	160	0	160	0	1,000,000	0	0	0	19,750	06/01/2021.	1.F FE
02079K AA 5	ALPHABET INC 3.625	..	05/19/2021.	MATURED		3,540,000	3,540,000	3,861,538	3,565,284	0	(25,284)	0	(25,284)	0	3,540,000	0	0	0	64,163	05/19/2021.	1.C FE
02209S AL 7	ALTRIA GROUP INC 4.750	..	05/05/2021.	MATURED		1,000,000	1,000,000	995,750	999,697	0	303	0	303	0	1,000,000	0	0	0	23,750	05/05/2021.	2.B FE
03523T BX 5	ANHEUSER-BUSCH INBEV W 4.150	C	06/29/2021.	MAKE WHOLE CALL		3,342,960	3,000,000	2,997,000	2,997,822	0	233	0	233	0	2,998,055	0	1,945	1,945	459,160	01/23/2025.	2.A FE
038522 AN 8	ARAMARK SERVICES INC 4.750	..	06/02/2021.	REDEEMED		8,190,000	8,000,000	7,820,000	7,880,199	0	8,440	0	8,440	0	7,888,639	0	301,361	301,361	191,056	06/01/2026.	4.A FE
103304 BQ 3	BOYD GAMING CORP 6.000	..	06/09/2021.	MAKE WHOLE CALL		2,079,864	2,000,000	1,972,500	1,978,848	0	1,347	0	1,347	0	1,980,195	0	19,805	19,805	177,864	08/15/2026.	5.A FE
12189L AF 8	BURLINGTON NORTHERN SA 3.450	..	06/15/2021.	REDEEMED		1,275,000	1,275,000	1,322,252	1,277,669	0	(2,669)	0	(2,669)	0	1,275,000	0	0	0	32,991	09/15/2021.	1.E FE
14065H AA 3	CAPITOL INVESTMENT MER 10.000	..	04/02/2021.	MAKE WHOLE CALL		3,783,454	3,500,000	3,505,625	3,504,202	0	(540)	0	(540)	0	3,503,662	0	(3,662)	(3,662)	517,760	08/01/2024.	5.B FE
14149Y AV 0	CARDINAL HEALTH 3.200	..	06/15/2021.	MAKE WHOLE CALL		1,028,690	1,000,000	998,790	999,792	0	71	0	71	0	999,863	0	137	137	44,690	06/15/2022.	2.B FE
149123 BV 2	CATERPILLAR INC 3.900	..	05/27/2021.	MATURED		1,000,000	1,000,000	997,460	999,818	0	182	0	182	0	1,000,000	0	0	0	19,500	05/27/2021.	1.G FE
1248EP CB 7	CCO HLDGS LLC/CAP CORP 5.375	..	05/17/2021.	GOLDMAN SACHS & CO		2,170,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	170,000	170,000	50,167	06/01/2029.	3.B FE
15089Q AC 8	CELANESE US HOLDINGS 5.875	..	06/15/2021.	MATURED		4,000,000	4,000,000	4,311,470	4,028,078	0	(28,078)	0	(28,078)	0	4,000,000	0	0	0	117,500	06/15/2021.	2.C FE
17252M AK 6	CINTAS CORPORATE NO 2 4.300	..	06/01/2021.	MATURED		1,000,000	1,000,000	1,000,950	999,986	0	14	0	14	0	1,000,000	0	0	0	21,500	06/01/2021.	1.G FE
191216 AZ 3	COCA-COLA CO 2.500	..	04/04/2021.	MAKE WHOLE CALL		3,655,575	3,500,000	3,489,557	3,497,476	0	339	0	339	0	3,497,815	0	2,185	2,185	200,054	04/01/2023.	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
191216 BE 9	COCA-COLA CO 3.200	..	04/04/2021.	MAKE WHOLE CALL		4,291,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	345,760	11/01/2023.	1.F FE
191216 BS 8	COCA-COLA CO 2.875	..	06/04/2021.	MAKE WHOLE CALL		3,247,452	3,000,000	2,995,350	2,997,515	0	220	0	220	0	2,997,735	0	2,265	2,265	299,442	10/27/2025.	1.F FE
191216 BW 9	COCA-COLA CO 2.550	..	05/20/2021.	MAKE WHOLE CALL		2,155,700	2,000,000	1,943,850	1,960,977	0	2,569	0	2,569	0	1,963,546	0	36,454	36,454	179,642	06/01/2026.	1.F FE
19123M AB 9	COCA-COLA ENTERPRISES 3.250	..	06/01/2021.	REDEEMED		1,000,000	1,000,000	994,750	998,924	0	647	0	647	0	999,571	0	429	429	25,458	08/19/2021.	2.A FE
22025Y AP 5	CORECIVIC INC 4.625	..	06/22/2021.	SUMRIDGE PARTNERS LLC		1,106,000	1,100,000	1,075,250	1,061,500	30,667	1,290	0	31,958	0	1,093,458	0	12,542	12,542	28,547	05/01/2023.	3.B FE
219350 BB 0	CORNING INC 2.900	..	05/10/2021.	MAKE WHOLE CALL		1,643,470	1,600,000	1,609,730	1,602,390	0	(675)	0	(675)	0	1,601,716	0	(1,716)	(1,716)	66,025	05/15/2022.	2.A FE
224044 BW 6	COX COMMUNICATIONS INC 3.250	..	05/29/2021.	MAKE WHOLE CALL		1,044,585	1,000,000	998,460	999,651	0	69	0	69	0	999,720	0	280	280	59,390	12/15/2022.	2.B FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163	..	06/10/2021.	REDEEMED		18,368	18,368	18,368	18,368	0	(0)	0	(0)	0	18,368	0	0	0	319	08/11/2036.	2.B FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298	..	06/10/2021.	REDEEMED		47,614	47,614	48,135	47,894	0	(280)	0	(280)	0	47,614	0	0	0	1,052	01/11/2027.	2.B
126659 AA 9	CVS LEASE PASS THRU CE 8.353	..	06/10/2021.	REDEEMED		47,683	47,683	49,265	48,863	0	(1,180)	0	(1,180)	0	47,683	0	0	0	1,661	07/10/2031.	2.B FE
25470X AE 5	DISH DBS CORP 6.750	..	06/01/2021.	MATURED		4,500,000	4,500,000	4,658,750	4,532,335	0	(32,335)	0	(32,335)	0	4,500,000	0	0	0	151,875	06/01/2021.	4.C FE
81721M AM 1	DIVERSIFIED HEALTHCARE 4.750	..	06/01/2021.	SUMRIDGE PARTNERS LLC		970,000	1,000,000	915,000	927,412	0	3,480	0	3,480	0	930,891	0	39,109	39,109	38,000	02/15/2028.	4.A FE
260543 CJ 0	DOW CHEMICAL CO 3.500	..	06/02/2021.	MAKE WHOLE CALL		3,287,580	3,000,000	2,958,500	2,981,958	0	1,898	0	1,898	0	2,983,856	0	16,144	16,144	357,872	10/01/2024.	2.C FE
26442C AK 0	DUKE ENERGY CAROLINAS 3.900	..	06/15/2021.	MATURED		1,000,000	1,000,000	998,980	999,916	0	84	0	84	0	1,000,000	0	0	0	19,500	06/15/2021.	1.F FE
29266R AC 2	EDGEWELL PERSONAL CARE 4.700	..	04/07/2021.	MAKE WHOLE CALL		3,088,739	2,950,000	2,991,035	2,961,573	0	(2,203)	0	(2,203)	0	2,959,370	0	(9,370)	(9,370)	189,962	05/24/2022.	3.B FE
421924 BN 0	ENCOMPASS HEALTH CORP 5.125	..	06/30/2021.	REDEEMED		666,000	666,000	675,990	666,400	0	(400)	0	(400)	0	666,000	0	0	0	23,004	03/15/2023.	4.A FE
29362U AB 0	ENTEGRIS INC (144A) 4.625	..	05/04/2021.	REDEEMED		9,415,679	9,100,000	8,971,300	9,007,662	0	5,178	0	5,178	0	9,012,840	0	402,839	402,839	302,796	02/10/2026.	3.B FE
31428X AY 2	FEDEX CORP 4.000	..	05/20/2021.	MAKE WHOLE CALL		2,185,055	2,000,000	1,998,680	1,999,518	0	(1)	0	(1)	0	1,999,517	0	483	483	252,833	01/15/2024.	2.B FE
31428X BC 9	FEDEX CORP 3.200	..	05/20/2021.	MAKE WHOLE CALL		2,194,839	2,000,000	1,996,900	1,998,597	0	96	0	96	0	1,998,694	0	1,307	1,307	246,217	02/01/2025.	2.B FE
31428X BM 7	FEDEX CORP 3.300	..	05/20/2021.	MAKE WHOLE CALL		2,250,185	2,000,000	1,991,960	1,994,817	0	292	0	292	0	1,995,108	0	4,892	4,892	295,102	03/15/2027.	2.B FE
31428X BU 9	FEDEX CORP 3.400	..	04/30/2021.	MAKE WHOLE CALL		2,045,019	2,000,000	2,001,180	2,000,405	0	(184)	0	(184)	0	2,000,221	0	(221)	(221)	99,041	01/14/2022.	2.B FE
31620M AK 2	FIDELITY NATIONAL INFO 3.500	..	04/01/2021.	MAKE WHOLE CALL		1,062,044	1,000,000	992,080	997,892	0	245	0	245	0	998,137	0	1,863	1,863	78,183	04/15/2023.	2.B FE
31620M AM 8	FIDELITY NATIONAL INFO 3.875	..	04/01/2021.	MAKE WHOLE CALL		2,208,546	2,000,000	2,015,510	2,005,883	0	(486)	0	(486)	0	2,005,397	0	(5,397)	(5,397)	233,519	06/05/2024.	2.B FE
31677Q BG 3	FIFTH THIRD BANK 2.250	..	05/15/2021.	REDEEMED		1,000,000	1,000,000	994,700	999,290	0	566	0	566	0	999,856	0	144	144	9,438	06/14/2021.	1.G FE
337738 AL 2	FISERV INC 4.750	..	06/15/2021.	MATURED		1,000,000	1,000,000	1,082,460	1,007,070	0	(7,070)	0	(7,070)	0	1,000,000	0	0	0	23,750	06/15/2021.	2.B FE
343498 AA 9	FLOWERS FOODS 4.375	..	04/08/2021.	MAKE WHOLE CALL		1,038,570	1,000,000	997,600	999,579	0	127	0	127	0	999,706	0	294	294	61,296	04/01/2022.	2.B FE
36162J AA 4	GEO GROUP INC 5.875	..	06/09/2021.	SUMRIDGE PARTNERS LLC		850,000	1,000,000	1,037,500	833,120	179,967	(3,153)	0	176,814	0	1,009,934	0	(159,934)	(159,934)	38,514	10/15/2024.	5.B FE
382550 BE 0	GOODYEAR TIRE & RUBBER 5.125	..	05/06/2021.	REDEEMED		2,500,000	2,500,000	2,493,750	2,497,381	0	336	0	336	0	2,497,717	0	2,283	2,283	60,859	11/15/2023.	4.A FE
40139L AA 1	GUARDIAN LIFE GLOBAL F 2.000	..	04/26/2021.	MATURED		1,000,000	1,000,000	1,003,940	1,000,242	0	(242)	0	(242)	0	1,000,000	0	0	0	10,000	04/26/2021.	1.B FE
42805V AB 6	HERTZ VEHICLE INTERIM 3.000	..	06/30/2021.	APOLLO		24,281,250	24,281,250	24,159,844	24,159,844	0	16,342	0	16,342	0	24,176,186	0	105,064	105,064	371,585	11/24/2022.	2.A FE
42805V AE 0	HERTZ VEHICLE INTERIM 3.750	..	06/30/2021.	APOLLO		3,468,750	3,468,750	3,451,406	3,451,406	0	2,322	0	2,322	0	3,453,728	0	15,022	15,022	101,305	11/24/2022.	3.C FE
431475 AB 8	HILL-ROM HOLDINGS INC 5.000	..	05/20/2021.	REDEEMED		1,281,250	1,250,000	1,236,250	1,240,463	0	792	0	792	0	1,241,254	0	39,996	39,996	47,743	02/15/2025.	3.C FE
440452 AE 0	HORMEL FOODS CORP 4.125	..	04/15/2021.	MATURED		2,275,000	2,275,000	2,381,569	2,275,944	0	(944)	0	(944)	0	2,275,000	0	0	0	46,922	04/15/2021.	1.E FE
443510 AF 9	HUBBELL INC 3.625	..	04/02/2021.	MAKE WHOLE CALL		1,053,264	1,000,000	1,018,360	1,003,550	0	(469)	0	(469)	0	1,003,081	0	(3,081)	(3,081)	67,060	11/15/2022.	2.A FE
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	PRIOR QUARTER ADJUSTMENT.		(6)	0	0	0	0	0	0	0	0	0	0	0	0	(6)	11/15/2021.	2.B FE
45167R AF 1	IDEX CORP 4.200	..	06/16/2021.	MAKE WHOLE CALL		3,056,730	3,000,000	2,992,470	2,999,085	0	455	0	455	0	2,999,540	0	460	460	120,080	12/15/2021.	2.B FE
452308 AP 4	ILLINOIS TOOL WORKS IN 3.375	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	1,011,260	1,000,611	0	(611)	0	(611)	0	1,000,000	0	0	0	25,313	09/15/2021.	1.F FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000	..	05/10/2021.	MAKE WHOLE CALL		936,866	856,000	852,781	853,988	0	101	0	101	0	854,088	0	1,912	1,912	99,770	02/15/2027.	2.B FE
47215B AD 9	JCPL 2006-A A4 5.610	..	06/05/2021.	REDEEMED		85,663	85,663	85,587	85,656	0	7	0	7	0	85,663	0	0	0	2,403	06/05/2023.	1.A FE
478160 AZ 7	JOHNSON & JOHNSON 3.550	..	05/15/2021.	MATURED		2,500,000	2,500,000	2,526,968	2,501,973	0	(1,973)	0	(1,973)	0	2,500,000	0	0	0	44,375	05/15/2021.	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46625H HZ 6	JP MORGAN CHASE 4.625	..	05/10/2021.	MATURED		2,000,000	2,000,000	2,004,520	1,999,975	0	25	0	25	0	2,000,000	0	0	0	46,250	05/10/2021.	1.F FE
500255 AS 3	KOHLS CORP 3.250	..	04/13/2021.	TENDERED		3,153,030	3,000,000	3,008,010	3,001,674	0	(263)	0	(263)	0	3,001,411	0	(1,411)	(1,411)	221,280	02/01/2023.	2.C FE
500255 AT 1	KOHLS CORP 4.750	..	04/13/2021.	TENDERED		1,109,980	1,000,000	997,500	999,160	0	33	0	33	0	999,192	0	808	808	125,549	12/15/2023.	2.C FE
50540R AL 6	LABORATORY CORP 3.750	..	06/11/2021.	MAKE WHOLE CALL		1,040,680	1,000,000	998,840	999,743	0	52	0	52	0	999,795	0	205	205	70,680	08/23/2022.	2.B FE
538034 AK 5	LIVE NATION ENTERTAINM 4.875	..	04/07/2021.	J P MORGAN CHASE SECURITI		2,040,000	2,000,000	2,005,000	2,001,671	0	(191)	0	(191)	0	2,001,480	0	38,520	38,520	42,521	11/01/2024.	4.C FE
565849 AK 2	MARATHON OIL 2.800	..	04/29/2021.	MAKE WHOLE CALL		1,055,967	1,018,000	1,015,526	1,017,472	0	110	0	110	0	1,017,582	0	418	418	52,060	11/01/2022.	2.C FE
57629W BY 5	MASSMUTUAL GLOBAL FUND 2.000	..	04/15/2021.	MATURED		1,000,000	1,000,000	999,720	999,958	0	42	0	42	0	1,000,000	0	0	0	10,000	04/15/2021.	1.B FE
58013M EL 4	MCDONALDS CORP 3.625	..	05/20/2021.	MATURED		2,000,000	2,000,000	1,988,220	1,999,343	0	657	0	657	0	2,000,000	0	0	0	36,250	05/20/2021.	2.A FE
620076 BC 2	MOTOROLA SOLUTIONS INC 3.500	..	06/10/2021.	MAKE WHOLE CALL		1,052,600	1,000,000	988,270	997,049	0	575	0	575	0	997,624	0	2,376	2,376	79,725	03/01/2023.	2.C FE
55354G AD 2	MSCI INC (144A) 4.750	..	04/12/2021.	MAKE WHOLE CALL		3,109,470	3,000,000	3,020,625	3,010,342	0	(810)	0	(810)	0	3,009,532	0	(9,532)	(9,532)	208,824	08/01/2026.	3.B FE
55354G AM 2	MSCI INC (144A) 3.625	..	05/21/2021.	MORGAN STANLEY		1,010,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	1,108	11/01/2031.	1.
553777 AA 1	MTS SYSTEMS CORP (144A 5.750	..	04/12/2021.	MAKE WHOLE CALL		10,150,858	9,250,000	9,456,563	9,409,134	0	(11,461)	0	(11,461)	0	9,397,673	0	(147,673)	(147,673)	1,251,009	08/15/2027.	4.C FE
624758 AE 8	MUELLER WATER PRODUCTS 5.500	..	06/17/2021.	REDEEMED		2,030,340	1,976,000	2,007,575	1,995,720	0	(3,484)	0	(3,484)	0	1,992,237	0	38,103	38,103	54,944	06/15/2026.	3.C FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600	..	04/09/2021.	MAKE WHOLE CALL		935,536	902,000	886,356	898,246	0	513	0	513	0	898,759	0	3,241	3,241	41,875	12/01/2022.	2.B FE
665501 AJ 1	NORTHERN NATURAL GAS (4.250	..	04/07/2021.	REDEEMED		2,000,000	2,000,000	2,127,930	2,002,703	0	(2,800)	0	(2,800)	0	1,999,903	0	97	97	29,750	06/01/2021.	1.F FE
958587 BJ 5	NSTAR ELECTRIC CO 3.500	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	1,063,810	1,003,721	0	(3,721)	0	(3,721)	0	1,000,000	0	0	0	26,250	09/15/2021.	1.E FE
695114 CM 8	PACIFICORP 3.850	..	06/15/2021.	MATURED		1,000,000	1,000,000	998,140	999,872	0	128	0	128	0	1,000,000	0	0	0	19,250	06/15/2021.	1.E FE
69867D AA 6	PANTHER BF AGGREGATOR 6.250	..	06/07/2021.	MAKE WHOLE CALL		539,720	524,000	537,724	533,718	0	(1,144)	0	(1,144)	0	532,575	0	(8,575)	(8,575)	34,096	05/15/2026.	4.A FE
70959W AG 8	PENSKE AUTO GROUP 5.500	..	06/24/2021.	REDEEMED		6,699,300	6,520,000	6,486,000	6,495,410	0	1,921	0	1,921	0	6,497,331	0	201,969	201,969	218,148	05/15/2026.	3.C FE
718172 AK 5	PHILIP MORRIS INTERNAT 4.125	..	05/17/2021.	MATURED		4,000,000	4,000,000	3,977,320	3,998,644	0	1,356	0	1,356	0	4,000,000	0	0	0	82,500	05/17/2021.	1.F FE
744538 AC 3	PUBLIC SERVICE CO OF N 3.200	..	06/01/2021.	REDEEMED		1,000,000	1,000,000	995,780	999,644	0	167	0	167	0	999,812	0	188	188	24,000	09/01/2021.	1.E FE
82845L AA 8	SILVERSEA CRUISE FINAN 7.250	..	06/28/2021.	REDEEMED		5,150,163	4,970,000	5,395,375	5,153,244	4,538	(7,620)	0	(3,081)	0	5,150,163	0	0	0	327,295	02/01/2025.	3.C FE
001192 AJ 2	SOUTHERN CO GAS CAPITA 3.500	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	984,830	998,698	0	769	0	769	0	999,467	0	533	533	26,250	09/15/2021.	2.A FE
85208N AD 2	SPRINT SPECTRUM / SPEC 4.738	..	06/20/2021.	REDEEMED		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	4,442	03/20/2025.	2.A FE
87264A AS 4	T-MOBILE USA INC 5.125	..	05/23/2021.	REDEEMED		1,266,013	1,250,000	1,260,000	1,253,259	0	(975)	0	(975)	0	1,252,285	0	13,728	13,728	38,793	04/15/2025.	3.B FE
87264A BV 6	T-MOBILE USA INC 3.375	..	05/26/2021.	CITIGROUP GLOBAL MARKETS		2,032,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	32,500	32,500	12,188	04/15/2029.	3.B FE
87612B AP 7	TARGA RESOURCES PARTNE 4.250	..	05/17/2021.	REDEEMED		4,000,000	4,000,000	3,917,500	3,964,617	0	4,534	0	4,534	0	3,969,151	0	30,849	30,849	85,944	11/15/2023.	3.C FE
879369 AE 6	TELEFLEX INC 4.875	..	06/01/2021.	REDEEMED		2,445,195	2,387,000	2,367,805	2,374,242	0	954	0	954	0	2,375,196	0	69,999	69,999	58,183	06/01/2026.	3.B FE
88023U AG 6	TEMPUR SEALY INTERNATI 5.500	..	06/15/2021.	REDEEMED		3,082,500	3,000,000	3,013,750	3,006,606	0	(751)	0	(751)	0	3,005,855	0	76,645	76,645	82,500	06/15/2026.	3.B FE
880345 AB 9	TENNANT CO 5.625	..	05/03/2021.	REDEEMED		8,968,378	8,723,000	8,999,770	8,847,814	0	31,898	0	31,898	0	8,879,712	0	88,666	88,666	248,060	05/01/2025.	4.B FE
880779 AZ 6	TEREX CORP (144A) 5.625	..	04/05/2021.	REDEEMED		3,290,016	3,200,000	3,252,250	3,229,754	0	(3,818)	0	(3,818)	0	3,225,936	0	64,080	64,080	122,000	02/01/2025.	4.B FE
883203 BS 9	TEXTRON INC 5.950	..	06/21/2021.	REDEEMED		1,000,000	1,000,000	996,950	999,606	0	74	0	74	0	999,680	0	320	320	44,625	09/21/2021.	2.B FE
872539 AA 9	TJX COS INC 2.750	..	04/15/2021.	REDEEMED		3,000,000	3,000,000	3,040,590	3,002,347	0	(2,407)	0	(2,407)	0	2,999,940	0	60	60	27,500	06/15/2021.	1.F FE
88947E AS 9	TOLL BROS FINANCE CORP 4.875	..	04/27/2021.	GOLDMAN SACHS & CO		2,270,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	270,000	270,000	60,667	03/15/2027.	3.A FE
893647 AZ 0	TRANSDIGM INC 6.500	..	05/15/2021.	REDEEMED		254,063	250,000	253,750	251,092	0	(270)	0	(270)	0	250,822	0	3,241	3,241	8,125	05/15/2025.	4.C FE
87305Q CC 3	TTX CO (144A) 4.400	..	05/01/2021.	MATURED		3,000,000	3,000,000	3,026,660	3,000,900	0	(900)	0	(900)	0	3,000,000	0	0	0	66,000	05/01/2021.	1.F FE
907825 AA 1	UNION PACIFIC PASS THR 3.227	..	05/14/2021.	REDEEMED		240,799	240,799	240,799	240,797	0	2	0	2	0	240,799	0	0	0	3,885	05/14/2026.	1.D FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830	..	04/15/2021.	REDEEMED		97,727	97,727	97,727	97,724	0	4	0	4	0	97,727	0	0	0	2,360	10/15/2024.	1.D
91159H HA 1	US BANCORP 4.125	..	04/23/2021.	REDEEMED		1,000,000	1,000,000	1,045,560	1,001,674	0	(1,674)	0	(1,674)	0	1,000,000	0	0	0	17,073	05/24/2021.	1.E FE
92343E AF 9	VERISIGN INC 4.625	..	06/23/2021.	REDEEMED		4,000,000	4,000,000	4,075,000	4,005,574	0	(5,574)	0	(5,574)	0	4,000,000	0	0	0	119,222	05/01/2023.	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
931427 AH 1	WALGREENS BOOTS ALLIAN 3.800	..	04/26/2021.	TENDERED		2,198,640	2,000,000	1,995,380	1,997,933	0	181	0	181	0	1,998,113	0	1,887	1,887	231,996	11/18/2024.	2.B FE
931427 AQ 1	WALGREENS BOOTS ALLIAN 3.450	..	04/26/2021.	TENDERED		2,144,612	1,948,000	1,960,371	1,955,043	0	(412)	0	(412)	0	1,954,632	0	(6,632)	(6,632)	223,681	06/01/2026.	2.B FE
931142 DD 2	WALMART INC 4.250	..	04/15/2021.	MATURED		2,000,000	2,000,000	1,986,980	1,999,316	0	684	0	684	0	2,000,000	0	0	0	42,500	04/15/2021.	1.C FE
25468P CL 8	WALT DISNEY COMPANY 3.750	..	06/01/2021.	MATURED		2,000,000	2,000,000	1,998,660	1,999,838	0	162	0	162	0	2,000,000	0	0	0	37,500	06/01/2021.	2.A FE
94973V AW 7	WELLPOINT INC 3.700	..	05/15/2021.	REDEEMED		3,000,000	3,000,000	2,996,520	2,999,650	0	(9)	0	(9)	0	2,999,641	0	359	359	83,250	08/15/2021.	2.B FE
42217K BA 3	WELLTOWER INC 3.750	..	04/15/2021.	MAKE WHOLE CALL		1,148,342	1,080,000	1,135,447	1,101,356	0	(3,070)	0	(3,070)	0	1,098,285	0	(18,285)	(18,285)	91,967	03/15/2023.	2.A FE
95040Q AE 4	WELLTOWER INC 3.950	..	04/15/2021.	MAKE WHOLE CALL		5,402,500	5,000,000	4,998,350	4,998,907	0	128	0	128	0	4,999,035	0	965	965	525,389	09/01/2023.	2.A FE
96332H CD 9	WHIRLPOOL CORP 4.850	..	06/15/2021.	MATURED		1,125,000	1,125,000	1,137,764	1,125,887	0	(887)	0	(887)	0	1,125,000	0	0	0	27,281	06/15/2021.	2.B FE
064149 4K 0	BANK OF NOVA SCOTIA 2.873	..	06/04/2021.	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	21,548	06/04/2021.	1.C FE
90664Z AC 4	ENBRIDGE GAS INC 2.760	..	05/03/2021.	REDEEMED		3,100,000	3,100,000	3,153,433	3,100,918	0	(995)	0	(995)	0	3,099,923	0	77	77	35,888	06/02/2021.	1.G FE
36168Q AE 4	GFL ENVIRONMENTAL INC 8.500	..	06/11/2021.	MAKE WHOLE CALL		1,724,654	1,550,000	1,612,500	1,590,047	0	(13,020)	0	(13,020)	0	1,577,027	0	(27,027)	(27,027)	255,168	05/01/2027.	4.C FE
66977W AN 9	NOVA CHEMICALS (144A) 5.250	A	05/11/2021.	TENDERED		1,010,210	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,043	08/01/2023.	3.C FE
89346D AF 4	TRANSALTA CORP 4.500	A	06/16/2021.	BMO CAPITAL MARKETS		2,109,701	2,031,000	2,045,905	2,038,946	0	(2,190)	0	(2,190)	0	2,036,756	0	72,945	72,945	54,075	11/15/2022.	3.A FE
26824K AA 2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021.	MAKE WHOLE CALL		4,762,397	4,564,000	4,533,909	4,552,886	0	2,086	0	2,086	0	4,554,971	0	9,029	9,029	278,495	04/17/2023.	1.F FE
05253J AV 3	AUST & NZ BANKING GROU 3.300	D	05/17/2021.	MATURED		3,000,000	3,000,000	2,998,050	2,999,593	0	407	0	407	0	3,000,000	0	0	0	49,500	05/17/2021.	1.D FE
G1981* AA 2	CAYMAN UNIVERSE HOLDIN 3.800	D	06/30/2021.	REDEEMED		182,036	182,036	182,036	185,081	0	(3,045)	0	(3,045)	0	182,036	0	0	0	3,459	09/30/2045.	1.D
35177P AW 7	FRANCE TELECOM 4.125	D	04/01/2021.	MAKE WHOLE CALL		2,033,820	2,000,000	2,030,700	2,002,547	0	(903)	0	(903)	0	2,001,644	0	(1,644)	(1,644)	78,966	09/14/2021.	2.A FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021.	MAKE WHOLE CALL		927,955	900,000	956,135	907,726	0	(2,328)	0	(2,328)	0	905,398	0	(5,398)	(5,398)	58,443	01/25/2022.	2.B FE
50247V AA 7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021.	MAKE WHOLE CALL		1,160,685	1,084,000	1,102,376	1,089,819	0	(1,100)	0	(1,100)	0	1,088,719	0	(4,719)	(4,719)	118,118	07/15/2023.	2.C FE
806854 AB 1	SCHLUMBERGER INVESTMEN 3.300	D	06/28/2021.	REDEEMED		1,000,000	1,000,000	996,790	999,705	0	148	0	148	0	999,854	0	146	146	26,033	09/14/2021.	1.F FE
83051G AJ 7	SKANDINAVISKA ENSKILDA 3.250	D	05/17/2021.	MATURED		3,000,000	3,000,000	2,996,430	2,999,382	0	618	0	618	0	3,000,000	0	0	0	48,750	05/17/2021.	1.C FE
89153V AP 4	TOTAL CAPITAL INTERNAT 2.750	D	06/19/2021.	MATURED		1,000,000	1,000,000	998,110	999,850	0	150	0	150	0	1,000,000	0	0	0	13,750	06/19/2021.	1.F FE
92676X AD 9	VIKING CRUISES LTD (14 5.875	D	04/07/2021.	CITIGROUP GLOBAL MARKETS		1,970,000	2,000,000	1,735,000	1,756,521	0	7,665	0	7,665	0	1,764,186	0	205,814	205,814	66,583	09/15/2027.	5.B FE
980888 AF 8	WOOLWORTHS LIMITED (14 4.550	D	04/12/2021.	MATURED		2,000,000	2,000,000	1,994,760	1,999,564	0	436	0	436	0	2,000,000	0	0	0	45,500	04/12/2021.	2.B FE
00841U AN 6	ABMT 2014-2 A13 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		107,806	107,806	109,053	107,753	0	53	0	53	0	107,806	0	0	0	1,638	09/25/2044.	1.A FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		205,309	205,309	207,266	205,514	0	(205)	0	(205)	0	205,309	0	0	0	2,787	07/25/2045.	1.A FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		855,256	855,256	859,800	855,148	0	109	0	109	0	855,256	0	0	0	12,235	09/25/2045.	1.A FM
00842C AC 9	ABMT 2015-7 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,378,644	1,378,644	1,357,641	1,365,442	0	13,201	0	13,201	0	1,378,644	0	0	0	18,113	10/25/2045.	1.A FM
00842E AC 5	ABMT 2016-2 A3 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		389,924	389,924	394,554	390,547	0	(623)	0	(623)	0	389,924	0	0	0	5,514	03/25/2046.	1.A FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.925	..	06/25/2021.	PAID ON PRINCIPAL		48,982	48,982	33,063	21,950	0	27,032	0	27,032	0	48,982	0	0	0	524	10/25/2035.	1.D FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.925	..	05/25/2021.	WRITTEN OFF		0	5,061	3,416	2,268	0	(5)	0	(5)	0	2,263	0	(2,263)	(2,263)	51	10/25/2035.	1.D FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.925	..	06/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(378)	(255)	(169)	0	0	0	0	0	(169)	0	169	169	0	10/25/2035.	1.D FM
12498N AB 9	CBASS 2006-CB2 AF2 6.001	..	06/25/2021.	PAID ON PRINCIPAL		55,622	55,622	31,051	14,590	0	41,032	0	41,032	0	55,622	0	0	0	604	12/25/2036.	1.A FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		75,598	75,598	76,254	75,675	0	(77)	0	(77)	0	75,598	0	0	0	964	11/25/2044.	1.A FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500	..	06/25/2021.	PAID ON PRINCIPAL		24,979	24,979	18,547	21,820	0	3,158	0	3,158	0	24,979	0	0	0	525	07/25/2035.	1.A FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		24	24	23	9	0	15	0	15	0	24	0	0	0	1	02/25/2021.	1.A FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.845	..	06/28/2021.	PAID ON PRINCIPAL		9,813	9,813	9,359	9,288	0	525	0	525	0	9,813	0	0	0	163	12/28/2033.	1.A FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.845	..	06/28/2021.	RECOVERY OF PAR WRITE-OFF.		0	(4,914)	(4,687)	(4,651)	0	(64)	0	(64)	0	(4,715)	0	4,715	4,715	0	12/28/2033.	1.A FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		303,331	303,331	292,877	299,761	0	3,570	0	3,570	0	303,331	0	0	0	4,008	08/25/2043.	1.A FM
12652C AA 7	CSMC 2017-HL2 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,368,534	1,368,534	1,383,395	1,370,641	0	(2,107)	0	(2,107)	0	1,368,534	0	0	0	18,537	10/25/2047.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	06/25/2021.	PAID ON PRINCIPAL		4,007	4,007	3,473	282	0	3,725	0	3,725	0	4,007	0	0	0	96	08/25/2035.	1.D FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	06/25/2021.	WRITTEN OFF		0	8	7	1	0	(0)	0	(0)	0	1	0	(1)	(1)	0	08/25/2035.	1.D FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	05/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(46)	(40)	(3)	0	0	0	0	0	(3)	0	3	3	0	08/25/2035.	1.D FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	06/25/2021.	PAID ON PRINCIPAL		35,703	35,703	31,954	12,531	0	23,172	0	23,172	0	35,703	0	0	0	813	11/25/2035.	1.D FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	06/25/2021.	WRITTEN OFF		0	195	175	69	0	(8)	0	(8)	0	61	0	(61)	(61)	4	11/25/2035.	1.D FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	05/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(826)	(739)	(290)	0	47	0	47	0	(243)	0	243	243	0	11/25/2035.	1.D FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		382,314	382,314	346,306	367,601	0	14,713	0	14,713	0	382,314	0	0	0	3,876	03/25/2043.	1.A FM
29978C AA 8	EVER 2018-1 A1 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		758,101	758,101	749,572	753,715	0	4,386	0	4,386	0	758,101	0	0	0	10,574	02/25/2048.	1.A FM
29978C AD 2	EVER 2018-1 A4 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		594,589	594,589	595,239	593,517	0	1,071	0	1,071	0	594,589	0	0	0	8,293	02/25/2048.	1.A FM
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		143,486	143,486	144,742	143,543	0	(57)	0	(57)	0	143,486	0	0	0	1,945	11/25/2044.	1.A FM
33850B AC 1	FSMT 2017-1 1A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		729,424	729,424	740,137	732,199	0	(2,775)	0	(2,775)	0	729,424	0	0	0	10,263	03/25/2047.	1.A FM
33850T AC 2	FSMT 2018-1 A3 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,115,267	1,115,267	1,105,334	1,110,930	0	4,337	0	4,337	0	1,115,267	0	0	0	15,731	03/25/2048.	1.A FM
3622EB AC 2	GSAA 2007-4 A3A CMO .391	..	06/25/2021.	PAID ON PRINCIPAL		23,213	23,213	9,546	2,362	0	20,851	0	20,851	0	23,213	0	0	0	108	03/25/2037.	1.D FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.800	..	06/25/2021.	PAID ON PRINCIPAL		3,430	3,430	3,101	3,084	0	346	0	346	0	3,430	0	0	0	40	01/25/2035.	1.A FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 1.805	..	06/25/2021.	PAID ON PRINCIPAL		704	704	642	298	0	406	0	406	0	704	0	0	0	5	03/25/2037.	1.A FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 1.805	..	06/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(704)	(642)	(298)	0	296	0	296	0	(2)	0	2	2	0	03/25/2037.	1.A FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 2.849	..	06/25/2021.	PAID ON PRINCIPAL		45,687	45,687	40,319	37,754	0	7,933	0	7,933	0	45,687	0	0	0	497	07/25/2035.	1.A FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		674,844	674,844	665,063	670,151	0	4,693	0	4,693	0	674,844	0	0	0	9,478	01/25/2044.	1.A FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		195,221	195,221	196,319	195,489	0	(269)	0	(269)	0	195,221	0	0	0	2,057	10/25/2029.	1.A FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250	..	05/25/2021.	PAID ON PRINCIPAL		55,955	55,955	54,276	26,090	0	29,865	0	29,865	0	55,955	0	0	0	1,145	11/25/2035.	1.A FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		17,668	17,668	18,082	17,668	0	0	0	0	0	17,668	0	0	0	499	02/25/2034.	1.A FM
69371V AA 5	PSMC 2018-1A A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		774,542	774,542	764,739	770,443	0	4,099	0	4,099	0	774,542	0	0	0	10,932	02/25/2048.	1.A FM
69375B AC 1	PSMC 2019-3 A3 CMO (14 3.500	..	05/25/2021.	PAID ON PRINCIPAL		1,262,635	1,262,635	1,281,575	1,271,545	0	(8,910)	0	(8,910)	0	1,262,635	0	0	0	15,342	11/25/2049.	1.A FM
81745R AB 6	SEMT 2013-3 A2 CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		321,126	321,126	285,238	305,781	0	15,346	0	15,346	0	321,126	0	0	0	3,245	03/25/2043.	1.A FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325	..	06/25/2021.	PAID ON PRINCIPAL		459,048	459,048	407,487	440,839	0	18,209	0	18,209	0	459,048	0	0	0	4,233	04/25/2043.	1.A FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		669,773	669,773	605,639	647,148	(0)	22,625	0	22,625	0	669,773	0	0	0	6,641	04/25/2043.	1.A FM
81746G AA 1	SEMT 2017-7 A1 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		430,976	430,976	439,529	433,590	0	(2,614)	0	(2,614)	0	430,976	0	0	0	5,833	10/25/2047.	1.A FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		722,264	722,264	733,550	729,501	0	(7,237)	0	(7,237)	0	722,264	0	0	0	10,016	12/25/2049.	1.A FM
95002F AC 8	WFMBS 2019-4 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		2,395,132	2,395,132	2,434,427	2,415,790	0	(20,658)	0	(20,658)	0	2,395,132	0	0	0	33,158	09/25/2049.	1.A FM
97652Q AD 1	WIN 2014-2 A4 CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		84,971	84,971	86,432	85,049	0	(78)	0	(78)	0	84,971	0	0	0	1,237	09/20/2044.	1.A FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		192,723	192,723	195,494	193,467	0	(744)	0	(744)	0	192,723	0	0	0	2,748	01/20/2046.	1.A FM
05529S AC 3	BBCMS 2013-TYSN A2 (14 3.756	..	06/05/2021.	PAID ON PRINCIPAL		144,580	144,580	151,138	145,227	0	(648)	0	(648)	0	144,580	0	0	0	2,264	09/05/2032.	1.A FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809	..	06/10/2021.	PAID ON PRINCIPAL		402,712	402,712	401,749	401,978	0	733	0	733	0	402,712	0	0	0	4,716	03/10/2033.	1.A FM
12625K AD 7	COMM 2013-CR8 A4 3.334	..	04/10/2021.	PAID ON PRINCIPAL		1,885,458	1,885,458	1,797,028	1,850,116	(0)	35,341	0	35,341	0	1,885,458	0	0	0	110,773	06/10/2046.	1.A FM
12591U AE 3	COMM 2014-UBS2 A4 3.691	..	04/10/2021.	PAID ON PRINCIPAL		3,486,203	3,486,203	3,509,217	3,498,152	0	(11,949)	0	(11,949)	0	3,486,203	0	0	0	136,992	03/10/2047.	1.A FM
46642E AX 4	JPMBB 2014-C21 A4 3.492	..	06/15/2021.	PAID ON PRINCIPAL		1,600,142	1,600,142	1,616,139	1,603,708	0	(3,566)	0	(3,566)	0	1,600,142	0	0	0	23,852	08/15/2047.	1.A FM
61763Q AA 9	MSC 2014-CPT A 3.350	..	04/13/2021.	PAID ON PRINCIPAL		10,000,000	10,000,000	10,287,762	10,013,948	0	(13,948)	0	(13,948)	0	10,000,000	0	0	0	111,667	07/13/2029.	1.A FM
61766C AF 6	MSC 2016-UBS9 ASB 3.340	..	06/15/2021.	PAID ON PRINCIPAL		245,125	245,125	252,474	247,686	0	(2,561)	0	(2,561)	0	245,125	0	0	0	3,413	03/15/2049.	1.A FM
61691B AA 9	MSCBB 2016-MART A (144 2.200	..	06/13/2021.	PAID ON PRINCIPAL		5,000,000	5,000,000	4,971,875	4,991,719	0	8,282	0	8,282	0	5,000,000	0	0	0	55,010	09/13/2031.	1.A FM
90349D AD 4	UBSBB 2012-C3 A4 3.091	..	06/10/2021.	PAID ON PRINCIPAL		339,345	339,345	347,816	341,941	0	(2,596)	0	(2,596)	0	339,345	0	0	0	4,648	08/10/2049.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90268T AC 8	UBSC 2011-C1 A3 3.595	..	06/10/2021.	PAID ON PRINCIPAL		3,365,951	3,365,951	3,416,348	3,364,552	0	1,399	0	1,399	0	3,365,951	0	0	0	59,172	01/10/2045.	1.A FM
94989A AS 4	WFCM 2014-LC18 A3 3.271	..	06/15/2021.	PAID ON PRINCIPAL		685,322	685,322	705,865	686,653	0	(1,331)	0	(1,331)	0	685,322	0	0	0	15,505	12/15/2047.	1.A FM
92890P AD 6	WFRBS 2013-C14 A4 3.073	..	05/15/2021.	PAID ON PRINCIPAL		158,899	158,899	162,499	159,922	0	(1,022)	0	(1,022)	0	158,899	0	0	0	3,084	06/15/2046.	1.A FM
92938E AM 5	WFRBS 2013-C16 A4 4.136	..	06/15/2021.	PAID ON PRINCIPAL		714,137	714,137	721,237	714,706	0	(569)	0	(569)	0	714,137	0	0	0	21,356	09/15/2046.	1.A FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	..	06/12/2021.	PAID ON PRINCIPAL		9,508	9,508	9,508	9,496	0	12	0	12	0	9,508	0	0	0	232	04/12/2023.	1.A FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500	..	06/15/2021.	PAID ON PRINCIPAL		433,738	433,738	411,246	425,872	0	7,866	0	7,866	0	433,738	0	0	0	11,533	08/15/2030.	1.E FE
20846Q HN 1	CNF 2001-3 A4 6.910	..	06/01/2021.	PAID ON PRINCIPAL		104,771	104,771	104,765	104,815	0	(44)	0	(44)	0	104,771	0	0	0	3,244	05/01/2033.	5.B FE
393505 BC 5	GT 1993-2 B 8.000	..	05/15/2021.	WRITTEN OFF		0	19	18	0	0	1	0	1	0	1	0	(1)	(1)	445	03/15/2021.	6.
393505 RJ 3	GT 1996-10 M1 7.240	..	06/15/2021.	PAID ON PRINCIPAL		215,197	215,197	221,350	215,223	0	(26)	0	(26)	0	215,197	0	0	0	6,285	11/15/2028.	2.B FE
674135 DQ 8	OAK 1998-B M2 7.025	..	04/15/2021.	WRITTEN OFF		0	2,375	148	0	0	0	0	0	0	0	0	0	0	53	05/15/2023.	6.
674135 DQ 8	OAK 1998-B M2 7.025	..	06/15/2021.	RECOVERY OF PAR WRITE-OFF.		0	(3,317)	(207)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6.
67087T DW 8	OAK 2002-C A1 5.410	..	06/15/2021.	PAID ON PRINCIPAL		56,934	56,934	52,075	49,030	0	7,903	0	7,903	0	56,934	0	0	0	1,291	11/15/2032.	5.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						328,785,566	320,728,581	322,679,973	320,203,144	215,173	148,829	0	364,001	0	320,567,145	0	2,008,058	2,008,058	13,847,477	XXX	XXX
8399997. Total - Bonds - Part 4						673,869,830	660,961,066	675,160,171	665,701,898	215,173	(410,006)	0	(194,834)	0	665,507,064	0	2,152,405	2,152,405	17,539,887	XXX	XXX
8399999. Total - Bonds						673,869,830	660,961,066	675,160,171	665,701,898	215,173	(410,006)	0	(194,834)	0	665,507,064	0	2,152,405	2,152,405	17,539,887	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
004239 10 9	ACADIA REALTY TRUST	..	04/20/2021.	WELLS FARGO NA ALGO 250	3,400.000	68,798	XXX	35,700	48,246	(12,546)	0	0	(12,546)	0	35,700	0	33,098	33,098	510	XXX	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY	..	06/22/2021.	VARIOUS	7,062.000	1,261,413	XXX	837,304	1,258,590	(421,286)	0	0	(421,286)	0	837,304	0	424,110	424,110	15,395	XXX	XXX
03027X 10 0	AMERICAN TOWER CORP	..	06/22/2021.	VARIOUS	2,124.000	538,290	XXX	462,501	476,753	(14,252)	0	0	(14,252)	0	462,501	0	75,789	75,789	5,204	XXX	XXX
03674X 10 6	ANTERO RESOURCES CORP	..	04/28/2021.	CITIGROUP GLOBAL MKTS	11,363.000	114,762	XXX	112,835	0	0	0	0	0	0	112,835	0	1,928	1,928	0	XXX	XXX
03676B 10 2	ANTERO MIDSTREAM CORPORATION	..	05/12/2021.	VARIOUS	3,185.000	30,066	XXX	30,066	0	0	0	1,306	(1,306)	0	28,761	0	1,306	1,306	717	XXX	XXX
03750L 10 9	APARTMENT INCOME REIT CORP	..	05/18/2021.	VARIOUS	11,192.000	503,467	XXX	429,885	429,885	0	0	0	0	0	429,885	0	73,582	73,582	6,951	XXX	XXX
03784Y 20 0	APPLE HOSPITALITY REIT INC	..	06/07/2021.	VARIOUS	20,300.000	328,405	XXX	220,999	262,073	(41,074)	0	0	(41,074)	0	220,999	0	107,406	107,406	203	XXX	XXX
105368 20 3	BRANDYWINE REALTY TRUST	..	05/18/2021.	VARIOUS	31,700.000	426,649	XXX	325,422	377,547	(52,125)	0	0	(52,125)	0	325,422	0	101,226	101,226	12,046	XXX	XXX
264411 50 5	DUKE REALTY CORPORATION	..	06/29/2021.	VARIOUS	7,139.000	344,949	XXX	184,900	285,346	(100,446)	0	0	(100,446)	0	184,900	0	160,049	160,049	3,641	XXX	XXX
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST	..	06/22/2021.	VARIOUS	28,147.000	2,228,387	XXX	1,596,055	1,351,703	(151,275)	0	0	(151,275)	0	1,596,055	0	632,332	632,332	32,832	XXX	XXX
30225T 10 2	EXTRA SPACE STORAGE INC	..	04/27/2021.	ROBERT W BAIRD & CO. NA	1,459.000	214,234	XXX	165,899	169,040	(3,140)	0	0	(3,140)	0	165,899	0	48,335	48,335	1,459	XXX	XXX
431284 10 8	HIGHWOODS PROPERTIES INC	..	04/21/2021.	JPM SOFT CREDIT NA ALGO	2,663.000	117,653	XXX	89,397	105,535	(16,138)	0	0	(16,138)	0	89,397	0	28,256	28,256	1,278	XXX	XXX
49427F 10 8	KILROY REALTY CORP	..	04/13/2021.	VARIOUS	21,900.000	1,468,834	XXX	1,407,385	0	0	0	7,481	(7,481)	0	1,399,904	0	68,930	68,930	10,950	XXX	XXX
53223X 10 7	LIFE STORAGE INC	..	05/25/2021.	VARIOUS	15,484.000	1,500,024	XXX	967,638	1,232,423	(264,786)	0	0	(264,786)	0	967,638	0	532,386	532,386	22,916	XXX	XXX
59522J 10 3	MID-AMERICA APT COMMUNITIES INC	..	06/07/2021.	UBS SECURITIES NA ALGO 642	500.000	82,974	XXX	51,515	63,345	(11,830)	0	0	(11,830)	0	51,515	0	31,459	31,459	1,025	XXX	XXX
69924R 10 8	PARAMOUNT GROUP INC	..	06/29/2021.	VARIOUS	106,400.000	1,099,972	XXX	1,039,631	446,576	0	0	17,831	(17,831)	0	1,021,800	0	78,172	78,172	10,906	XXX	XXX
74340W 10 3	PROLOGIS INC	..	06/29/2021.	VARIOUS	6,542.000	764,193	XXX	384,146	651,976	(267,829)	0	0	(267,829)	0	384,146	0	380,046	380,046	4,884	XXX	XXX
74736A 10 3	QTS REALTY TRUST INC CL A	..	06/22/2021.	VARIOUS	18,100.000	1,404,117	XXX	836,599	1,120,028	(283,429)	0	0	(283,429)	0	836,599	0	567,518	567,518	17,557	XXX	XXX
76131V 20 2	RETAIL PROP OF AMERICA INC CL A	..	06/22/2021.	VARIOUS	135,838.000	1,580,494	XXX	763,516	1,107,322	(412,186)	0	490	(412,676)	0	763,025	0	817,469	817,469	17,270	XXX	XXX
828806 10 9	SIMON PROPERTY GROUP INC	..	06/22/2021.	WELLS FARGO NA ALGO 250	2,831.000	358,807	XXX	158,197	241,428	(83,231)	0	0	(83,231)	0	158,197	0	200,610	200,610	7,361	XXX	XXX
92339V 30 8	VEREIT INC	..	04/30/2021.	VARIOUS	48,169.000	2,302,664	XXX	1,177,763	1,820,307	(642,544)	0	0	(642,544)	0	1,177,763	0	1,124,901	1,124,901	22,254	XXX	XXX
95040Q 10 4	WELLTOWER INC	..	04/20/2021.	VARIOUS	3,797.000	282,883	XXX	209,177	245,362	(36,185)	0	0	(36,185)	0	209,177	0	73,706	73,706	2,316	XXX	XXX
962166 10 4	WEYERHAEUSER CO	..	04/21/2021.	VARIOUS	9,300.000	349,629	XXX	280,163	311,829	(31,667)	0	0	(31,667)	0	280,163	0	69,466	69,466	1,581	XXX	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,371,660	XXX	11,766,691	12,005,311	(2,845,969)	0	27,108	(2,873,076)	0	11,739,583	0	5,632,078	5,632,078	199,256	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799997.	Total - Common Stocks - Part 4					17,371,660	XXX	11,766,691	12,005,311	..(2,845,969)	0	27,108	.....(2,873,076)	0	11,739,583	0	..5,632,078	5,632,078	199,256	XXX	XXX
9799999.	Total - Common Stocks					17,371,660	XXX	11,766,691	12,005,311	..(2,845,969)	0	27,108	.....(2,873,076)	0	11,739,583	0	..5,632,078	5,632,078	199,256	XXX	XXX
9899999.	Total - Preferred and Common Stocks					17,371,660	XXX	11,766,691	12,005,311	..(2,845,969)	0	27,108	.....(2,873,076)	0	11,739,583	0	..5,632,078	5,632,078	199,256	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					691,241,490	XXX	686,926,862	677,707,209	..(2,630,796)	.....(410,006)	27,108	.....(3,067,910)	0	677,246,647	0	..7,784,483	7,784,483	17,739,142	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO- BOFA A TREASURY		1.A	35,353,405	35,353,405	07/01/2021
000000 00 0	REPO - CITI A TREASURY		1.A	35,353,405	35,353,405	07/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	35,353,405	35,353,405	07/01/2021
000000 00 0	REPO - TD A TREASURY		1.A	265,677	265,677	07/01/2021
0199999.	U.S. Government - Issuer Obligations			106,325,892	106,325,892	XXX
0599999.	Total - U.S. Government			106,325,892	106,325,892	XXX
Totals						
6399999.	Total - Issuer Obligations			106,325,892	106,325,892	XXX
7099999.	Subtotal - Bonds			106,325,892	106,325,892	XXX
9999999.	Totals			106,325,892	106,325,892	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....42,124,455 Book/Adjusted Carrying Value $.....42,124,455
2. Average balance for the year: Fair Value $.....108,986,046 Book/Adjusted Carrying Value $.....108,986,046
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....106,325,892 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 as of Current Quarter

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Business Bank Los Angeles, CA		0.000	0	0	1,513,201	1,097,386	1,395,765	XXX
Bankers Trust Phoenix, AZ		0.000	0	0	341,313	220,296	227,734	XXX
JP Morgan Chase San Antonio, TX		0.000	0	0	416,323	586,844	409,191	XXX
Hinsdale Bank & Trust Hinsdale, IL		0.000	0	0	248,285	382,635	298,866	XXX
Midfirst Bank Denver, CO		0.000	0	0	1,266,897	1,128,812	1,595,595	XXX
Suntrust Bank Nashville, TN		0.000	0	0	697,763	774,174	985,952	XXX
US Bank St Paul, MN		0.000	0	0	9,512,707	9,879,251	4,605,171	XXX
Wells Fargo San Francisco, CA		0.000	0	0	4,134,348	3,244,306	3,008,682	XXX
Wells Fargo Portland, OR		0.000	0	0	196,099	360,420	373,158	XXX
Commerce Bank Kansas City, MO		0.000	0	0	287,919	662,057	576,994	XXX
CIBC Mellon Toronto,ON		0.000	0	0	159,546	618,467	1,098,945	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	992,744	1,660,705	1,672,227	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	4,779,394	5,031,226	4,838,853	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	(595,670)	(596,140)	(597,198)	XXX
TD Bank Toronto,ON		0.000	0	0	11,576,664	10,971,075	16,097,757	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	35,527,533	36,021,515	36,587,693	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	35,527,533	36,021,515	36,587,693	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	(181,745)	0	0	XXX
0599999. Total Cash	XXX	XXX	0	0	35,345,788	36,021,515	36,587,693	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
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2021	0.103		453,038,754	0	29,848
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						453,038,754	0	29,848
9999999. Total - Cash Equivalents						453,038,754	0	29,848