PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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# QUARTERLY STATEMENT

## AS OF MARCH 31, 2022

### OF THE CONDITION AND AFFAIRS OF THE

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

19th day of April, 2022

*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 | 2 | 3 | December 31 |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Prior Year Net Admitted Assets |
| 1. | Bonds | 15,017,764,346 | 0 | 15,017,764,346 | 15,078,772,154 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 1,801,800 | 0 | 1,801,800 | 2,054,800 |
| | 2.2 Common stocks | 2,205,727,795 | 10,092,146 | 2,195,635,649 | 2,140,766,567 |
| 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) | 24,603,731 | 0 | 24,603,731 | 24,900,084 |
| | 4.2 Properties held for the production of income (less $ 0 encumbrances) | 860,318,895 | 0 | 860,318,895 | 865,683,154 |
| | 4.3 Properties held for sale (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. | Cash ($ 27,638,007 ), cash equivalents ($ 108,357,747 ) and short-term investments ($ 1,013,170 ) | 137,008,925 | 0 | 137,008,925 | 72,890,165 |
| 6. | Contract loans (including $ 0 premium notes) | 0 | 0 | 0 | 0 |
| 7. | Derivatives | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 1,269,252,549 | 29,548,675 | 1,239,703,874 | 1,181,300,818 |
| 9. | Receivables for securities | 0 | 0 | 0 | 0 |
| 10. | Securities lending reinvested collateral assets | 133,822,361 | 0 | 133,822,361 | 120,269,343 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 19,650,300,402 | 39,640,821 | 19,610,659,581 | 19,486,637,085 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 117,445,988 | 0 | 117,445,988 | 122,824,611 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 965,969,870 | 36,852,322 | 929,117,547 | 869,475,587 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 5,088 earned but unbilled premiums) | 1,410,918,319 | 4,253,393 | 1,406,664,926 | 1,311,797,468 |
| | 15.3 Accrued retrospective premiums ($ 18,706,219 ) and contracts subject to redetermination ($ 0 ) | 18,706,219 | 1,569,603 | 17,136,616 | 14,822,697 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 21,684,417 | 0 | 21,684,417 | 27,195,646 |
| | 16.2 Funds held by or deposited with reinsured companies | 1,928,661 | 0 | 1,928,661 | 2,391,857 |
| | 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. | Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 18.2 | Net deferred tax asset | 316,545,066 | 72,598,772 | 243,946,294 | 238,977,648 |
| 19. | Guaranty funds receivable or on deposit | 39,771 | 0 | 39,771 | 14,817 |
| 20. | Electronic data processing equipment and software | 0 | 0 | 0 | 0 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0 ) | 15,155,470 | 15,155,470 | 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 | 20,766,927 | 0 | 20,766,927 | 9,142,999 |
| 24. | Health care ($ 0 ) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. | Aggregate write-ins for other than invested assets | 98,494,505 | 3,118,343 | 95,376,162 | 100,153,000 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 22,637,955,614 | 173,188,724 | 22,464,766,890 | 22,183,433,415 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 22,637,955,614 | 173,188,724 | 22,464,766,890 | 22,183,433,415 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. | Equities and deposits in pools and associations | 25,037,808 | 0 | 25,037,808 | 30,666,113 |
| 2502. | COLI supplemental benefits trust | 24,169,350 | 0 | 24,169,350 | 25,585,769 |
| 2503. | Real estate operating fund | 17,594,661 | 1,516,732 | 16,077,929 | 16,887,755 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 31,692,686 | 1,601,611 | 30,091,076 | 27,013,363 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 98,494,505 | 3,118,343 | 95,376,162 | 100,153,000 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $ 770,532,937 ) | 9,168,366,160 | 9,073,555,293 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 383,603,777 | 397,740,903 |
| 3. | Loss adjustment expenses | 1,975,360,404 | 1,988,729,907 |
| 4. | Commissions payable, contingent commissions and other similar charges | 112,436,007 | 212,742,253 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 95,385,325 | 145,404,775 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 68,965,116 | 81,006,127 |
| 7.1 | Current federal and foreign income taxes (including $ (46,807,212) on realized capital gains (losses)) | 50,744,790 | 2,752,834 |
| 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 $ 61,933,182 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) | 3,356,134,134 | 3,268,918,585 |
| 10. | Advance premium | 0 | 5,033 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 13,946,845 | 13,678,356 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 135,355,056 | 72,403,196 |
| 13. | Funds held by company under reinsurance treaties | 370,018 | 370,007 |
| 14. | Amounts withheld or retained by company for account of others | 22,997,930 | 18,950,573 |
| 15. | Remittances and items not allocated | 21,868,016 | 24,086,705 |
| 16. | Provision for reinsurance (including $ 406,287 certified) | 4,490,905 | 4,490,905 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | 70,540,008 | 72,248,985 |
| 18. | Drafts outstanding | 0 | 0 |
| 19. | Payable to parent, subsidiaries and affiliates | 0 | 0 |
| 20. | Derivatives | 0 | 0 |
| 21. | Payable for securities | 94,456,023 | 0 |
| 22. | Payable for securities lending | 133,822,361 | 120,269,343 |
| 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 | 63,236,286 | 63,449,230 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 15,772,079,161 | 15,560,803,010 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 15,772,079,161 | 15,560,803,010 |
| 29. | Aggregate write-ins for special surplus funds | 10,373,250 | 10,470,363 |
| 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) | 3,423,931,947 | 3,353,777,510 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 0 shares common (value included in Line 30 $ 0 ) | 0 | 0 |
| | 36.2 0 shares preferred (value included in Line 31 $ 0 ) | 0 | 0 |
| 37. | Surplus as regards policyholders (Lines 29 to 35, less 36) | 6,692,687,730 | 6,622,630,405 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 22,464,766,890 | 22,183,433,415 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Other liabilities | 43,288,075 | 43,315,562 |
| 2502. | Investment real estate liability | 29,406,306 | 29,616,477 |
| 2503. | Retroactive reinsurance reserve assumed | 292,348 | 292,350 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | (9,750,443) | (9,775,159) |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 63,236,286 | 63,449,230 |
| 2901. | Special surplus from retroactive reinsurance | 10,373,250 | 10,470,363 |
| 2902. | | | |
| 2903. | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 |
| 2999. | Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 10,373,250 | 10,470,363 |
| 3201. | | | |
| 3202. | | | |
| 3203. | | | |
| 3298. | Summary of remaining write-ins for Line 32 from overflow page | 0 | 0 |
| 3299. | Totals (Lines 3201 through 3203 plus 3298)(Line 32 above) | 0 | 0 |

# STATEMENT OF INCOME

| | | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **UNDERWRITING INCOME** | | | |
| 1. | Premiums earned: | | | |
| | 1.1 Direct (written $ 36,213,745 ) | 48,677,284 | 59,346,281 | 227,409,867 |
| | 1.2 Assumed (written $ 1,822,779,135 ) | 1,739,757,198 | 1,591,607,152 | 6,664,695,948 |
| | 1.3 Ceded (written $ 25,538,007 ) | 39,820,281 | 44,618,765 | 180,190,846 |
| | 1.4 Net (written $ 1,833,454,873 ) | 1,748,614,201 | 1,606,334,668 | 6,711,914,969 |
| | **DEDUCTIONS:** | | | |
| 2. | Losses incurred (current accident year $ 978,780,890 ): | | | |
| | 2.1 Direct | 14,564,506 | 16,201,923 | 96,868,627 |
| | 2.2 Assumed | 970,321,112 | 954,841,992 | 3,823,107,578 |
| | 2.3 Ceded | 9,566,622 | (1,445,650) | 70,531,104 |
| | 2.4 Net | 975,318,996 | 972,489,565 | 3,849,445,101 |
| 3. | Loss adjustment expenses incurred | 151,082,455 | 143,092,194 | 694,290,844 |
| 4. | Other underwriting expenses incurred | 508,262,446 | 476,027,092 | 1,949,189,807 |
| 5. | Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. | Total underwriting deductions (Lines 2 through 5) | 1,634,663,897 | 1,591,608,851 | 6,492,925,752 |
| 7. | Net income of protected cells | 0 | 0 | 0 |
| 8. | Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | 113,950,305 | 14,725,817 | 218,989,217 |
| | **INVESTMENT INCOME** | | | |
| 9. | Net investment income earned | 143,071,676 | 131,628,747 | 749,990,585 |
| 10. | Net realized capital gains (losses) less capital gains tax of $ 996,138 | 1,959,649 | 5,189,208 | 24,640,539 |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 145,031,325 | 136,817,955 | 774,631,124 |
| | **OTHER INCOME** | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 472,614 amount charged off $ 9,480,723 ) | (9,008,110) | (2,972,233) | (14,722,815) |
| 13. | Finance and service charges not included in premiums | 5,649,994 | 5,742,091 | 22,456,294 |
| 14. | Aggregate write-ins for miscellaneous income | (517,747) | 1,351,585 | 4,114,672 |
| 15. | Total other income (Lines 12 through 14) | (3,875,863) | 4,121,442 | 11,848,151 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 255,105,767 | 155,665,215 | 1,005,468,492 |
| 17. | Dividends to policyholders | 2,313,238 | 2,108,468 | 8,640,959 |
| 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) | 252,792,530 | 153,556,746 | 996,827,533 |
| 19. | Federal and foreign income taxes incurred | 47,425,735 | 29,641,639 | 147,461,524 |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 205,366,794 | 123,915,107 | 849,366,010 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. | Surplus as regards policyholders, December 31 prior year | 6,622,630,405 | 6,138,996,260 | 6,138,996,260 |
| 22. | Net income (from Line 20) | 205,366,794 | 123,915,107 | 849,366,010 |
| 23. | Net transfers (to) from Protected Cell accounts | 0 | 0 | 0 |
| 24. | Change in net unrealized capital gains (losses) less capital gains tax of $ (7,332,883) | 36,752,614 | 59,172,148 | 108,642,577 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | 813,259 | 1,969,719 | (5,857,924) |
| 26. | Change in net deferred income tax | 1,470,957 | 4,734,947 | 9,014,829 |
| 27. | Change in nonadmitted assets | 6,653,700 | 5,465,789 | 27,470,963 |
| 28. | Change in provision for reinsurance | 0 | 0 | 997,691 |
| 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 | (181,000,000) | (133,000,000) | (506,000,000) |
| 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) | 70,057,324 | 62,257,710 | 483,634,145 |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 6,692,687,730 | 6,201,253,970 | 6,622,630,405 |
| | **DETAILS OF WRITE-INS** | | | |
| 0501. | | | | |
| 0502. | | | | |
| 0503. | | | | |
| 0598. | Summary of remaining write-ins for Line 5 from overflow page | 0 | 0 | 0 |
| 0599. | Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) | 0 | 0 | 0 |
| 1401. | Profit and loss, miscellaneous | 675,682 | 934,623 | 3,126,840 |
| 1402. | Retroactive reinsurance gain/loss | 58,592 | (78,682) | (1,118,726) |
| 1403. | Other assets tri-party/tax credit bond income | 0 | 11,066 | 14,375 |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | (1,252,021) | 484,578 | 2,092,183 |
| 1499. | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | (517,747) | 1,351,585 | 4,114,672 |
| 3701. | | | | |
| 3702. | | | | |
| 3703. | | | | |
| 3798. | Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. | Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) | 0 | 0 | 0 |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 1,748,812,538 | 1,563,400,795 | 6,847,064,760 |
| 2. | Net investment income | 167,880,315 | 154,307,798 | 837,063,946 |
| 3. | Miscellaneous income | (4,065,590) | 3,942,550 | 11,295,143 |
| 4. | Total (Lines 1 to 3) | 1,912,627,263 | 1,721,651,143 | 7,695,423,849 |
| 5. | Benefit and loss related payments | 888,670,829 | 778,421,141 | 3,422,923,128 |
| 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 | 832,465,196 | 787,126,658 | 2,548,075,559 |
| 8. | Dividends paid to policyholders | 2,044,749 | 1,873,253 | 8,982,948 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses) | 429,917 | 70,877 | 149,492,806 |
| 10. | Total (Lines 5 through 9) | 1,723,610,692 | 1,567,491,929 | 6,129,474,441 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 189,016,571 | 154,159,214 | 1,565,949,408 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 396,438,037 | 1,111,488,480 | 2,672,648,419 |
| | 12.2 Stocks | 23,845,108 | 25,117,520 | 92,927,816 |
| | 12.3 Mortgage loans | 0 | 0 | 0 |
| | 12.4 Real estate | 0 | 0 | 31,111,130 |
| | 12.5 Other invested assets | 24,951,765 | 13,744,093 | 104,447,513 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (16,411) | 51,975 | (21,189) |
| | 12.7 Miscellaneous proceeds | 94,645,751 | 18,638,786 | 808,067 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 539,864,249 | 1,169,040,854 | 2,901,921,757 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 373,329,369 | 879,740,714 | 3,385,110,871 |
| | 13.2 Stocks | 24,002,760 | 16,903,345 | 86,534,741 |
| | 13.3 Mortgage loans | 0 | 0 | 0 |
| | 13.4 Real estate | 4,581,554 | 3,829,154 | 21,756,053 |
| | 13.5 Other invested assets | 78,848,881 | 35,235,580 | 574,729,479 |
| | 13.6 Miscellaneous applications | 13,553,018 | 69,221,011 | 57,000,919 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 494,315,583 | 1,004,929,804 | 4,125,132,063 |
| 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) | 45,548,666 | 164,111,049 | (1,223,210,306) |
| | **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 | 181,000,000 | 133,000,000 | 506,000,000 |
| | 16.6 Other cash provided (applied) | 10,553,522 | 78,644,125 | 45,552,664 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (170,446,478) | (54,355,875) | (460,447,336) |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 64,118,760 | 263,914,388 | (117,708,234) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 72,890,165 | 190,598,398 | 190,598,398 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 137,008,925 | 454,512,787 | 72,890,165 |

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

| | | | |
|---|---|---|---|
| 20.0001. Exchange of bonds | 9,203,598 | 4,407,120 | 13,556,965 |
| 20.0002. Stock distribution from limited partnership | 735,966 | 1,739,465 | 2,720,390 |
| 20.0003. Income payment received in securities | 195,242 | 251,607 | 954,954 |
| 20.0004. Exchange of stock | 0 | 0 | 3,056,992 |
| 20.0005. Other assets tri-party/tax credit bonds | 0 | 21,047 | 43,460 |

# *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 # | March 31, 2022 | December 31, 2021 |
|---|---|---|---|---|---|
| 1. St. Paul Fire and Marine Insurance Company state basis | XXX | XXX | XXX | $ 205,366,794 | $ 849,366,010 |
| 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 | $ 205,366,794 | $ 849,366,010 |
| Surplus | | | | | |
| 5. St. Paul Fire and Marine Insurance Company state basis | XXX | XXX | XXX | $ 6,692,687,730 | $ 6,622,630,405 |
| 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 | $ 6,692,687,730 | $ 6,622,630,405 |

   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

   The Company had no material changes in accounting principles or material corrections of errors through March 31, 2022.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

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

# NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2022.

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 | $ | 25,196,410 |
| 2. 12 Months or Longer | $ | 2,044,993 |

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

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 646,751,791 |
| 2. 12 Months or Longer | $ | 16,495,779 |

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

# NOTES TO FINANCIAL STATEMENTS

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

| | Asset Type | Percent Share |
|---|---|---|
| (1) | Cash | 1.6 % |
| (2) | Cash equivalents | 65.8 % |
| (3) | Short-term investments | 32.6 % |
| (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

On March 25, 2022, the Company paid ordinary dividends of $181 million to its parent company, The Travelers Companies, Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

# NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of March 31, 2022:

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Bonds | | | | | |
| All other governments | $ — | $ 2,094,222 | $ — | $ — | $ 2,094,222 |
| Industrial and miscellaneous | — | 473,402,555 | — | — | 473,402,555 |
| Preferred stock | | | | | |
| Perpetual | 1,801,800 | — | — | — | 1,801,800 |
| Common stock | | | | | |
| Industrial and miscellaneous | 146,768,506 | — | 2,466,463 | — | 149,234,969 |
| Total securities at fair value | $ 148,570,306 | $ 475,496,777 | $ 2,466,463 | $ — | $ 626,533,546 |

At March 31, 2022, the Company also holds Level 2 U.S special revenue and special assessment obligations bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

# NOTES TO FINANCIAL STATEMENTS

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

(At March 31, 2022)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 108,357,747 | $ 108,357,747 | $ 10,741,329 | $ 97,616,418 | $ — | $ — | $ — |
| Short-term bonds | 1,010,870 | 1,013,170 | — | 1,010,870 | — | — | — |
| Long-term bonds | 14,722,063,978 | 15,017,764,346 | 738,679,850 | 13,856,916,203 | 126,467,925 | — | — |
| Preferred stock | 1,801,800 | 1,801,800 | 1,801,800 | — | — | — | — |
| Common stock | 149,234,969 | 149,234,969 | 146,768,506 | — | 2,466,463 | — | — |

(At December 31, 2021)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 30,502,949 | $ 30,502,949 | $ 9,030,801 | $ 21,472,148 | $ — | $ — | $ — |
| Long-term bonds | 15,706,647,035 | 15,078,772,154 | 825,596,265 | 14,760,712,892 | 120,337,878 | — | — |
| Preferred stock | 2,054,800 | 2,054,800 | 2,054,800 | — | — | — | — |
| Common stock | 158,222,583 | 158,222,583 | 155,756,120 | — | 2,466,463 | — | — |

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through May 9, 2022, the date the Company's statutory statement was available to be issued.

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 2022, the prior year-end total loss and LAE reserves developed favorably by $23,096,000, resulting primarily from better than expected loss experience in workers' compensation for multiple accident years as well as lower estimates for adjusting and other expenses. 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.

# *NOTES TO FINANCIAL STATEMENTS*

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. ..... 0000086312

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

4.2 If yes, provide the name of the 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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 by 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 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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

# GENERAL INTERROGATORIES

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).

## 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: ..... $ 18,741,841

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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | $ 0 | $ 0 |
| 14.23 | Common Stock | $ 1,992,636,125 | $ 2,056,492,826 |
| 14.24 | Short-Term Investments | $ 0 | $ 0 |
| 14.25 | Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 14.26 | All Other | $ 331,010,271 | $ 330,526,793 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 2,323,646,396 | $ 2,387,019,619 |
| 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 the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 133,822,361

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 133,822,361

16.3 Total payable for securities lending reported on the liability page. ..... $ 133,822,361

# GENERAL INTERROGATORIES

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<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| The Bank of New York Mellon | 240 Greenwich Street, New York, NY 10286 |
| JPMorgan Chase Bank, N.A. | 270 Park Avenue, New York, NY 10017-2070 |

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

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

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

17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| CBRE Investment Management | 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 ]

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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 106256 | CBRE Investment Management | | 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 of 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 shares were 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 reported 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

## 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:

| | | | TOTAL DISCOUNT | | | | DISCOUNT TAKEN DURING PERIOD | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1<br>Line of Business | 2<br>Maximum Interest | 3<br>Discount Rate | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>TOTAL | 8<br>Unpaid Losses | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>TOTAL |
| Other liability-occurance | 0.0 | 5.000 | 0 | 0 | 27,298,996 | 27,298,996 | 0 | 0 | 211,211 | 211,211 |
| | | TOTAL | 0 | 0 | 27,298,996 | 27,298,996 | 0 | 0 | 211,211 | 211,211 |

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 balance of the 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|
| | | U.S. Insurers | | | | |
| 43460 | 75-2344200 | ASPEN AMERICAN INSURANCE COMPANY | TX | Authorized | | |
| | | All Other Insurers | | | | |
| 00000 | AA-3191448 | ADA RE LTD | BMU | Unauthorized | | |
| 00000 | AA-3191454 | AXA XL REINSURANCE LTD | BMU | Unauthorized | | |

# 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 | 519,365 | 86,529 | (428,396) | 144,932 | 22,748,747 | 23,423,630 |
| 2. Alaska AK | L | 0 | 108,558 | 67,314 | 43,940 | 3,882,506 | 4,172,178 |
| 3. Arizona AZ | L | 314,167 | 408,505 | 53,464 | 167,707 | 22,032,640 | 22,189,817 |
| 4. Arkansas AR | L | 259,617 | 350,209 | 4,413 | 113,169 | 13,175,504 | 13,401,307 |
| 5. California CA | L | 3,256,418 | 4,188,392 | 1,293,857 | 7,655,875 | 108,389,957 | 115,919,298 |
| 6. Colorado CO | L | 1,693,345 | 2,053,108 | 459,373 | 882,975 | 48,689,403 | 52,064,839 |
| 7. Connecticut CT | L | 140,719 | 125,360 | 51,591 | 177,958 | 14,947,931 | 15,485,082 |
| 8. Delaware DE | L | 28,450 | 15,487 | 21,949 | 7,639 | 4,432,797 | 4,217,937 |
| 9. District of Columbia DC | L | 16,958 | 0 | 8,565 | 5,679 | 4,108,154 | 4,143,007 |
| 10. Florida FL | L | 149,653 | 158,180 | 129,463 | 644,225 | 40,810,706 | 52,247,982 |
| 11. Georgia GA | L | 621,123 | 38,674 | 235,541 | 227,702 | 30,241,672 | 28,902,425 |
| 12. Hawaii HI | L | 3,779 | 2,680 | 872 | 1,230 | 1,684,307 | 1,785,349 |
| 13. Idaho ID | L | 35,403 | 3,616 | (205) | (637) | 1,603,723 | 1,587,413 |
| 14. Illinois IL | L | 302,657 | 224,029 | (1,647,769) | 458,177 | 55,402,324 | 55,506,273 |
| 15. Indiana IN | L | 44,802 | 25,785 | 1,298,117 | 33,182 | 15,781,992 | 12,809,628 |
| 16. Iowa IA | L | 10,271 | 5,859 | 228,830 | 215,373 | 22,008,601 | 19,765,063 |
| 17. Kansas KS | L | (67,710) | 983,633 | 233,366 | 3,410,547 | 23,964,880 | 27,671,785 |
| 18. Kentucky KY | L | (23,289) | 442,963 | 87,098 | 27,853 | 8,389,417 | 10,583,704 |
| 19. Louisiana LA | L | 11,801 | 1,207,517 | 7,893,950 | 5,279,865 | 42,284,298 | 64,712,390 |
| 20. Maine ME | L | 38,304 | 19,171 | 484 | 137 | 1,761,735 | 1,805,520 |
| 21. Maryland MD | L | 204,222 | 100,402 | 404,009 | 158,991 | 34,390,488 | 30,993,333 |
| 22. Massachusetts MA | L | 410,663 | 173,150 | 174,415 | 7,389,290 | 25,564,209 | 28,272,378 |
| 23. Michigan MI | L | 805,532 | 678,853 | 98,328 | 74,789 | 39,603,727 | 41,513,141 |
| 24. Minnesota MN | L | 527,298 | 99,990 | 2,686,630 | 648,717 | 52,609,535 | 54,987,748 |
| 25. Mississippi MS | L | 58,548 | 440,042 | 54,476 | 537,945 | 14,969,477 | 15,721,281 |
| 26. Missouri MO | L | 215,231 | 50,422 | 1,100,904 | 70,975 | 26,652,336 | 25,355,683 |
| 27. Montana MT | L | 397,094 | 205,865 | 8,967 | 20,953 | 6,326,009 | 6,460,618 |
| 28. Nebraska NE | L | 34,603 | 38,837 | 63,008 | 64,270 | 11,456,713 | 11,813,132 |
| 29. Nevada NV | L | 711,229 | 373,789 | 217,755 | 1,007,778 | 8,118,208 | 8,421,514 |
| 30. New Hampshire NH | L | 14,274 | 13,008 | 13,958 | 8,293 | 5,670,205 | 5,893,652 |
| 31. New Jersey NJ | L | 2,233,246 | 1,358,869 | 446,666 | 1,500,875 | 35,833,539 | 35,098,780 |
| 32. New Mexico NM | L | 7,651 | 1,838,277 | 3,075,732 | 551,116 | 34,617,594 | 42,455,737 |
| 33. New York NY | L | 220,537 | 150,215 | 5,503,703 | 3,219,529 | 107,116,784 | 107,979,962 |
| 34. North Carolina NC | L | 205,972 | 147,258 | 276,299 | (279,613) | 15,108,656 | 15,318,419 |
| 35. North Dakota ND | L | (130,960) | 2,407,090 | 705,904 | 539,270 | 25,301,032 | 32,899,697 |
| 36. Ohio OH | L | 503,895 | 925,588 | 83,129 | 171,795 | 30,004,682 | 31,938,419 |
| 37. Oklahoma OK | L | 1,227,971 | 893,482 | 346,399 | 1,675,379 | 46,617,256 | 41,954,200 |
| 38. Oregon OR | L | 191,682 | 46,151 | 30,913 | 14,655 | 5,138,934 | 4,971,966 |
| 39. Pennsylvania PA | L | 1,050,288 | 2,861,722 | 1,387,641 | 1,256,219 | 64,378,976 | 67,888,762 |
| 40. Rhode Island RI | L | 18,880 | 588 | 9,821 | 7,171 | 2,996,919 | 3,008,157 |
| 41. South Carolina SC | L | 277,411 | 86,135 | 567,423 | 31,488 | 7,719,467 | 7,732,479 |
| 42. South Dakota SD | L | 27,511 | 4,766 | 32,064 | 6,504 | 8,693,300 | 8,931,589 |
| 43. Tennessee TN | L | 257,118 | 245,193 | 41,266 | 155,814 | 23,043,394 | 23,911,583 |
| 44. Texas TX | L | 3,809,258 | 12,700,350 | 12,990,881 | 10,517,613 | 301,679,102 | 357,481,000 |
| 45. Utah UT | L | 276,688 | 145,084 | 31,243 | 56,298 | 10,667,278 | 9,228,304 |
| 46. Vermont VT | L | 1,036 | 2,589 | 1,390 | 2,323 | 1,960,560 | 2,121,370 |
| 47. Virginia VA | L | 288,154 | 108,596 | 126,401 | 119,743 | 17,814,305 | 19,093,608 |
| 48. Washington WA | L | 36,380 | 123,258 | 1,244,047 | (36,482) | 16,409,892 | 14,634,749 |
| 49. West Virginia WV | L | 18,997 | 2,407,496 | 821,516 | 259,051 | 18,305,112 | 26,203,423 |
| 50. Wisconsin WI | L | 49,713 | 33,150 | 165,437 | 364,401 | 40,753,293 | 41,178,316 |
| 51. Wyoming WY | L | 45,360 | 1,017,677 | 180,848 | 98,426 | 20,802,019 | 26,153,982 |
| 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 | 0 | 0 | 123,795 | 240,364 |
| 55. U.S. Virgin Islands VI | L | 0 | 0 | 0 | 0 | 38,941 | 43,023 |
| 56. Northern Mariana Islands MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CAN | L | 14,860,469 | 17,544,789 | 4,111,668 | 3,022,461 | 135,856,232 | 158,327,980 |
| 58. Aggregate Other Alien OT | XXX | 1,961 | 233 | 0 | 0 | 3,463,839 | 3,530,321 |
| 59. Totals | XXX | 36,213,745 | 57,671,169 | 46,994,716 | 52,733,568 | 1,686,147,105 | 1,844,153,294 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. NLD Netherlands | XXX | 3,025 | 0 | 0 | 0 | 0 | 0 |
| 58002. ZAF South Africa | XXX | 435 | 402 | 0 | 0 | 0 | 0 |
| 58003. ZZZ Other Alien | XXX | 1 | 0 | 0 | 0 | 2,179,839 | 2,205,126 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | (1,500) | (169) | 0 | 0 | 1,284,000 | 1,325,195 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | 1,961 | 233 | 0 | 0 | 3,463,839 | 3,530,321 |

(a) Active Status Counts:

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, Inc. | Massachusetts | 30-0956205 |
| … … … … … Laurel Village II Limited Partnership (99%) | Minnesota | 41-1542261 | … … Harborway Insurance Agency, LLC | Massachusetts | 85-4220959 |
| … … … … … Laurel Village III Limited Partnership (99%) | Minnesota | 41-1542263 | … Xbridge Limited | United Kingdom | |
| … … … … … Laurel Village IV Limited Partnership (99%) | Minnesota | 41-1542264 | … 10762962 Canada Inc. | Canada | |
| … … … … … Laurel Village Tower A Limited Partnership (99%) | Minnesota | 41-1542266 | … … Zensurance Inc. (89.36%) | Canada | |
| … … … … … Laurel Village Tower B Limited Partnership (99%) | Minnesota | 41-1593312 | … … … Zensurance Brokers Inc. | Canada | |
| … … … … … Laurel Village Tower C Limited Partnership (99%) | Minnesota | 41-1542267 | … Travelers Property Casualty Corp. | Connecticut | 06-1008174 |
| … … … … … Laurel Village Swinford Limited Partnership (99%) | Minnesota | 41-1542255 | … … Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 |
| … … … USF&G Retail Associates GP, Inc. | Maryland | 52-1704255 | … … … The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 |
| … … … … USF&G/Fidelity Retail Associates Limited Partnership (1%) | Maryland | 52-1704256 | … … … … Standard Fire Properties, LLC | Delaware | 06-6033509 |
| … … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland | 52-1704256 | … … … … … Bayhill Restaurant II Associates (50%) | California | 94-3097171 |
| … … … BMR Sports Properties, Inc. | Maryland | 52-1852190 | … … … … Standard Fire UK Investments, LLC | Delaware | 06-6033509 |
| … … … … Black Mountain Ranch Limited Partnership (1%) | Maryland | 52-1573778 | … … … … The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 |
| … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | … … … … … Auto Hartford Investments, LLC | Delaware | 06-0848755 |
| … … Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | … … … … Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 |
| … … Black Mountain Ranch Limited Partnership (85%) | Maryland | 52-1573778 | … … … … Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| … … MMI Capital Trust I | Delaware | 52-2073764 | … … … … Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| … … Promenade Partners, L.L.C. | Delaware | 41-0406690 | … … … … Travelers Texas MGA, Inc. | Texas | 27-4469564 |
| … … SPFM Holdings, LLC | Delaware | 41-0406690 | … … … … Oregon Evergreen Investor I, LLC | Delaware | 06-6033509 |
| … … USF&G Capital I | Delaware | 52-1953822 | … … … Travelers (Bermuda) Limited * | Bermuda | AA-3194119 |
| … … USF&G Capital III | Delaware | 52-2044075 | … … … Travelers Lloyds Management Company | Texas | 20-4312440 |
| … … 350 Market Street, LLC | Delaware | 38-4046010 | … … … TPC Investments Inc. | Connecticut | 06-1534005 |
| … … Travelers Special Services Limited | United Kingdom | | … … … Travelers Casualty and Surety Company (19038) * | Connecticut | 06-6033504 |
| … … Yonkers Financing Corp. | Delaware | 20-3033027 | … … … … Farmington Casualty Company (41483) * | Connecticut | 06-1067463 |
| … … English Turn Fidelity Realty, Inc. | Minnesota | 52-1466734 | … … … … … Travelers MGA, Inc. | Texas | 75-2676034 |
| … … … English Turn LLC (99%) | Minnesota | 59-2635727 | … … … … 8527512 Canada Inc. (77.52%) | Canada | |
| … … … Fidelity English Turn Club LLC (99%) | Minnesota | 59-2709441 | … … … … … The Dominion of Canada General Insurance Company * | Canada | AA-1560270 |
| … … English Turn LLC (1%) | Minnesota | 59-2635727 | … … … … Travelers Insurance Company of Canada * | Canada | AA-1560039 |
| … … English Turn Realty Management, Inc. | Minnesota | 52-1715225 | … … … … Travelers Casualty and Surety Company of America (31194) * | Connecticut | 06-0907370 |
| … … … Fidelity English Turn Club LLC (1%) | Minnesota | 59-2709441 | … … … … … Travelers Global, Inc. | Delaware | 47-2215437 |
| … … 8527512 Canada Inc. (22.48%) | Canada | | … … … … … … Travelers Brazil Holding LLC | Delaware | 47-2215437 |
| … … … The Dominion of Canada General Insurance Company * | Canada | AA-1560270 | … … … … … … … Travelers Brazil Acquisition LLC | Delaware | 47-2215437 |
| … … Fog City Fund, LLC (99%) | Minnesota | 41-1985480 | … … … … … … … … Junto Holding Brasil S.A. (49.5%) | Brazil | |
| … … Symmetry Growth Capital II, LLC | Minnesota | 76-0753165 | … … … … … … … … … Junto Resseguros S.A. * | Brazil | AA-2230021 |
| … … Upper Lake Growth Capital, LLC (99%) | Minnesota | 41-1927945 | … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%) | Brazil | |
| … … Vesbridge Partners, LP (85%) | Minnesota | 20-1222630 | … … … … … … … … … Junto Seguros S.A. * | Brazil | AA-2230002 |

*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 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 |
| … … … … … Travelers Australia Pty Ltd | Australia | |
| … … … … Tiercel, LLC | Delaware | 06-0566050 |
| … … … … … Redstart, LLC | Delaware | 06-0566050 |
| … … … … QuantumSubro, LLC | Delaware | 06-0566050 |
| … … … … The Travelers Home and Marine Insurance Company (27998) * | Connecticut | 35-1838079 |
| … … … … The Travelers Lloyds Insurance Company (41262) * | Texas | 76-0002592 |
| … … … … Travelers Marine, LLC | Delaware | 06-0566050 |

*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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | 41-0518860 | 0 | 0000086312 | NYSE | The Travelers Companies, Inc. | MN | UDP | | | 0.000 | | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24767 | 41-0406690 | 0 | 0 | | St. Paul Fire and Marine Insurance Company | CT | RE | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24791 | 41-0881659 | 0 | 0 | | St. Paul Mercury Insurance Company | CT | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24775 | 41-0963301 | 0 | 0 | | St. Paul Guardian Insurance Company | CT | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 30481 | 41-1230819 | 0 | 0 | | St. Paul Surplus Lines Insurance Company | DE | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41769 | 41-1435765 | 0 | 0 | | The Travelers Casualty Company | CT | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41750 | 41-1435766 | 0 | 0 | | Travelers Constitution State Insurance Company | CT | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 51-0375653 | 0 | 0 | | Northbrook Holdings, Inc. | DE | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | 36463 | 36-2999370 | 0 | 0 | | Discover Property & Casualty Insurance Company | CT | DS | Northbrook Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19224 | 36-2542404 | 0 | 0 | | St. Paul Protective Insurance Company | CT | DS | Northbrook Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 10213 | 52-1925132 | 0 | 0 | | Discover Specialty Insurance Company | CT | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25887 | 52-0515280 | 0 | 0 | | United States Fidelity and Guaranty Company | CT | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1551225 | 0 | 0 | | Laurel Village Fidelity Realty, Inc. | MD | DS | United States Fidelity and Guaranty Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1616702 | 0 | 0 | | Laurel Village Joint Venture Partnership | MN | DS | Laurel Village Fidelity Realty, Inc. | O/M | 50.000 | The Travelers Companies, Inc. | NO | 100 |
| 3548 | The Travelers Companies, Inc. | | 41-1542260 | 0 | 0 | | Laurel Village I Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1542261 | 0 | 0 | | Laurel Village II Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1542263 | 0 | 0 | | Laurel Village III Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1542264 | 0 | 0 | | Laurel Village IV Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1542266 | 0 | 0 | | Laurel Village Tower A Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1593312 | 0 | 0 | | Laurel Village Tower B Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1542267 | 0 | 0 | | Laurel Village Tower C Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1542255 | 0 | 0 | | Laurel Village Swinford Limited Partnership | MN | DS | Laurel Village Joint Venture Partnership | O/M | 99.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1704255 | 0 | 0 | | USF&G Retail Associates GP, Inc. | MD | DS | United States Fidelity and Guaranty Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1704256 | 0 | 0 | | USF&G/Fidelity Retail Associates Limited Partnership | MD | DS | USF&G Retail Associates GP, Inc. | O/M | 1.000 | The Travelers Companies, Inc. | NO | 101 |
| 3548 | The Travelers Companies, Inc. | | 52-1704256 | 0 | 0 | | USF&G/Fidelity Retail Associates Limited Partnership | MD | DS | United States Fidelity and Guaranty Company | O | 83.950 | The Travelers Companies, Inc. | NO | 101 |
| 3548 | The Travelers Companies, Inc. | | 52-1852190 | 0 | 0 | | BMR Sports Properties, Inc. | MD | DS | United States Fidelity and Guaranty Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1573778 | 0 | 0 | | Black Mountain Ranch Limited Partnership | MD | DS | BMR Sports Properties, Inc. | O/M | 1.000 | The Travelers Companies, Inc. | NO | 102 |
| 3548 | The Travelers Companies, Inc. | 25879 | 52-0616768 | 0 | 0 | | Fidelity and Guaranty Insurance Underwriters, Inc. | WI | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 35386 | 42-1091525 | 0 | 0 | | Fidelity and Guaranty Insurance Company | IA | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1573778 | 0 | 0 | | Black Mountain Ranch Limited Partnership | MD | DS | St. Paul Fire and Marine Insurance Company | O | 85.000 | The Travelers Companies, Inc. | NO | 102 |
| 3548 | The Travelers Companies, Inc. | | 52-2073764 | 0 | 0 | | MMI Capital Trust I | DE | DS | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-0406690 | 0 | 0 | | Promenade Partners, L.L.C. | DE | DS | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-0406690 | 0 | 0 | | SPFM Holdings, LLC | DE | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | 52-1953822 | 0 | 0 | | USF&G Capital I | DE | DS | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-2044075 | 0 | 0 | | USF&G Capital III | DE | DS | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 38-4046010 | 0 | 0 | | 350 Market Street, LLC | DE | DS | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Special Services Limited | GBR | DS | St. Paul Fire and Marine Insurance Company | O/B | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-3033027 | 0 | 0 | | Yonkers Financing Corp. | DE | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1466734 | 0 | 0 | | English Turn Fidelity Realty, Inc. | MN | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 59-2635727 | 0 | 0 | | English Turn LLC | MN | DS | English Turn Fidelity Realty, Inc. | O/M | 99.000 | The Travelers Companies, Inc. | NO | 103 |
| 3548 | The Travelers Companies, Inc. | | 59-2709441 | 0 | 0 | | Fidelity English Turn Club LLC | MN | DS | English Turn Fidelity Realty, Inc. | O/M | 99.000 | The Travelers Companies, Inc. | NO | 104 |
| 3548 | The Travelers Companies, Inc. | | 59-2635727 | 0 | 0 | | English Turn LLC | MN | DS | St. Paul Fire and Marine Insurance Company | O | 1.000 | The Travelers Companies, Inc. | NO | 103 |
| 3548 | The Travelers Companies, Inc. | | 52-1715225 | 0 | 0 | | English Turn Realty Management, Inc. | MN | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 59-2709441 | 0 | 0 | | Fidelity English Turn Club LLC | MN | DS | English Turn Realty Management, Inc. | O/B/M | 1.000 | The Travelers Companies, Inc. | NO | 104 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 8527512 Canada Inc. | CAN | DS | St. Paul Fire and Marine Insurance Company | O/B/M | 22.480 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560270 | 0 | 0 | | The Dominion of Canada General Insurance Company | CAN | DS | 8527512 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1985480 | 0 | 0 | | Fog City Fund, LLC | MN | DS | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 76-0753165 | 0 | 0 | | Symmetry Growth Capital II, LLC | MN | DS | St. Paul Fire and Marine Insurance Company | O | 100.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-1927945 | 0 | 0 | | Upper Lake Growth Capital, LLC | MN | DS | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 20-1222630 | 0 | 0 | | Vesbridge Partners, LP | MN | DS | St. Paul Fire and Marine Insurance Company | O | 85.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-1963936 | 0 | 0 | | Windamere II, LLC | MN | DS | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-2007089 | 0 | 0 | | Windamere III, LLC | MN | DS | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-1762781 | 0 | 0 | | Camperdown Corporation | DE | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1888760 | 0 | 0 | | SPC Insurance Agency, Inc. | MN | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Aprilgrange Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | F&G UK Underwriters Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Underwriting Agency Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Syndicate Management Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Corporate Trustee Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers London Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1965525 | 0 | 0 | | TCI Global Services, Inc. | DE | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Management Limited | GBR | NIA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1121375 | 0 | 0 | | Travelers Insurance Company Limited | GBR | IA | The Travelers Companies, Inc. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Insurance Designated Activity Company | IRL | IA | Travelers Insurance Company Limited | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 30-0956205 | 0 | 0 | | Simply Business, Inc. | MA | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 85-4220959 | 0 | 0 | | Harborway Insurance Agency, LLC | MA | NIA | Simply Business, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Xbridge Limited | GBR | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 10762962 Canada Inc. | CAN | NIA | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Inc. | CAN | NIA | 10762962 Canada Inc. | O/B | 89.360 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Brokers Inc. | CAN | NIA | Zensurance Inc. | O | 100.000 | The Travelers Companies, Inc. | NO | 0 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | 06-1008174 | 0 | 0 | | Travelers Property Casualty Corp. | CT | NIA | The Travelers Companies, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1445591 | 0 | 0 | | Travelers Insurance Group Holdings Inc. | DE | NIA | Travelers Property Casualty Corp. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19070 | 06-6033509 | 0 | 0 | | The Standard Fire Insurance Company | CT | IA | Travelers Insurance Group Holdings Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire Properties, LLC | DE | NIA | The Standard Fire Insurance Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 94-3097171 | 0 | 0 | | Bayhill Restaurant II Associates | CA | NIA | Standard Fire Properties, LLC | 0 | 50.000 | The Travelers Companies, Inc. | NO | 105 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire UK Investments, LLC | DE | NIA | The Standard Fire Insurance Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19062 | 06-0848755 | 0 | 0 | | The Automobile Insurance Company of Hartford, Connecticut | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0848755 | 0 | 0 | | Auto Hartford Investments, LLC | DE | NIA | The Automobile Insurance Company of Hartford, Connecticut | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36145 | 06-1286264 | 0 | 0 | | Travelers Personal Security Insurance Company | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36161 | 06-1286274 | 0 | 0 | | Travelers Property Casualty Insurance Company | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 38130 | 36-3703200 | 0 | 0 | | Travelers Personal Insurance Company | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 27-4469564 | 0 | 0 | | Travelers Texas MGA, Inc. | TX | NIA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Oregon Evergreen Investor I, LLC | DE | NIA | The Standard Fire Insurance Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-3194119 | 0 | 0 | | Travelers (Bermuda) Limited | BMU | IA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-4312440 | 0 | 0 | | Travelers Lloyds Management Company | TX | NIA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1534005 | 0 | 0 | | TPC Investments Inc. | CT | NIA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19038 | 06-6033504 | 0 | 0 | | Travelers Casualty and Surety Company | CT | IA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41483 | 06-1067463 | 0 | 0 | | Farmington Casualty Company | CT | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 75-2676034 | 0 | 0 | | Travelers MGA, Inc. | TX | NIA | Farmington Casualty Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 8527512 Canada Inc. | CAN | NIA | Travelers Casualty and Surety Company | 0/B/M | 77.520 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560270 | 0 | 0 | | The Dominion of Canada General Insurance Company | CAN | IA | 8527512 Canada Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560039 | 0 | 0 | | Travelers Insurance Company of Canada | CAN | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | 31194 | 06-0907370 | 0 | 0 | | Travelers Casualty and Surety Company of America | CT | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Global, Inc. | DE | NIA | Travelers Casualty and Surety Company of America | 0/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Brazil Holding LLC | DE | NIA | Travelers Global, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 47-2215437 | 0 | 0 | | Travelers Brazil Acquisition LLC | DE | NIA | Travelers Brazil Holding LLC | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Holding Brasil S.A. | BRA | NIA | Travelers Brazil Acquisition LLC | 0/B | 49.500 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2230021 | 0 | 0 | | Junto Resseguros S.A. | BRA | IA | Junto Holding Brasil S.A. | 0/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Controle de Riscos Ltda. | BRA | NIA | Junto Resseguros S.A. | 0/B | 0.010 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2230002 | 0 | 0 | | Junto Seguros S.A. | BRA | IA | Junto Holding Brasil S.A. | 0/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Controle de Riscos Ltda. | BRA | NIA | Junto Seguros S.A. | 0/B | 99.990 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Junto Holding Latam S.A. | BRA | NIA | Travelers Brazil Acquisition LLC | 0/B | 49.500 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | AA-2330036 | 0 | 0 | | JMalucelli Travelers Seguros S.A. | COL | IA | Junto Holding Latam S.A. | 0/B/M | 51.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | 19046 | 06-0876835 | 0 | 0 | | Travelers Casualty Insurance Company of America | CT | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36170 | 06-1286266 | 0 | 0 | | Travelers Casualty Company of Connecticut | CT | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033504 | 0 | 0 | | Travelers Casualty UK Investments LLC | DE | NIA | Travelers Casualty and Surety Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36137 | 06-1286268 | 0 | 0 | | Travelers Commercial Insurance Company | CT | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 29696 | 06-1203698 | 0 | 0 | | Travelers Excess and Surplus Lines Company | CT | IA | Travelers Casualty and Surety Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41564 | 75-1732040 | 0 | 0 | | Travelers Lloyds of Texas Insurance Company | TX | IA | Travelers Casualty and Surety Company | 0/M/A | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033504 | 0 | 0 | | The Family Business Institute LLC | DE | NIA | Travelers Casualty and Surety Company | 0/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 82-0925474 | 0 | 0 | | IHP Capital Partners Fund VIII, L.P. | DE | NIA | Travelers Casualty and Surety Company | 0 | 97.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25658 | 06-0566050 | 0 | 0 | | The Travelers Indemnity Company | CT | IA | Travelers Insurance Group Holdings Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Arch Street North LLC | DE | NIA | The Travelers Indemnity Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25615 | 06-0291290 | 0 | 0 | | The Charter Oak Fire Insurance Company | CT | IA | The Travelers Indemnity Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Real Estate, LLC | DE | NIA | The Travelers Indemnity Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | 10647 | 59-3372141 | 0 | 0 | | First Floridian Auto and Home Insurance Company | FL | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 42811 | 56-1371361 | 0 | 0 | | Gulf Underwriters Insurance Company | CT | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 22233 | 75-6013697 | 0 | 0 | | Select Insurance Company | TX | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Crystal Brook, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Durham Holding, LLC | DE | NIA | Crystal Brook, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Sutton Holdco, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Cadet Limited, LLC | DE | NIA | Sutton Holdco, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Arrowhead Company, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Eastern Asset, LLC | DE | NIA | Arrowhead Company, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 43117 | 86-0703220 | 0 | 0 | | American Equity Insurance Company | AZ | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 10819 | 86-0868106 | 0 | 0 | | American Equity Specialty Insurance Company | CT | IA | American Equity Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24015 | 41-6009967 | 0 | 0 | | Northland Insurance Company | CT | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 27987 | 41-0983992 | 0 | 0 | | Northfield Insurance Company | IA | IA | Northland Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 24031 | 94-6051964 | 0 | 0 | | Northland Casualty Company | CT | IA | Northland Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Indemnity U.K. Investments LLC | CT | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | TPC U.K. Investments LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25623 | 06-0303275 | 0 | 0 | | The Phoenix Insurance Company | CT | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25666 | 58-6020487 | 0 | 0 | | The Travelers Indemnity Company of America | CT | IA | The Phoenix Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25682 | 06-0336212 | 0 | 0 | | The Travelers Indemnity Company of Connecticut | CT | IA | The Phoenix Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25674 | 36-2719165 | 0 | 0 | | Travelers Property Casualty Company of America | CT | IA | The Phoenix Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1501229 | 0 | 0 | | Constitution State Services LLC | DE | NIA | The Phoenix Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0303275 | 0 | 0 | | Phoenix UK Investments LLC | DE | NIA | The Phoenix Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 28188 | 35-1838077 | 0 | 0 | | TravCo Insurance Company | CT | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-4403403 | 0 | 0 | | TINDY Foreign, Inc. | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | 40282 | 95-3634110 | 0 | 0 | | Travelers Commercial Casualty Company | CT | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 62-1657094 | 0 | 0 | | Travelers Distribution Alliance, Inc. | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers TLD, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Towers Foundry, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Marketplace Holdings, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 04-3508349 | 0 | 0 | | InsuraMatch, LLC | DE | NIA | Travelers Marketplace Holdings, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Australia Pty Ltd | AUS | NIA | Travelers Marketplace Holdings, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Tiercel, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Redstart, LLC | DE | NIA | Tiercel, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | QuantumSubro, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 27998 | 35-1838079 | 0 | 0 | | The Travelers Home and Marine Insurance Company | CT | IA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41262 | 76-0002592 | 0 | 0 | | The Travelers Lloyds Insurance Company | TX | IA | The Travelers Indemnity Company | O/M/A | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Marine, LLC | DE | NIA | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| | | | | | | | | | | | | 0.000 | | | |
| | | | | | | | | | | | | 0.000 | | | |
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| | | | | | | | | | | | | 0.000 | | | |

| Asterisk | Explanation |
|---|---|
| 100 | Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest. |
| 101 | USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc. |
| 102 | Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc. |
| 103 | English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company. |
| 104 | Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc. |
| 105 | Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager. |
| 106 | Control determination is based upon application of the last sentence of SSAP 25 paragraph 4. |
| 107 | St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity. |

# PART 1 - LOSS EXPERIENCE

| | Line of Business | Current Year to Date 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|---|
| 1. | Fire | 4,680,324 | (4,201,944) | (89.8) | 42.6 |
| 2.1 | Allied Lines | 1,206,011 | 2,049,438 | 169.9 | 69.3 |
| 2.2 | Multiple peril crop | 0 | 0 | 0.0 | 0.0 |
| 2.3 | Federal flood | 0 | 0 | 0.0 | 0.0 |
| 2.4 | Private crop | 0 | 0 | 0.0 | 0.0 |
| 2.5 | Private flood | 0 | 0 | 0.0 | 0.0 |
| 3. | Farmowners multiple peril | 0 | 0 | 0.0 | 0.0 |
| 4. | Homeowners multiple peril | 0 | 0 | 0.0 | 0.0 |
| 5. | Commercial multiple peril | 8,382,339 | 1,540,432 | 18.4 | 68.0 |
| 6. | Mortgage guaranty | 0 | 0 | 0.0 | 0.0 |
| 8. | Ocean marine | 2,137,657 | 780,908 | 36.5 | 65.7 |
| 9. | Inland marine | 3,336,860 | 1,389,472 | 41.6 | 53.3 |
| 10. | Financial guaranty | 0 | 0 | 0.0 | 0.0 |
| 11.1 | Medical professional liability - occurrence | 0 | 331 | 0.0 | 0.0 |
| 11.2 | Medical professional liability - claims-made | 0 | 4,133 | 0.0 | 0.0 |
| 12. | Earthquake | 52,470 | 9,873 | 18.8 | 1,379.0 |
| 13.1 | Comprehensive (hospital and medical) individual | 0 | 0 | 0.0 | 0.0 |
| 13.2 | Comprehensive (hospital and medical) group | 0 | (223) | 0.0 | 0.0 |
| 14. | Credit accident and health | 0 | 0 | 0.0 | 0.0 |
| 15.1 | Vision only | 0 | 0 | 0.0 | 0.0 |
| 15.2 | Dental only | 0 | 0 | 0.0 | 0.0 |
| 15.3 | Disablity income | 0 | 0 | 0.0 | 0.0 |
| 15.4 | Medicare supplement | 0 | 0 | 0.0 | 0.0 |
| 15.5 | Medicaid Title XIX | 0 | 0 | 0.0 | 0.0 |
| 15.6 | Medicare Title XVIII | 0 | 0 | 0.0 | 0.0 |
| 15.7 | Long-term care | 0 | 0 | 0.0 | 0.0 |
| 15.8 | Federal employees health benefits plan | 0 | 0 | 0.0 | 0.0 |
| 15.9 | Other health | 0 | 406 | 0.0 | 0.0 |
| 16. | Workers' compensation | 108,823 | 8,480,272 | 7,792.8 | 1,275.0 |
| 17.1 | Other liability - occurrence | 20,212,979 | 11,748,075 | 58.1 | 40.2 |
| 17.2 | Other liability - claims-made | 1,421,531 | 5,164,417 | 363.3 | 69.6 |
| 17.3 | Excess workers' compensation | 0 | 143,949 | 0.0 | 0.0 |
| 18.1 | Products liability - occurrence | 3,830,951 | (10,195,603) | (266.1) | (26.6) |
| 18.2 | Products liability - claims-made | 39,186 | (292,795) | (747.2) | 446.2 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 0 | 1 | 0.0 | 0.0 |
| 19.2 | Other private passenger auto liability | 0 | 0 | 0.0 | 0.0 |
| 19.3 | Commercial auto no-fault (personal injury protection) | (86) | (12,652) | 14,711.1 | 752.2 |
| 19.4 | Other commercial auto liability | 1,711,459 | (492,075) | (28.8) | (58.3) |
| 21.1 | Private passenger auto physical damage | 0 | 0 | 0.0 | 0.0 |
| 21.2 | Commercial auto physical damage | 405,569 | (251,632) | (62.0) | (69.5) |
| 22. | Aircraft (all perils) | 0 | 6,110 | 0.0 | 0.0 |
| 23. | Fidelity | 593,904 | (403,626) | (68.0) | (23.2) |
| 24. | Surety | 276,677 | (764,403) | (276.3) | 24.3 |
| 26. | Burglary and theft | 73,903 | (651) | (0.9) | 315.8 |
| 27. | Boiler and machinery | 206,728 | (58,621) | (28.4) | 34.2 |
| 28. | Credit | 0 | 0 | 0.0 | 0.0 |
| 29. | International | 0 | 0 | 0.0 | 0.0 |
| 30. | Warranty | 0 | 0 | 0.0 | 0.0 |
| 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 | (79,088) | 0.0 | 0.0 |
| 35. | Totals | 48,677,284 | 14,564,506 | 29.9 | 27.3 |
| | **DETAILS OF WRITE-INS** | | | | |
| 3401. | Tribal workers' compensation | 0 | (79,088) | 0.0 | 0.0 |
| 3402. | | | | | |
| 3403. | | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0.0 | 0.0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | (79,088) | 0.0 | 0.0 |

# PART 2 - DIRECT PREMIUMS WRITTEN

| | Line of Business | 1<br>Current Quarter | 2<br>Current Year to Date | 3<br>Prior Year Year to Date |
|---|---|---|---|---|
| 1. | Fire | 4,584,084 | 4,584,084 | 7,793,165 |
| 2.1 | Allied Lines | 691,054 | 691,054 | 1,535,359 |
| 2.2 | Multiple peril crop | 0 | 0 | 0 |
| 2.3 | Federal flood | 0 | 0 | 0 |
| 2.4 | Private crop | 0 | 0 | 0 |
| 2.5 | Private flood | 0 | 0 | 0 |
| 3. | Farmowners multiple peril | 0 | 0 | 0 |
| 4. | Homeowners multiple peril | 0 | 0 | 0 |
| 5. | Commercial multiple peril | 16,487,808 | 16,487,808 | 3,520,012 |
| 6. | Mortgage guaranty | 0 | 0 | 0 |
| 8. | Ocean marine | 1,749,217 | 1,749,217 | 1,736,577 |
| 9. | Inland marine | 1,844,624 | 1,844,624 | 3,389,878 |
| 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 | 78,086 | 78,086 | 49,299 |
| 13.1 | Comprehensive (hospital and medical) individual | 0 | 0 | 0 |
| 13.2 | Comprehensive (hospital and medical) group | 0 | 0 | 0 |
| 14. | Credit accident and health | 0 | 0 | 0 |
| 15.1 | Vision only | 0 | 0 | 0 |
| 15.2 | Dental only | 0 | 0 | 0 |
| 15.3 | Disablity income | 0 | 0 | 0 |
| 15.4 | Medicare supplement | 0 | 0 | 0 |
| 15.5 | Medicaid Title XIX | 0 | 0 | 0 |
| 15.6 | Medicare Title XVIII | 0 | 0 | 0 |
| 15.7 | Long-term care | 0 | 0 | 0 |
| 15.8 | Federal employees health benefits plan | 0 | 0 | 0 |
| 15.9 | Other health | 0 | 0 | 0 |
| 16. | Workers' compensation | 108,823 | 108,823 | 178,018 |
| 17.1 | Other liability - occurrence | 2,875,868 | 2,875,868 | 29,533,115 |
| 17.2 | Other liability - claims-made | 1,356,147 | 1,356,147 | 1,494,296 |
| 17.3 | Excess workers' compensation | 0 | 0 | 0 |
| 18.1 | Products liability - occurrence | 1,977,645 | 1,977,645 | 5,298,558 |
| 18.2 | Products liability - claims-made | 19,367 | 19,367 | 97,561 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 0 | 0 | 0 |
| 19.2 | Other private passenger auto liability | 0 | 0 | 0 |
| 19.3 | Commercial auto no-fault (personal injury protection) | (86) | (86) | 47,312 |
| 19.4 | Other commercial auto liability | 2,684,101 | 2,684,101 | 1,532,667 |
| 21.1 | Private passenger auto physical damage | 0 | 0 | 0 |
| 21.2 | Commercial auto physical damage | 656,380 | 656,380 | 411,007 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 |
| 23. | Fidelity | 491,545 | 491,545 | 489,692 |
| 24. | Surety | 319,814 | 319,814 | 247,673 |
| 26. | Burglary and theft | 77,260 | 77,260 | 63,381 |
| 27. | Boiler and machinery | 212,008 | 212,008 | 253,601 |
| 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 | 36,213,745 | 36,213,745 | 57,671,169 |
| | **DETAILS OF WRITE-INS** | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 |

# PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 4<br>2022 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2022 Loss and LAE Payments (Cols. 4+5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2019 + Prior | 2,996,134 | 3,690,187 | 6,686,322 | 245,003 | 16,499 | 261,503 | 2,862,069 | 15,810 | 3,523,703 | 6,401,582 | 110,938 | (134,174) | (23,236) |
| 2. 2020 | 538,249 | 1,158,920 | 1,697,169 | 76,850 | 6,614 | 83,464 | 531,069 | 7,839 | 1,064,893 | 1,603,800 | 69,670 | (79,574) | (9,904) |
| 3. Subtotals 2020 + Prior | 3,534,383 | 4,849,108 | 8,383,491 | 321,853 | 23,114 | 344,967 | 3,393,138 | 23,649 | 4,588,596 | 8,005,383 | 180,608 | (213,749) | (33,141) |
| 4. 2021 | 784,447 | 1,894,348 | 2,678,795 | 374,093 | 74,818 | 448,911 | 684,445 | 39,064 | 1,516,419 | 2,239,929 | 274,091 | (264,047) | 10,045 |
| 5. Subtotals 2021 + Prior | 4,318,830 | 6,743,455 | 11,062,285 | 695,946 | 97,932 | 793,878 | 4,077,583 | 62,713 | 6,105,015 | 10,245,311 | 454,699 | (477,796) | (23,096) |
| 6. 2022 | XXX | XXX | XXX | XXX | 251,082 | 251,082 | XXX | 226,678 | 671,737 | 898,415 | XXX | XXX | XXX |
| 7. Totals | 4,318,830 | 6,743,455 | 11,062,285 | 695,946 | 349,014 | 1,044,960 | 4,077,583 | 289,392 | 6,776,752 | 11,143,727 | 454,699 | (477,796) | (23,096) |
| 8. Prior Year-End Surplus As Regards Policyholders | 6,622,630 | | | | | | | | | | | | |

| Col. 11, Line 7 As % of Col. 1 Line 7 | Col. 12, Line 7 As % of Col. 2 Line 7 | Col. 13, Line 7 As % of Col. 3 Line 7 |
|---|---|---|
| 1. 10.5 | 2. (7.1) | 3. (0.2) |

| Col. 13, Line 7 As a % of Col. 1 Line 8 |
|---|
| 4. (0.3) |

# 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 |
| | **AUGUST FILING** | |
| 5. | Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | N/A |

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]




3. Medicare Part D Coverage Supplement [Document Identifier 365]



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. | Amounts receivable under high deductible policies | 15,827,363 | 1,601,031 | 14,226,333 | 15,115,850 |
| 2505. | State surcharges receivable | 10,003,130 | 0 | 10,003,130 | 9,338,824 |
| 2506. | Assumed reinsurance receivable and payable | 2,833,810 | 0 | 2,833,810 | (136,973) |
| 2507. | Other assets | 1,552,041 | 0 | 1,552,041 | 1,097,631 |
| 2508. | Suspense, undistributed payments | 1,340,837 | 0 | 1,340,837 | 1,454,960 |
| 2509. | Ceded deposit asset | 134,925 | 0 | 134,925 | 143,071 |
| 2510. | Other assets nonadmitted | 580 | 580 | 0 | 0 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 31,692,686 | 1,601,611 | 30,091,076 | 27,013,363 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 2504. | Interest deposit liability | 142,384 | 142,384 |
| 2505. | Retroactive reinsurance reserve ceded | (9,892,827) | (9,917,543) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | (9,750,443) | (9,775,159) |

Additional Write-ins for Statement of Income Line 14

| | | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1404. | Fines and penalties of regulatory authorities | (25,329) | (28,743) | (77,461) |
| 1405. | Change in COLI cash values | (1,226,691) | 513,320 | 2,169,644 |
| 1497. | Summary of remaining write-ins for Line 14 from overflow page | (1,252,021) | 484,578 | 2,092,183 |

Additional Write-ins for Schedule T Line 58

| | | 1 | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|---|---|---|---|---|---|---|---|---|
| | States, etc. | Active<br>Status | 2<br>Current Year<br>To Date | 3<br>Prior Year<br>To Date | 4<br>Current Year<br>To Date | 5<br>Prior Year<br>To Date | 6<br>Current Year<br>To Date | 7<br>Prior Year<br>To Date |
| 58004. | CHL Chile | XXX | 0 | 0 | 0 | 0 | 396,000 | 396,000 |
| 58005. | BRA Brazil | XXX | 0 | 0 | 0 | 0 | 395,000 | 395,000 |
| 58006. | FRA France | XXX | 0 | 0 | 0 | 0 | 115,000 | 115,000 |
| 58007. | BRB Barbados | XXX | 0 | 0 | 0 | 0 | 52,255 | 52,255 |
| 58008. | SGP Singapore | XXX | 0 | 0 | 0 | 0 | 45,699 | 53,107 |
| 58009. | GBR United Kingdom | XXX | 0 | (169) | 0 | 0 | 280,045 | 313,834 |
| 58010. | DEU Germany | XXX | (1,500) | 0 | 0 | 0 | 0 | 0 |
| 58997. | Summary of remaining write-ins for Line 58 from overflow page | XXX | (1,500) | (169) | 0 | 0 | 1,284,000 | 1,325,195 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 890,583,241 | 932,777,464 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 0 |
| | 2.2 Additional investment made after acquisition | 4,581,554 | 21,756,053 |
| 3. | Current year change in encumbrances | 0 | 0 |
| 4. | Total gain (loss) on disposals | 0 | 8,627,633 |
| 5. | Deduct amounts received on disposals | 0 | 31,111,130 |
| 6. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 7. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 8. | Deduct current year's depreciation | 10,242,167 | 41,466,779 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 884,922,628 | 890,583,241 |
| 10. | Deduct total nonadmitted amounts | 0 | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 884,922,628 | 890,583,241 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,212,245,107 | 671,979,481 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 18,141,976 | 341,298,386 |
| | 2.2 Additional investment made after acquisition | 60,706,905 | 233,431,093 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase (decrease) | 4,478,969 | 76,579,514 |
| 6. | Total gain (loss) on disposals | 0 | (324,561) |
| 7. | Deduct amounts received on disposals | 25,687,731 | 107,028,578 |
| 8. | Deduct amortization of premium and depreciation | 0 | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value | (632,677) | (580,537) |
| 10. | Deduct current year's other than temporary impairment recognized | 0 | 3,109,691 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 1,269,252,549 | 1,212,245,107 |
| 12. | Deduct total nonadmitted amounts | 29,548,675 | 30,944,289 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 1,239,703,874 | 1,181,300,818 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 17,231,685,662 | 16,486,690,576 |
| 2. | Cost of bonds and stocks acquired | 407,466,935 | 3,491,934,913 |
| 3. | Accrual of discount | 2,057,576 | 8,804,683 |
| 4. | Unrealized valuation increase (decrease) | 24,940,762 | 54,375,738 |
| 5. | Total gain (loss) on disposals | 4,547,173 | 34,869,047 |
| 6. | Deduct consideration for bonds and stocks disposed of | 431,876,541 | 2,798,391,628 |
| 7. | Deduct amortization of premium | 14,198,112 | 58,377,553 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (262,895) | (373,426) |
| 9. | Deduct current year's other than temporary impairment recognized | 1,456,415 | 4,048,124 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 2,389,799 | 16,201,435 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 17,225,293,942 | 17,231,685,662 |
| 12. | Deduct total nonadmitted amounts | 10,092,146 | 10,092,140 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 17,215,201,797 | 17,221,593,521 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | BONDS | | | | | | | | |
| 1. | NAIC 1 (a) | 11,708,343,091 | 284,891,639 | 315,546,146 | 21,270,602 | 11,698,959,185 | 0 | 0 | 11,708,343,091 |
| 2. | NAIC 2 (a) | 2,639,221,237 | 45,603,025 | 64,377,775 | (19,461,083) | 2,600,985,405 | 0 | 0 | 2,639,221,237 |
| 3. | NAIC 3 (a) | 458,661,665 | 43,420,385 | 18,805,502 | (14,642,076) | 468,634,472 | 0 | 0 | 458,661,665 |
| 4. | NAIC 4 (a) | 223,216,168 | 9,829,500 | 6,917,664 | (25,011,153) | 201,116,851 | 0 | 0 | 223,216,168 |
| 5. | NAIC 5 (a) | 49,189,992 | 0 | 217,400 | 4,788 | 48,977,381 | 0 | 0 | 49,189,992 |
| 6. | NAIC 6 (a) | 140,000 | 0 | 0 | (35,775) | 104,225 | 0 | 0 | 140,000 |
| 7. | Total Bonds | 15,078,772,154 | 383,744,549 | 405,864,487 | (37,874,698) | 15,018,777,518 | 0 | 0 | 15,078,772,154 |
| | PREFERRED STOCK | | | | | | | | |
| 8. | NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. | NAIC 3 | 2,054,800 | 0 | 0 | (253,000) | 1,801,800 | 0 | 0 | 2,054,800 |
| 11. | NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. | NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. | NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. | Total Preferred Stock | 2,054,800 | 0 | 0 | (253,000) | 1,801,800 | 0 | 0 | 2,054,800 |
| 15. | Total Bonds and Preferred Stock | 15,080,826,954 | 383,744,549 | 405,864,487 | (38,127,698) | 15,020,579,318 | 0 | 0 | 15,080,826,954 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 1,013,170 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 1,013,170 | XXX | 1,016,340 | 0 | 16,806 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 0 | 145,481,158 |
| 2. | Cost of short-term investments acquired | 1,016,340 | 0 |
| 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 | 0 | 145,481,158 |
| 7. | Deduct amortization of premium | 3,170 | 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) | 1,013,170 | 0 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,013,170 | 0 |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

**N O N E**

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 30,502,949 | 0 |
| 2. | Cost of cash equivalents acquired | 741,329,014 | 3,582,507,946 |
| 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 | 663,474,216 | 3,552,004,997 |
| 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) | 108,357,747 | 30,502,949 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 108,357,747 | 30,502,949 |

# 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 |
| Other Real Estate Properties | | | | | 0 | 0 | 0 | 0 |
| Commercial Industrial Properties | | | | | 0 | 0 | 0 | 0 |
| 385 Washington Street | Saint Paul | MN | 12/30/1983 | Various | 0 | 0 | 0 | 47,106 |
| | | | | | 0 | 0 | 0 | 0 |
| 21 warehouses and land located at various addresses | Denver | CO | 05/26/1993 | Various | 0 | 0 | 0 | 788,118 |
| | | | | | 0 | 0 | 0 | 0 |
| 36 warehouses and land located at various addresses | Saint Paul | MN | 12/31/1990 | Various | 0 | 0 | 0 | 263,288 |
| | | | | | 0 | 0 | 0 | 0 |
| 4 warehouses and loand located at Oceangate Business Park | Hawthorne | CA | 12/31/1990 | Various | 0 | 0 | 0 | 7,003 |
| | | | | | 0 | 0 | 0 | 0 |
| 14 warehouses/office showrooms and land located at Plymouth Business Center | Plymouth | MN | 04/01/1992 | Various | 0 | 0 | 0 | 36,875 |
| | | | | | 0 | 0 | 0 | 0 |
| 9 warehouses and land located at 1885 Beaver Ruin Road | Norcross | GA | 03/18/1994 | Various | 0 | 0 | 0 | 680,949 |
| | | | | | 0 | 0 | 0 | 0 |
| 8 warehouses and land located at 3835 Knight Road | Memphis | TN | 12/10/1996 | Various | 0 | 0 | 0 | 103,475 |
| | | | | | 0 | 0 | 0 | 0 |
| 13 warehouses and loand located at 6155 Jimmy Carter Boulevard | Atlanta | GA | 12/20/1996 | Various | 0 | 0 | 0 | 74,828 |
| | | | | | 0 | 0 | 0 | 0 |
| 12 warehouses and land located at various addresses | Houston | TX | 02/20/1997 | Various | 0 | 0 | 0 | 93,089 |
| | | | | | 0 | 0 | 0 | 0 |
| 12 warehouses and land located at 2042 WEst Winton | Hayward | CA | 05/15/1998 | Various | 0 | 0 | 0 | 300,247 |
| | | | | | 0 | 0 | 0 | 0 |
| 5 warehouses/office located at various addresses | Tampa/St Petersburg | FL | 03/22/2004 | Various | 0 | 0 | 0 | 730,609 |
| | | | | | 0 | 0 | 0 | 0 |
| Commercial Office Properties | | | | | 0 | 0 | 0 | 0 |
| 706 & 730 2nd Avenue South, 133 Marquette Avenue and 109 South 7th Street | Minneapolis | MN | 12/31/1991 | Various | 0 | 0 | 0 | 56,822 |
| | | | | | 0 | 0 | 0 | 0 |
| 3300 Fernbrook Lane | Plymouth | MN | 04/01/1992 | Various | 0 | 0 | 0 | 122,317 |
| | | | | | 0 | 0 | 0 | 0 |
| 1901 West 14th Street | Tempe | AZ | 12/28/1995 | Various | 0 | 0 | 0 | 18,375 |
| | | | | | 0 | 0 | 0 | 0 |
| 101 Lincoln Center Drive | Foster City | CA | 04/07/2015 | Various | 0 | 0 | 0 | 270,786 |
| | | | | | 0 | 0 | 0 | 0 |
| 5401 West Kennedy | Tampa | FL | 03/31/1998 | Various | 0 | 0 | 0 | 540,982 |
| | | | | | 0 | 0 | 0 | 0 |
| 4440 El Camino Real | Los Altos | CA | 06/27/2012 | Various | 0 | 0 | 0 | 110,530 |
| | | | | | 0 | 0 | 0 | 0 |
| Two Centerpoint Drive | Lake Oswego | OR | 10/01/1998 | Various | 0 | 0 | 0 | (12,223) |
| | | | | | 0 | 0 | 0 | 0 |
| 3001 Butterfield Road | Oakbrook | IL | 05/12/1999 | Various | 0 | 0 | 0 | 91,311 |
| | | | | | 0 | 0 | 0 | 0 |
| 9780 S. Meridian Blvd. | Denver | CO | 12/21/2006 | Various | 0 | 0 | 0 | 12,644 |
| | | | | | 0 | 0 | 0 | 0 |
| 10303 & 10333 E. Dry Creek Rd. | Englewood | CO | 10/10/2013 | Various | 0 | 0 | 0 | 105,380 |
| | | | | | 0 | 0 | 0 | 0 |
| 19801 SW 72nd Street | Tualatin | OR | 10/01/1998 | Various | 0 | 0 | 0 | 120,694 |
| | | | | | 0 | 0 | 0 | 0 |
| 1550 Rosecrans Avenue | Manhattan Beach | CA | 12/29/1993 | Various | 0 | 0 | 0 | 3,145 |
| | | | | | 0 | 0 | 0 | 0 |
| Portland Industrial Located at 7201 NW Evergreen Parkway | Hillsboro | OR | 09/10/2007 | Various | 0 | 0 | 0 | 15,204 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 0 | 4,581,554 |
| 0399999 - Totals | | | | | 0 | 0 | 0 | 4,581,554 |

# 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 | | | | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | | | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 3300 Fernbrook Lane | Plymouth | MN | 01/31/2022 | Written Off Fully Depreciated | 467,530 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Various (Baker) | Minneapolis | MN | 03/31/2022 | Written Off Fully Depreciated | 1,315,687 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Various (Baker) | Minneapolis | MN | 02/28/2022 | Written Off Fully Depreciated | 58,602 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0199999. Property Disposed | | | | | 1,841,819 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0399999 - Totals | | | | | 1,841,819 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

# 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 Modifier and SVO Admini-strative Symbol | 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 Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | | | | |
| | Hancock Capital Partners V, L.P. | Boston | MA | Hancock Mezzanine Investments LLC | | 11/29/2012 | 2 | 0 | 10,173 | 0 | 822,849 | 3.500 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | 0 | 10,173 | 0 | 822,849 | XXX |
| Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | | | | |
| | Aquiline Financial Services Fund IV L.P. | New York | NY | Aquiline Capital Partners | | 05/30/2019 | 3 | 0 | 1,886,192 | 0 | 2,695,042 | 0.710 |
| | Atlas Merchant Capital Fund II LP | New York | NY | Atlas Merchant Capital | | 10/17/2019 | 3 | 0 | 5,122,644 | 0 | 15,685,939 | 10.930 |
| | BBH Capital Partners VI, L.P. | New York | NY | BBH Capital Partners | | 04/20/2021 | 3 | 0 | 1,216,451 | 0 | 8,848,181 | 1.270 |
| | BCM Fund II, LP | Miami | FL | Boyne Capital Management, LLC | | 07/17/2020 | 3 | 0 | 1,412,488 | 0 | 12,131,499 | 5.750 |
| | Blackstone Capital Partners VIII L.P. | New York | NY | Blackstone Group | | 03/29/2019 | 3 | 0 | 894,095 | 0 | 13,366,821 | 0.080 |
| | BRS & Co. IV, L.P. | New York | NY | Bruckman, Rosser, Sherrill & Co. | | 12/22/2017 | 3 | 0 | 1,283,686 | 0 | 6,551,129 | 10.110 |
| | Carlyle Europe Partners V, S.C.Sp. | London | GBR | The Carlyle Group | | 12/21/2018 | 3 | 0 | 2,393,484 | 0 | 8,680,748 | 0.220 |
| | Carlyle Partners VI, L.P. | Washington | DC | The Carlyle Group | | 12/21/2012 | 3 | 0 | 72,948 | 0 | 1,110,408 | 0.130 |
| | Carlyle U.S. Equity Opportunity Fund, L.P. | Washington | DC | The Carlyle Group | | 11/06/2012 | 3 | 0 | 22,834 | 0 | 815,950 | 0.890 |
| | Eureka IV, L.P. | Philadelphia | PA | Eureka Growth Capital | | 07/19/2019 | 3 | 0 | 219,973 | 0 | 7,357,300 | 4.790 |
| | FPE Fund III LP | London | GBR | FPE Capital LLP | | 08/06/2021 | 3 | 275,124 | 1,651,951 | 0 | 17,808,661 | 10.372 |
| | Friedman Fleischer & Lowe Capital Partners III, L.P. | San Francisco | CA | Friedman Fleischer & Lowe | | 08/13/2007 | 3 | 0 | 1,583 | 0 | 874,119 | 2.210 |
| | GHK Fund I LP | Greenwich | CT | GHK Capital Partners | | 11/09/2021 | 3 | 0 | (1,011,400) | 0 | 8,002,703 | 4.160 |
| | Green Equity Investors VIII, L.P. | Los Angeles | CA | Leonard Green & Partners | | 10/18/2019 | 3 | 0 | (3,058) | 0 | 4,547,299 | 0.370 |
| | Gridiron Capital Fund IV, L.P. | New Canaan | CT | Gridiron Capital | | 03/31/2020 | 3 | 0 | 1,937,738 | 0 | 3,010,447 | 1.660 |
| | Heartwood Partners IV, LP | Norwalk | CT | Heartwood Partners | | 02/10/2022 | 3 | 512,358 | 0 | 0 | 9,487,642 | 2.444 |
| | Jade Equity Investors, L.P. | Los Angeles | CA | Leonard Green & Partners | | 10/18/2019 | 3 | 0 | 1,617,175 | 0 | 5,909,829 | 0.690 |
| | JFL Equity Investors V, L.P. | New York | NY | J.F. Lehman & Company | | 12/24/2019 | 3 | 0 | 90,326 | 0 | 6,668,183 | 1.150 |
| | NB Strategic Capital LP | New York | NY | Neuberger Berman Investment Management | | 12/06/2019 | 3 | 0 | 62,500 | 0 | 3,751,750 | 0.980 |
| | One Rock Capital Partners, LP | New York | NY | One Rock Capital Partners | | 02/07/2014 | 3 | 0 | 85,884 | 0 | 4,719,651 | 2.780 |
| | Sentinel Continuation Fund I, L.P. | New York | NY | Sentinel Capital Partners | | 07/28/2021 | 3 | 762,987 | 0 | 0 | 22,737,013 | 1.750 |
| | Shamrock Capital Growth Fund V, L.P. | Los Angeles | CA | Shamrock Capital | | 05/06/2021 | 3 | 0 | 215,760 | 0 | 9,315,079 | 1.000 |
| | TruArc Fund IV, LP | New York | NY | TruArc Partners, LP | | 04/28/2021 | 3 | 0 | 1,594,740 | 0 | 13,870,347 | 4.870 |
| | VMG Catalyst, L.P. | San Francisco | CA | VMG Equity Partners | | 07/11/2019 | 3 | 0 | 718,530 | 0 | 1,202,859 | 1.800 |
| | VMG Catalyst II, L.P. | San Francisco | CA | VMG Equity Partners | | 02/02/2022 | 3 | 47,154 | 0 | 0 | 9,952,846 | 2.500 |
| | VMG Partners V, L.P. | San Francisco | CA | VMG Equity Partners | | 02/17/2021 | 3 | 0 | 3,317,085 | 0 | 16,572,296 | 2.480 |
| | WindRose Health Investors VI, L.P. | New York | NY | WindRose Health Investors | | 12/06/2021 | 3 | 3,076,739 | 0 | 0 | 26,923,261 | 5.010 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 4,674,362 | 24,803,610 | 0 | 242,597,001 | XXX |
| Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | | | | |
| | AEW Partners Real Estate Fund IX, L.P. | Wilmington | DE | AEW Capital Managment, L.P. | | 12/23/2020 | | 0 | 1,893,227 | 0 | 12,098,765 | 1.630 |
| | Bell Institutional Fund VII, L.P. | Wilmington | DE | Bell Partners,Inc | | 12/18/2019 | | 0 | 1,445,322 | 0 | 8,916,657 | 2.350 |
| | Blackstone Real Estate Debt Strategies IV, L.P. | Wilmington | DE | Blackstone Group | | 10/17/2019 | | 0 | 1,214,432 | 0 | 15,794,431 | 0.520 |
| | Blue Vista Real Estate Partners V, L.P. | Wilmington | DE | Blue Vista Capital Management, LLC | | 04/19/2019 | | 0 | 1,125,000 | 0 | 5,580,000 | 2.790 |
| | BREG Savannah Industrial Fund, LP | Wilmington | DE | Broe Real Estate Group | | 12/16/2020 | | 0 | 1,539,683 | 0 | 17,505,502 | 12.150 |
| | Brookfield Strategic Real Estate Partners II | Wilmington | DE | Brookfield Strategic Real Estate Partners | | 04/17/2015 | | 0 | 1,029,575 | 0 | 7,903,084 | 0.240 |
| | Carlyle Realty Partners VII, L.P. | Wilmington | DE | Carlyle Investment Management L.L.C. | | 05/01/2015 | | 0 | 41,504 | 0 | 12,005,041 | 0.540 |
| | CrossHarbor Institutional Partners 2018, L.P. | Wilmington | DE | CrossHarbor Capital Partners LLC | | 06/28/2019 | | 0 | 1,190,476 | 0 | 1,309,524 | 2.280 |
| | Dermody Properties Industrial Fund III LP | Dover | DE | Dermody GP, LLC | | 09/22/2020 | | 0 | 3,520,889 | 0 | 14,085,250 | 2.320 |
| | ElmTree U.S. Net Lease Fund IV, L.P. | Wilmington | DE | ElmTree Funds, LLC | | 10/05/2021 | | 0 | 969,595 | 0 | 9,435,791 | 2.749 |
| | Griffis Premium Apartment Fund V (INST), LP | Wilmington | DE | Griffis Residential | | 04/15/2020 | | 0 | 3,200,000 | 0 | 4,200,000 | 3.900 |
| | Harbert Seniors Housing Fund II, L.P. | Wilmington | DE | Harbert Management Corporation | | 12/31/2019 | | 0 | 980,514 | 0 | 7,869,352 | 4.710 |
| | PCCP Credit X, LP | Dover | DE | PCCP, LLC | | 12/14/2021 | | 0 | (232,179) | 0 | 17,522,825 | 1.543 |
| | PIX MM Co-Invest, L.P. | Wilmington | DE | AEW Capital Managment, L.P. | | 10/25/2021 | | 0 | 990,566 | 0 | 18,820,755 | 9.434 |
| | RREF IV Debt Direct Domestic Investors, LP | Wilmington | DE | Rialto Capital Management | | 09/13/2019 | | 0 | 1,400,000 | 0 | 9,553,117 | 1.030 |
| | Tishman Speyer U.S. Growth & Income Fund | Wilmington | DE | Tishman Speyer | | 12/29/2021 | | 4,585,240 | 0 | 0 | 5,414,760 | 6.980 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | 4,585,240 | 20,308,603 | 0 | 168,014,853 | XXX |
| Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | |
| | AIOF II Electra Co-Invest A, L.P. | New York | NY | Apollo Capital Management | | 02/07/2022 | | 3,093,551 | 0 | 0 | 1,917,854 | 18.290 |
| | Apollo Infrastructure Opportunities Fund II, L.P. | New York | NY | Apollo Capital Management | | 12/17/2021 | | 4,274,429 | 0 | 0 | 21,967,254 | 2.844 |
| | Diversis Capital Partners II, L.P. | Los Angeles | CA | Diversis Capital | | 08/11/2021 | 2 | 980,020 | 0 | 0 | 9,019,980 | 2.692 |
| | EnCap Energy Capital Fund IX, L.P. | Houston | TX | EnCap Investments | | 12/19/2012 | 2 | 0 | 39,285 | 0 | 1,040,414 | 0.420 |

# 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 Modifier and SVO Admini-strative Symbol | 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 |
| | Encap Energy Capital Fund X, L.P. | Houston | TX | EnCap Investments | | 03/05/2015 | | 0 | 252,573 | 0 | 1,341,508 | 0.330 |
| | Encap Energy Capital Fund XI, L.P. | Houston | TX | EnCap Investments | | 05/31/2017 | | 0 | 1,544,132 | 0 | 3,043,791 | 0.140 |
| | EnCap Flatrock Midstream Fund III, L.P. | San Antonio | TX | EnCap Investments | | 04/09/2014 | | 0 | 53,573 | 0 | 919,743 | 0.630 |
| | Encap Flatrock Midstream Fund IV, L.P. | San Antonio | TX | EnCap Investments | | 01/16/2018 | 2 | 0 | 987,237 | 0 | 4,981,086 | 0.300 |
| | Five Elms V Q, L.P. | Kansas City | MO | Five Elms Capital Management | | 05/07/2021 | | 0 | 1,110,500 | 0 | 7,989,620 | 1.310 |
| | GIP Capital Solutions Fund II SCSP, L.P. | New York | NY | Global Infrastructure Partners | | 03/27/2020 | | 0 | 155,125 | 0 | 9,194,907 | 0.680 |
| | Global Infrastructure Partners IV-A/B, L.P. | New York | NY | Global Infrastructure Partners | | 07/18/2019 | | 0 | 8,744,637 | 0 | 11,921,153 | 0.360 |
| | Healthcare Royalty Partners II, L.P. | Stamford | CT | Healthcare Royalty Partners | | 02/10/2010 | | 0 | 2,911 | 0 | 116,839 | 3.060 |
| | Healthcare Royalty Partners, L.P. | Stamford | CT | Healthcare Royalty Partners | | 05/08/2008 | | 0 | 89 | 0 | 307,099 | 5.950 |
| | Investcorp Strategic Capital Partners, L.P. | New York | NY | Investcorp | | 07/24/2020 | | 0 | 50,931 | 0 | 7,736,043 | 4.810 |
| | KKR Energy Income and Growth Fund I L.P. | Houston | TX | Kohlberg Kravis Roberts & Co. | | 03/03/2014 | | 0 | 51,595 | 0 | 646,194 | 1.840 |
| | MB Special Opportunities Fund II, LP | New York | NY | MB Global Partners, LLC | | 03/31/2020 | | 0 | (186,589) | 0 | 18,877,761 | 4.640 |
| | Monarch Capital Partners V LP | New York | NY | Monarch Alternative Capital | | 05/04/2020 | | 0 | 375,000 | 0 | 7,500,000 | 0.950 |
| | NB Secondary Opportunities Fund V LP | New York | NY | Neuberger Berman Investment Management | | 02/22/2022 | | 534,375 | 0 | 0 | 14,465,625 | 0.998 |
| | Pitango Growth Fund II, L.P. | Herzliya | ISR | Pitango Venture Capital | | 03/23/2020 | | 0 | 1,600,000 | 0 | 3,150,000 | 2.540 |
| | Shamrock Capital Content Fund II, L.P. | Los Angeles | CA | Shamrock Capital | | 02/21/2020 | | 0 | 1,045,231 | 0 | 9,870,137 | 3.720 |
| | TPH Partners II, L.P. | Houston | TX | TPH Partners | | 12/18/2013 | | 0 | 138,806 | 0 | 80,049 | 5.640 |
| | White Deer Energy L.P. II | Houston | TX | White Deer Management | | 02/15/2013 | | 0 | 167,698 | 0 | 2,617,851 | 2.250 |
| | Yorktown Energy Partners X, L.P. | New York | NY | Yorktown Partners | | 05/17/2013 | | 0 | (218,903) | 0 | 50,364 | 1.250 |
| | Yorktown Energy Partners XI, L.P. | New York | NY | Yorktown Partners | | 06/10/2016 | | 0 | (329,314) | 0 | 236,829 | 1.650 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 8,882,374 | 15,584,518 | 0 | 138,992,102 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | 18,141,976 | 60,706,905 | 0 | 550,426,804 | XXX |
| 4999999. Total - Affiliated | | | | | | | | 0 | 0 | 0 | 0 | XXX |
| 5099999 - Totals | | | | | | | | 18,141,976 | 60,706,905 | 0 | 550,426,804 | 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 | Change 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 Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Hancock Capital Partners V, L.P. | Boston | MA | Distribution | 11/29/2012 | 03/25/2022 | 848,395 | 0 | 0 | 0 | 0 | 0 | 0 | 848,395 | 848,395 | 0 | 0 | 0 | 0 |
| | Willow Tree Fund I, LP | New York | NY | Distribution | 03/20/2019 | 01/19/2022 | 218,794 | 0 | 0 | 0 | 0 | 0 | 0 | 218,794 | 218,794 | 0 | 0 | 0 | 0 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | 1,067,189 | 0 | 0 | 0 | 0 | 0 | 0 | 1,067,189 | 1,067,189 | 0 | 0 | 0 | 0 |
| Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Atlas Merchant Capital Fund II LP | New York | NY | Distribution | 10/17/2019 | 03/30/2022 | 253,910 | 0 | 0 | 0 | 0 | 0 | 0 | 253,910 | 253,910 | 0 | 0 | 0 | 0 |
| | Banc Fund VIII L.P. | Chicago | IL | Distribution | 04/30/2008 | 01/12/2022 | 615,480 | 0 | 0 | 0 | 0 | 0 | 0 | 615,480 | 615,480 | 0 | 0 | 0 | 0 |
| | BRS & Co. IV, L.P. | New York | NY | Distribution | 12/22/2017 | 01/21/2022 | 187,829 | 0 | 0 | 0 | 0 | 0 | 0 | 187,829 | 187,829 | 0 | 0 | 0 | 0 |
| | Carlyle Europe Partners III, L.P. | London | GBR | Distribution | 02/01/2007 | 02/28/2022 | 9,521 | 0 | 0 | 0 | 0 | 0 | 0 | 9,521 | 9,521 | 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 | Change 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 Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| | Carlyle Europe Partners V, S.C.Sp. | London | GBR | Distribution | 12/21/2018 | 02/07/2022 | 47 | 0 | 0 | 0 | 0 | 0 | 0 | 47 | 47 | 0 | 0 | 0 | 0 |
| | Carlyle U.S. Equity Opportunity Fund, L.P. | Washington | DC | Distribution | 11/06/2012 | 02/09/2022 | 223,566 | 0 | 0 | 0 | 0 | 0 | 0 | 223,566 | 223,566 | 0 | 0 | 0 | 0 |
| | Element Partners II, L.P. | Radnor | PA | Distribution | 04/25/2008 | 01/13/2022 | 80,160 | 0 | 0 | 0 | 0 | 0 | 0 | 80,160 | 80,160 | 0 | 0 | 0 | 0 |
| | Friedman Fleischer & Lowe Capital Partners III, L.P. | San Francisco | CA | Distribution | 08/13/2007 | 03/24/2022 | 3,876,782 | 0 | 0 | 0 | 0 | 0 | 0 | 3,876,782 | 3,876,782 | 0 | 0 | 0 | 0 |
| | GHK Fund I LP | Greenwich | CT | Distribution | 11/09/2021 | 03/31/2022 | (143,600) | 0 | 0 | 0 | 0 | 0 | 0 | (143,600) | (143,600) | 0 | 0 | 0 | 0 |
| | Green Equity Investors VIII, L.P. | Los Angeles | CA | Distribution | 10/18/2019 | 03/02/2022 | (3,058) | 0 | 0 | 0 | 0 | 0 | 0 | (3,058) | (3,058) | 0 | 0 | 0 | 0 |
| | Shamrock Capital Growth Fund V, L.P. | Los Angeles | CA | Distribution | 05/06/2021 | 03/22/2022 | 1,416 | 0 | 0 | 0 | 0 | 0 | 0 | 1,416 | 1,416 | 0 | 0 | 0 | 0 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 5,102,053 | 0 | 0 | 0 | 0 | 0 | 0 | 5,102,053 | 5,102,053 | 0 | 0 | 0 | 0 |
| Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | AEW Partners Real Estate Fund VIII, LP | Wilmington | DE | Distribution | 09/15/2017 | 03/31/2022 | 3,214,737 | 0 | 0 | 0 | 0 | 0 | 0 | 3,214,737 | 3,214,737 | 0 | 0 | 0 | 0 |
| | Bell Institutional Fund VII, L.P. | Wilmington | DE | Distribution | 12/18/2019 | 01/31/2022 | 42,843 | 0 | 0 | 0 | 0 | 0 | 0 | 42,843 | 42,843 | 0 | 0 | 0 | 0 |
| | Blackstone Real Estate Debt Strategies III, LP | New York | NY | Distribution | 12/22/2015 | 02/15/2022 | 1,303,685 | 0 | 0 | 0 | 0 | 0 | 0 | 1,303,685 | 1,303,685 | 0 | 0 | 0 | 0 |
| | Blackstone Real Estate Debt Strategies IV, L.P. | Wilmington | DE | Distribution | 10/17/2019 | 03/28/2022 | 311,856 | 0 | 0 | 0 | 0 | 0 | 0 | 311,856 | 311,856 | 0 | 0 | 0 | 0 |
| | Brookfield Strategic Real Estate Partners II | Wilmington | DE | Distribution | 04/17/2015 | 03/30/2022 | (12,513) | 0 | 0 | 0 | 0 | 0 | 0 | (12,513) | (12,513) | 0 | 0 | 0 | 0 |
| | CrossHarbor Institutional Partners 2018, L.P. | Wilmington | DE | Distribution | 06/28/2019 | 01/18/2022 | 2,318,399 | 0 | 0 | 0 | 0 | 0 | 0 | 2,318,399 | 2,318,399 | 0 | 0 | 0 | 0 |
| | ElmTree U.S. Net Lease Fund IV, L.P. | Wilmington | DE | Distribution | 10/05/2021 | 01/04/2022 | 64,263 | 0 | 0 | 0 | 0 | 0 | 0 | 64,263 | 64,263 | 0 | 0 | 0 | 0 |
| | Griffis Premium Apartment Fund V (INST), LP | Wilmington | DE | Distribution | 04/15/2020 | 01/04/2022 | 105,766 | 0 | 0 | 0 | 0 | 0 | 0 | 105,766 | 105,766 | 0 | 0 | 0 | 0 |
| | Harbert Seniors Housing Fund II, L.P. | Wilmington | DE | Distribution | 12/31/2019 | 03/17/2022 | 68,457 | 0 | 0 | 0 | 0 | 0 | 0 | 68,457 | 68,457 | 0 | 0 | 0 | 0 |
| | PCCP Credit X, LP | Dover | DE | Distribution | 12/14/2021 | 03/31/2022 | 4,049,704 | 0 | 0 | 0 | 0 | 0 | 0 | 4,049,704 | 4,049,704 | 0 | 0 | 0 | 0 |
| | Prime Finance Short Duration VII, L.P. | Wilmington | DE | Distribution | 11/20/2020 | 03/17/2022 | 3,410,791 | 0 | 0 | 0 | 0 | 0 | 0 | 3,410,791 | 3,410,791 | 0 | 0 | 0 | 0 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 14,877,989 | 0 | 0 | 0 | 0 | 0 | 0 | 14,877,989 | 14,877,989 | 0 | 0 | 0 | 0 |
| Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Apollo Infrastructure Opportunities Fund II, L.P. | New York | NY | Distribution | 12/17/2021 | 02/16/2022 | 1,068,656 | 0 | 0 | 0 | 0 | 0 | 0 | 1,068,656 | 1,068,656 | 0 | 0 | 0 | 0 |
| | Encap Energy Capital Fund XI, L.P. | Houston | TX | Distribution | 05/31/2017 | 03/09/2022 | 178,953 | 0 | 0 | 0 | 0 | 0 | 0 | 178,953 | 178,953 | 0 | 0 | 0 | 0 |
| | EnCap Flatrock Midstream Fund II, L.P. | San Antonio | TX | Distribution | 05/07/2012 | 03/07/2022 | 1,506,454 | 0 | 0 | 0 | 0 | 0 | 0 | 1,506,454 | 1,506,454 | 0 | 0 | 0 | 0 |
| | GIP Capital Solutions Fund II SCSP, L.P. | New York | NY | Distribution | 03/27/2020 | 03/25/2022 | 25,221 | 0 | 0 | 0 | 0 | 0 | 0 | 25,221 | 25,221 | 0 | 0 | 0 | 0 |
| | GoldenTree Distressed Debt Fund, L.P. | New York | NY | Distribution | 07/06/2010 | 01/18/2022 | 1,121,426 | 0 | 0 | 0 | 0 | 0 | 0 | 1,121,426 | 1,121,426 | 0 | 0 | 0 | 0 |
| | Healthcare Royalty Partners II, L.P. | Stamford | CT | Distribution | 02/10/2010 | 03/31/2022 | 107,751 | 0 | 0 | 0 | 0 | 0 | 0 | 107,751 | 107,751 | 0 | 0 | 0 | 0 |
| | Healthcare Royalty Partners, L.P. | Stamford | CT | Distribution | 05/08/2008 | 03/09/2022 | 98,838 | 0 | 0 | 0 | 0 | 0 | 0 | 98,838 | 98,838 | 0 | 0 | 0 | 0 |
| | Investcorp Strategic Capital Partners, L.P. | New York | NY | Distribution | 07/24/2020 | 03/11/2022 | 222,033 | 0 | 0 | 0 | 0 | 0 | 0 | 222,033 | 222,033 | 0 | 0 | 0 | 0 |
| | JLL Partners Fund VI, L.P. | New York | NY | Distribution | 06/02/2008 | 03/02/2022 | 86,960 | 0 | 0 | 0 | 0 | 0 | 0 | 86,960 | 86,960 | 0 | 0 | 0 | 0 |
| | KKR Energy Income and Growth Fund I L.P. | Houston | TX | Distribution | 03/03/2014 | 03/22/2022 | 271,216 | 0 | 0 | 0 | 0 | 0 | 0 | 271,216 | 271,216 | 0 | 0 | 0 | 0 |
| | MB Special Opportunities Fund II, LP | New York | NY | Distribution | 03/31/2020 | 02/14/2022 | (230,931) | 0 | 0 | 0 | 0 | 0 | 0 | (230,931) | (230,931) | 0 | 0 | 0 | 0 |
| | Shamrock Capital Content Fund II, L.P. | Los Angeles | CA | Distribution | 02/21/2020 | 03/22/2022 | 78,875 | 0 | 0 | 0 | 0 | 0 | 0 | 78,875 | 78,875 | 0 | 0 | 0 | 0 |
| | Yorktown Energy Partners IX, L.P. | New York | NY | Distribution | 10/05/2010 | 03/03/2022 | 410,299 | 0 | 0 | 0 | 0 | 0 | 0 | 410,299 | 410,299 | 0 | 0 | 0 | 0 |
| | Yorktown Energy Partners VII, L.P. | New York | NY | Distribution | 12/31/2009 | 03/16/2022 | 22,348 | 0 | 0 | 0 | 0 | 0 | 0 | 22,348 | 22,348 | 0 | 0 | 0 | 0 |
| | Yorktown Energy Partners VIII, L.P. | New York | NY | Distribution | 12/31/2009 | 03/16/2022 | 303,320 | 0 | 0 | 0 | 0 | 0 | 0 | 303,320 | 303,320 | 0 | 0 | 0 | 0 |
| | Yorktown Energy Partners X, L.P. | New York | NY | Distribution | 05/17/2013 | 02/10/2022 | (218,903) | 0 | 0 | 0 | 0 | 0 | 0 | (218,903) | (218,903) | 0 | 0 | 0 | 0 |
| | Yorktown Energy Partners XI, L.P. | New York | NY | Distribution | 06/10/2016 | 02/10/2022 | (412,016) | 0 | 0 | 0 | 0 | 0 | 0 | (412,016) | (412,016) | 0 | 0 | 0 | 0 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 4,640,500 | 0 | 0 | 0 | 0 | 0 | 0 | 4,640,500 | 4,640,500 | 0 | 0 | 0 | 0 |
| 4899999. Total - Unaffiliated | | | | | | | 25,687,731 | 0 | 0 | 0 | 0 | 0 | 0 | 25,687,731 | 25,687,731 | 0 | 0 | 0 | 0 |
| 4999999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5099999 - Totals | | | | | | | 25,687,731 | 0 | 0 | 0 | 0 | 0 | 0 | 25,687,731 | 25,687,731 | 0 | 0 | 0 | 0 |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | | |
| 38375B-ZA-3 | GNR 2012-H27 HA CMO 2.000 2062 11 | | 03/20/2022 | PAR WRITE-UP | | 2,232 | 2,232 | 0 | 1.A |
| 38375B-G2-2 | GNR 2013-H03 HA CMO 1.750 2062 12 | | 03/20/2022 | PAR WRITE-UP | | 57 | 57 | 0 | 1.A |
| 38375B-R5-3 | GNR 2013-H07 LA CMO 1.650 2063 03 | | 01/20/2022 | PAR WRITE-UP | | 58 | 58 | 0 | 1.A |
| 38375U-JP-6 | GNR 2014-H12 KA CMO 2.750 2064 05 | | 03/20/2022 | PAR WRITE-UP | | 18,146 | 18,146 | 0 | 1.A |
| 38376R-GY-6 | GNR 2015-H22 GA CMO 2.000 2065 09 | | 03/20/2022 | PAR WRITE-UP | | 68,955 | 68,955 | 0 | 1.A |
| 38376R-ML-7 | GNR 2015-H32 KA CMO 2.700 2065 12 | | 03/20/2022 | PAR WRITE-UP | | 105,790 | 105,790 | 0 | 1.A |
| 36230S-DW-1 | G2 757317 #757317 4.317 2061 02 | | 03/20/2022 | PAR WRITE-UP | | 3 | 3 | 0 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 195,242 | 195,242 | 0 | XXX |
| Bonds - All Other Governments | | | | | | | | | |
| 110709-AF-9 | BRITISH COLUMBIA (PROVIN 1.550 2031 06 | | 01/20/2022 | CIBC WORLD MARKETS | | 1,852,300 | 2,000,000 | 3,227 | 1.B FE |
| 13509P-ER-0 | CANADA HOUSING TRUST 2.550 2025 03 | | 01/04/2022 | SCOTIA CAPITAL | | 2,481,840 | 2,400,000 | 18,947 | 1.A FE |
| 13509P-FX-6 | CANADA HOUSING TRUST 2.350 2027 06 | | 03/15/2022 | VARIOUS | | 6,002,220 | 6,000,000 | 37,471 | 1.A FE |
| 135087-N6-7 | CANADA TREASURY BONDS 2.250 2029 12 | | 03/22/2022 | TD SECURITIES | | 995,750 | 1,000,000 | 0 | 1.A FE |
| 94180C-F5-2 | WATERLOO REGIONAL MUNICI .950 2024 10 | | 03/16/2022 | RBC CAPITAL MARKETS | | 966,890 | 1,000,000 | 4,008 | 1.A FE |
| 94180C-TE-8 | WATERLOO REGIONAL MUNICI 3.200 2026 11 | | 03/21/2022 | NATIONAL BANK OF CANADA FINANCIAL | | 1,537,280 | 1,506,000 | 18,089 | 1.A FE |
| 94180C-UP-1 | WATERLOO REGIONAL MUNICI 2.350 2026 09 | | 03/21/2022 | NATIONAL BANK OF CANADA FINANCIAL | | 1,599,802 | 1,624,000 | 18,611 | 1.A FE |
| 94180C-YF-9 | WATERLOO REGIONAL MUNICI 2.650 2027 05 | | 03/21/2022 | NATIONAL BANK OF CANADA FINANCIAL | | 1,833,909 | 1,846,000 | 18,763 | 1.A FE |
| 000000-00-0 | UK GILT TREASURY P-1.5M .125 2024 01 | B | 03/14/2022 | GOLDMAN SACHS | | 1,908,294 | 1,955,400 | 297 | 1.D FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 19,178,285 | 19,331,400 | 119,414 | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | |
| 041826-7X-0 | ARLINGTON ISD GEN OBLIG 4.000 2044 02 | | 02/10/2022 | SIEBERT WILLIAMS SHANK & CO LLC | | 1,722,180 | 1,500,000 | 0 | 1.A FE |
| 237217-P4-0 | DARIEN GENERAL OBLIGATIO 2.000 2031 02 | | 02/10/2022 | J P MORGAN CHASE SECURITIES INC | | 1,575,981 | 1,585,000 | 0 | 1.A FE |
| 237217-P5-7 | DARIEN GENERAL OBLIGATIO 2.125 2032 02 | | 02/10/2022 | J P MORGAN CHASE SECURITIES INC | | 1,608,524 | 1,615,000 | 0 | 1.A FE |
| 401784-S6-1 | GUILFORD CO GENERAL OBLI 2.875 2037 03 | | 03/16/2022 | PIPER JAFFRAY | | 6,346,063 | 6,350,000 | 0 | 1.A FE |
| 401784-S7-9 | GUILFORD CO GENERAL OBLI 2.875 2038 03 | | 03/16/2022 | PIPER JAFFRAY | | 6,313,742 | 6,350,000 | 0 | 1.A FE |
| 44256P-H8-9 | HOWARD CO GENERAL OBLIGA 2.250 2034 08 | | 03/02/2022 | PIPER JAFFRAY | | 2,886,234 | 2,905,000 | 0 | 1.A FE |
| 66702R-D6-6 | NORTHSIDE ISD GO S2022A 2.500 2034 08 | | 02/16/2022 | MORGAN STANLEY | | 5,872,406 | 5,885,000 | 0 | 1.A FE |
| 66702R-D7-4 | NORTHSIDE ISD GO S2022A 2.500 2035 08 | | 02/16/2022 | MORGAN STANLEY | | 5,934,370 | 5,975,000 | 0 | 1.A FE |
| 697379-YM-1 | PALO ALTO USD GENERAL OB 3.000 2038 08 | | 03/23/2022 | CITIGROUP GLOBAL MARKETS | | 15,307,077 | 15,485,000 | 0 | 1.A FE |
| 697379-YN-9 | PALO ALTO USD GENERAL OB 3.000 2039 08 | | 03/23/2022 | CITIGROUP GLOBAL MARKETS | | 16,423,294 | 16,690,000 | 0 | 1.A FE |
| 847048-FG-5 | SPARTANBURG SCH DIST #5 2.250 2038 03 | | 01/27/2022 | J P MORGAN CHASE SECURITIES INC | | 4,679,063 | 4,755,000 | 0 | 1.C FE |
| 847048-FH-3 | SPARTANBURG SCH DIST #5 2.375 2039 03 | | 01/27/2022 | J P MORGAN CHASE SECURITIES INC | | 4,811,111 | 4,855,000 | 0 | 1.C FE |
| 889855-R4-6 | TOMBALL ISD GO REF S2022 2.050 2036 02 | | 01/13/2022 | RBC CAPITAL MARKETS | | 7,480,000 | 7,480,000 | 0 | 1.A FE |
| 889855-R5-3 | TOMBALL ISD GO REF S2022 2.100 2037 02 | | 01/13/2022 | RBC CAPITAL MARKETS | | 7,635,000 | 7,635,000 | 0 | 1.A FE |
| 889855-R6-1 | TOMBALL ISD GO REF S2022 2.150 2038 02 | | 01/13/2022 | RBC CAPITAL MARKETS | | 7,778,940 | 7,800,000 | 0 | 1.A FE |
| 889855-R7-9 | TOMBALL ISD GO REF S2022 2.250 2039 02 | | 01/13/2022 | RBC CAPITAL MARKETS | | 7,975,000 | 7,975,000 | 0 | 1.A FE |
| 949493-C3-2 | WELLESLEY GENERAL OBLIGA 2.125 2034 12 | | 02/03/2022 | RBC CAPITAL MARKETS | | 3,054,589 | 3,070,000 | 0 | 1.A FE |
| 949493-C4-0 | WELLESLEY GENERAL OBLIGA 2.125 2035 12 | | 02/03/2022 | RBC CAPITAL MARKETS | | 3,035,493 | 3,070,000 | 0 | 1.A FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 110,439,066 | 110,980,000 | 0 | XXX |
| Bonds - U.S. Special Revenues | | | | | | | | | |
| 13034A-V5-6 | CALIFORNIA INFRAS EDB BR .850 2050 01 | | 01/28/2022 | MORGAN STANLEY | | 50,000,000 | 50,000,000 | 0 | 1.A FE |
| 546598-AA-1 | LOUISVILLE & JEFFERSON R .400 2029 01 | | 03/14/2022 | GOLDMAN SACHS & CO | | 18,200,000 | 18,200,000 | 793 | 1.G FE |
| 771902-HK-2 | ROCHESTER HLTH CARE FAC 3.250 2040 11 | | 03/25/2022 | BAS-MERRILL LYNCH | | 31,366,727 | 31,805,000 | 0 | 1.C FE |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 99,566,727 | 100,005,000 | 793 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 031162-DE-7 | AMGEN INC 3.350 2032 02 | | 03/03/2022 | VARIOUS | | 8,074,580 | 8,000,000 | 6,979 | 2.A FE |
| 09247X-AS-0 | BLACKROCK INC 2.100 2032 02 | | 02/23/2022 | MORGAN STANLEY | | 2,770,200 | 3,000,000 | 0 | 1.D FE |
| 09951L-AA-1 | BOOZ ALLEN HAMILTON INC 3.875 2028 09 | | 01/28/2022 | MORGAN STANLEY | | 985,000 | 1,000,000 | 16,146 | 3.C FE |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB 2.950 2032 03 | | 02/16/2022 | WELLS FARGO SECURITIES | | 3,982,400 | 4,000,000 | 0 | 1.F FE |
| 05605H-AC-4 | BWX TECHNOLOGIES (144A) 4.125 2029 04 | | 01/21/2022 | GOLDMAN SACHS & CO | | 2,000,000 | 2,000,000 | 22,917 | 3.C FE |
| 1248EP-CQ-4 | CCO HOLDINGS LLC/CAP COR 4.750 2032 02 | | 01/13/2022 | DEUTSCHE BANC | | 750,000 | 750,000 | 0 | 3.C FE |
| 159864-AE-7 | CHARLES RIVER LABORATORI 4.250 2028 05 | | 02/08/2022 | CITIZENS CAPITAL MARKETS | | 988,750 | 1,000,000 | 11,688 | 3.B FE |
| 184496-AP-2 | CLEAN HARBORS (144A) 5.125 2029 07 | | 03/11/2022 | VARIOUS | | 2,032,125 | 2,000,000 | 16,913 | 3.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 201723-AP-8 | COMMERCIAL METALS CO 3.875 2031 02 | | 01/21/2022 | BAS-MERRILL LYNCH | | 970,000 | 1,000,000 | 17,222 | 3.A FE |
| 201723-AQ-6 | COMMERCIAL METALS CO 4.125 2030 01 | | 01/13/2022 | BAS-MERRILL LYNCH | | 1,102,500 | 1,100,000 | 0 | 3.A FE |
| 201723-AR-4 | COMMERCIAL METALS CO 4.375 2032 03 | | 01/13/2022 | VARIOUS | | 2,003,750 | 2,000,000 | 0 | 3.A FE |
| 228180-AA-3 | CROWN AMERICAS (144A) 5.250 2030 04 | | 03/14/2022 | BNP PARIBAS | | 4,500,000 | 4,500,000 | 0 | 3.C FE |
| 26442C-BG-8 | DUKE ENERGY CAROLINAS 2.850 2032 03 | | 03/02/2022 | SMBC NIKKO SEC | | 2,977,200 | 3,000,000 | 0 | 1.F FE |
| 303250-AF-1 | FAIR ISAAC (144A) 4.000 2028 06 | | 01/21/2022 | GOLDMAN SACHS & CO | | 1,000,000 | 1,000,000 | 4,444 | 3.B FE |
| 377320-AA-4 | GLATFELTER CO (144A) 4.750 2029 11 | | 02/02/2022 | VARIOUS | | 2,999,538 | 2,952,000 | 35,300 | 3.B FE |
| 404030-AJ-7 | H&E EQUIPMENT SERVICES ( 3.875 2028 12 | | 02/04/2022 | VARIOUS | | 1,148,250 | 1,200,000 | 5,942 | 4.B FE |
| 457030-AK-0 | INGLES MARKETS INC (144A 4.000 2031 06 | | 03/08/2022 | VARIOUS | | 3,990,035 | 4,093,000 | 28,656 | 3.B FE |
| 49338L-AF-0 | KEYSIGHT TECHNOLOGIES 3.000 2029 10 | | 03/02/2022 | CREDIT SUISSE FIRST BOSTON | | 7,029,610 | 7,000,000 | 72,333 | 2.B FE |
| 513075-BZ-3 | LAMAR MEDIA CORP 3.625 2031 01 | | 01/12/2022 | TRUIST SECURITIES | | 1,451,250 | 1,500,000 | 13,443 | 3.C FE |
| 513272-AD-6 | LAMB WESTON HOLDINGS (14 4.125 2030 01 | | 02/11/2022 | BNP PARIBAS | | 962,500 | 1,000,000 | 11,229 | 3.C FE |
| 52736R-BJ-0 | LEVI STRAUSS (144A) 3.500 2031 03 | | 02/14/2022 | GOLDMAN SACHS & CO | | 937,500 | 1,000,000 | 16,042 | 3.A FE |
| 55305B-AV-3 | M/I HOMES INC 3.950 2030 02 | | 02/04/2022 | VARIOUS | | 945,250 | 1,000,000 | 18,060 | 3.B FE |
| 615394-AM-5 | MOOG INC (144A) 4.250 2027 12 | | 01/10/2022 | BAS-MERRILL LYNCH | | 1,006,250 | 1,000,000 | 3,188 | 3.C FE |
| 62482B-AA-0 | MOZART DEBT MERGER SUB ( 3.875 2029 04 | | 03/25/2022 | VARIOUS | | 2,861,875 | 3,000,000 | 37,135 | 4.A FE |
| 624758-AF-5 | MUELLER WATER PRODUCTS ( 4.000 2029 06 | | 03/18/2022 | VARIOUS | | 3,931,250 | 4,000,000 | 22,778 | 3.B FE |
| 64083Y-AA-9 | NESCO HOLDINGS II INC (1 5.500 2029 04 | | 02/03/2022 | JEFFERIES & CO INC | | 995,000 | 1,000,000 | 17,111 | 4.C FE |
| 655844-CM-8 | NORFOLK SOUTHERN CORP 3.000 2032 03 | | 02/15/2022 | U S BANCORP | | 5,999,940 | 6,000,000 | 0 | 2.A FE |
| 670346-AV-7 | NUCOR CORP 3.125 2032 04 | | 03/03/2022 | RBC CAPITAL MARKETS | | 5,004,650 | 5,000,000 | 0 | 2.A FE |
| 69007T-AB-0 | OUTFRONT MEDIA CAP (144A 5.000 2027 08 | | 03/15/2022 | VARIOUS | | 1,955,000 | 2,000,000 | 28,472 | 4.B FE |
| 45569K-AA-1 | PRA HEALTH SCIENCES INC 2.875 2026 07 | C | 03/14/2022 | J P MORGAN CHASE SECURITIES INC | | 1,902,500 | 2,000,000 | 9,743 | 3.A FE |
| 69370C-AC-4 | PTC INC (144A) 4.000 2028 02 | | 02/23/2022 | CANTOR FITZGERALD | | 485,625 | 500,000 | 556 | 3.C FE |
| 775631-AD-6 | ROLLER BEARING CO OF AME 4.375 2029 10 | | 02/15/2022 | VARIOUS | | 981,875 | 1,000,000 | 15,434 | 4.B FE |
| 78355H-KT-5 | RYDER SYSTEM INC 2.850 2027 03 | | 02/23/2022 | MIZUHO INTERNATIONAL PLC | | 1,996,000 | 2,000,000 | 158 | 2.B FE |
| 78409V-AW-4 | S&P GLOBAL INC (144A) 4.750 2025 02 | | 03/02/2022 | EXCHANGED | | 3,818,448 | 3,600,000 | 8,075 | 1.G FE |
| 78409V-AX-2 | S&P GLOBAL INC (144A) 4.000 2026 03 | | 03/02/2022 | EXCHANGED | | 1,053,480 | 1,000,000 | 111 | 1.G FE |
| 78409V-AY-0 | S&P GLOBAL INC (144A) 4.750 2028 08 | | 03/02/2022 | EXCHANGED | | 3,315,330 | 3,000,000 | 12,271 | 1.G FE |
| 78410G-AG-9 | SBA COMMUNICATIONS CORP 3.125 2029 02 | | 01/27/2022 | VARIOUS | | 1,887,500 | 2,000,000 | 30,295 | 4.A FE |
| 855244-BC-2 | STARBUCKS CORP 3.000 2032 02 | | 02/09/2022 | MORGAN STANLEY | | 6,986,770 | 7,000,000 | 0 | 2.A FE |
| 857477-BT-9 | STATE STREET CORP 2.623 2033 02 | | 02/02/2022 | GOLDMAN SACHS & CO | | 5,000,000 | 5,000,000 | 0 | 1.E FE |
| 887389-AL-8 | TIMKEN CO 4.125 2032 04 | | 03/22/2022 | BAS-MERRILL LYNCH | | 2,951,190 | 3,000,000 | 0 | 2.C FE |
| 94106B-AE-1 | WASTE CONNECTIONS 3.200 2032 06 | | 03/02/2022 | J P MORGAN CHASE SECURITIES INC | | 2,997,750 | 3,000,000 | 0 | 2.A FE |
| 94106B-AA-9 | WASTE CONNECTIONS INC 2.600 2030 02 | | 01/25/2022 | MORGAN STANLEY | | 2,980,230 | 3,000,000 | 38,133 | 2.A FE |
| 948565-AD-8 | WEEKLEY HOMES LLC (144A) 4.875 2028 09 | | 02/03/2022 | BARCLAYS CAPITAL INC | | 742,500 | 750,000 | 14,422 | 3.C FE |
| 978097-AG-8 | WOLVERINE WORLD (144A) 4.000 2029 08 | | 01/19/2022 | J P MORGAN CHASE SECURITIES INC | | 1,932,500 | 2,000,000 | 32,222 | 3.C FE |
| 988498-AP-6 | YUM! BRANDS INC 4.625 2032 01 | | 01/07/2022 | IMPERIAL CAPITAL | | 3,093,750 | 3,000,000 | 38,542 | 3.C FE |
| 988498-AR-2 | YUM! BRANDS INC 5.375 2032 04 | | 03/25/2022 | VARIOUS | | 1,500,000 | 1,500,000 | 0 | 3.C FE |
| 06415G-AZ-3 | BANK OF NOVA SCOTIA 1.950 2025 01 | | 01/05/2022 | SCOTIA CAPITAL | | 1,999,140 | 2,000,000 | 0 | 1.F FE |
| 06415G-DE-7 | BANK OF NOVA SCOTIA 2.950 2027 03 | | 03/02/2022 | SCOTIA CAPITAL | | 2,496,650 | 2,500,000 | 0 | 1.F FE |
| 13607H-C3-4 | CANADIAN IMPERIAL BANK 2.250 2027 01 | | 01/04/2022 | CIBC WORLD MARKETS | | 1,995,680 | 2,000,000 | 0 | 1.D FE |
| 780086-UT-9 | ROYAL BANK OF CANADA 3.369 2025 09 | | 03/23/2022 | RBC CAPITAL MARKETS | | 3,000,000 | 3,000,000 | 0 | 1.E FE |
| 891102-AE-5 | TOROMONT INDUSTRIES LTD 3.842 2027 10 | | 01/19/2022 | TD SECURITIES | | 1,582,305 | 1,500,000 | 13,579 | 2.A FE |
| 89117F-Z4-4 | TORONTO-DOMINION BANK 2.260 2027 01 | | 01/04/2022 | TD SECURITIES | | 2,000,000 | 2,000,000 | 0 | 1.E FE |
| 89117F-3M-9 | TORONTO-DOMINION BANK 2.667 2025 09 | | 03/22/2022 | TD SECURITIES | | 2,932,080 | 3,000,000 | 3,507 | 1.E FE |
| 13806C-AA-0 | CANPACK SA/ CANPACK US ( 3.875 2029 11 | D | 01/10/2022 | JEFFERIES & CO INC | | 1,207,813 | 1,250,000 | 12,109 | 3.B FE |
| 46654U-AD-7 | JPMMT 2022-3 A4 (144A) 3.000 2052 08 | | 03/23/2022 | J P MORGAN CHASE SECURITIES INC | | 17,155,371 | 17,499,900 | 43,750 | 1.A FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 153,348,889 | 154,194,900 | 678,904 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 382,728,209 | 384,706,542 | 799,111 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 382,728,209 | 384,706,542 | 799,111 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 024835-10-0 | AMERICAN CAMPUS COMMUNITIES | | 02/08/2022 | VARIOUS | 1,763.000 | 88,413 | | 0 | |
| 03674X-10-6 | ANTERO RESOURCES CORP | | 03/16/2022 | DIST FROM PARTNERSHIP | 8,696.000 | 218,357 | | 0 | |
| 03676B-10-2 | ANTERO MIDSTREAM CORPORATION | | 03/16/2022 | DIST FROM PARTNERSHIP | 10,785.000 | 107,311 | | 0 | |
| 03750L-10-9 | APARTMENT INCOME REIT CORP | | 01/07/2022 | CORNERSTONE MACRO LLC NORTH AMERICA 161 | 2,276.000 | 121,742 | | 0 | |
| 053484-10-1 | AVALONBAY COMMUNITIES INC | | 01/04/2022 | MERRILL LYNCH NORTH AMERICA ALGO 161 | 157.000 | 40,335 | | 0 | |
| 133131-10-2 | CAMDEN PROPERTY TRUST | | 01/28/2022 | VARIOUS | 2,301.000 | 353,268 | | 0 | |
| 22822V-10-1 | CROWN CASTLE INTERNATIONAL CORP | | 02/24/2022 | VARIOUS | 5,168.000 | 841,184 | | 0 | |
| 229663-10-9 | CUBESMART | | 02/09/2022 | VARIOUS | 5,073.000 | 264,821 | | 0 | |
| 252784-30-1 | DIAMONDROCK HOSPITALITY CO | | 01/07/2022 | VARIOUS | 30,000.000 | 300,416 | | 0 | |
| 29444U-70-0 | EQUINIX INC | | 03/09/2022 | VARIOUS | 8,628.000 | 6,105,712 | | 0 | |
| 30225T-10-2 | EXTRA SPACE STORAGE INC | | 02/24/2022 | KEYBANC CAPITAL MARKETS INC NORTH AMERIC | 1,481.000 | 273,852 | | 0 | |
| 35086T-10-9 | FOUR CORNERS PROPERTY TRUST INC | | 02/15/2022 | EVERCORE ISI NORTH AMERICA ALGO 226 | 1,200.000 | 31,503 | | 0 | |
| 36467J-10-8 | GAMING AND LEISURE PROPERIES INC WI | | 03/17/2022 | VARIOUS | 26,700.000 | 1,196,263 | | 0 | |
| 374297-10-9 | GETTY REALTY CORP | | 03/17/2022 | MORGAN STANLEY NORTH AMERICA ALGO 050 | 600.000 | 16,953 | | 0 | |
| 431284-10-8 | HIGHWOODS PROPERTIES INC | | 02/24/2022 | VARIOUS | 22,157.000 | 960,820 | | 0 | |
| 444097-10-9 | HUDSON PACIFIC PROPERTIES INC | | 01/07/2022 | VARIOUS | 18,764.000 | 501,396 | | 0 | |
| 45378A-10-6 | INDEPENDENCE REALTY TRUST INC | | 03/24/2022 | VARIOUS | 52,700.000 | 1,355,834 | | 0 | |
| 46187W-10-7 | INVITATION HOMES INC | | 03/22/2022 | VARIOUS | 15,900.000 | 616,866 | | 0 | |
| 529043-10-1 | LEXINGTON REALTY TRUST | | 01/05/2022 | EVERCORE ISI NORTH AMERICA ALGO 226 | 7,000.000 | 105,309 | | 0 | |
| 53223X-10-7 | LIFE STORAGE INC | | 02/15/2022 | VARIOUS | 8,632.000 | 1,194,951 | | 0 | |
| 69007J-10-6 | OUTFRONT MEDIA INC | | 03/24/2022 | VARIOUS | 2,800.000 | 75,645 | | 0 | |
| 69924R-10-8 | PARAMOUNT GROUP INC | | 01/05/2022 | MERRILL LYNCH SOFT CREDIT NORTH AMERICA | 17,400.000 | 160,440 | | 0 | |
| 720190-20-6 | PIEDMONT OFFICE REALTY TRUST CLASS A | | 02/09/2022 | VARIOUS | 22,200.000 | 417,774 | | 0 | |
| 74340W-10-3 | PROLOGIS INC | | 03/09/2022 | VARIOUS | 9,121.000 | 1,377,506 | | 0 | |
| 75134P-30-3 | RAMACO RESOURCES INC | | 03/03/2022 | DIST FROM PARTNERSHIP | 21,226.000 | 410,299 | | 0 | |
| 756109-10-4 | REALTY INCOME CORP | | 02/24/2022 | VARIOUS | 17,400.000 | 1,177,691 | | 0 | |
| 758849-10-3 | REGENCY CENTERS CORP | | 02/11/2022 | VARIOUS | 21,516.000 | 1,596,440 | | 0 | |
| 76131N-10-1 | RETAIL OPPORTUNITY INVESTMENTS CORP | | 02/15/2022 | VARIOUS | 22,500.000 | 416,140 | | 0 | |
| 76169C-10-0 | REXFORD INDUSTRIAL REALTY INC | | 03/17/2022 | VARIOUS | 13,100.000 | 922,687 | | 0 | |
| 828806-10-9 | SIMON PROPERTY GROUP INC | | 01/28/2022 | VARIOUS | 808.000 | 126,382 | | 0 | |
| 84860W-30-0 | SPIRIT REALTY CAPITAL INC | | 02/17/2022 | VARIOUS | 13,565.000 | 652,221 | | 0 | |
| 85254J-10-2 | STAG INDUSTRIAL INC | | 03/24/2022 | VARIOUS | 15,936.000 | 642,344 | | 0 | |
| 866674-10-4 | SUN COMMUNITIES INC | | 03/22/2022 | VARIOUS | 1,249.000 | 229,205 | | 0 | |
| 867892-10-1 | SUNSTONE HOTEL INVESTORS INC | | 01/07/2022 | CORNERSTONE MACRO LLC NORTH AMERICA 161 | 4,900.000 | 59,452 | | 0 | |
| 92276F-10-0 | VENTAS INC | | 03/11/2022 | VARIOUS | 10,581.000 | 610,061 | | 0 | |
| 950402-10-4 | WELLTOWER INC | | 02/17/2022 | VARIOUS | 14,133.000 | 1,169,132 | | 0 | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 24,738,726 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 24,738,726 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 24,738,726 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 24,738,726 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 407,466,935 | XXX | 799,111 | XXX |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 576863-BB-9 | MATSON NAVIGATION CO 5.337 | | 03/04/2022 | REDEEMED | | 42,000 | 42,000 | 42,000 | 41,991 | 0 | 9 | 0 | 9 | 0 | 42,000 | 0 | 0 | 0 | 1,121 | 09/04/2028 | 1.A Z |
| 576863-BC-7 | MATSON NAVIGATION CO 5.273 | | 01/29/2022 | REDEEMED | | 38,000 | 38,000 | 38,000 | 37,997 | 0 | 3 | 0 | 3 | 0 | 38,000 | 0 | 0 | 0 | 1,002 | 07/29/2029 | 1.A |
| 912828-V7-2 | U S TREASURY NOTES 1.875 | | 01/31/2022 | MATURED | | 20,000,000 | 20,000,000 | 20,109,442 | 20,004,188 | 0 | (4,188) | 0 | (4,188) | 0 | 20,000,000 | 0 | 0 | 0 | 187,500 | 01/31/2022 | 1.A |
| 912828-W5-5 | U S TREASURY NOTES 1.875 | | 02/28/2022 | MATURED | | 30,000,000 | 30,000,000 | 30,745,413 | 30,084,968 | 0 | (84,968) | 0 | (84,968) | 0 | 30,000,000 | 0 | 0 | 0 | 281,250 | 02/28/2022 | 1.A |
| 36179S-LQ-8 | GNMA II PASS #MA3935 2.500 | | 03/20/2022 | VARIOUS | | 95,728 | 95,728 | 93,978 | 93,282 | 0 | 2,446 | 0 | 2,446 | 0 | 95,728 | 0 | 0 | 0 | 370 | 09/20/2046 | 1.A |
| 36179S-NT-0 | GNMA II PASS #MA4002 2.500 | | 03/20/2022 | VARIOUS | | 1,004,944 | 1,004,944 | 989,312 | 988,095 | 0 | 16,849 | 0 | 16,849 | 0 | 1,004,944 | 0 | 0 | 0 | 3,888 | 10/20/2046 | 1.A |
| 36179S-SN-8 | GNMA II PASS #MA4125 2.500 | | 03/20/2022 | VARIOUS | | 1,110,094 | 1,110,094 | 1,088,926 | 1,086,365 | 0 | 23,728 | 0 | 23,728 | 0 | 1,110,094 | 0 | 0 | 0 | 4,383 | 12/20/2046 | 1.A |
| 36179T-G3-3 | GNMA II PASS #MA4718 3.000 | | 03/20/2022 | VARIOUS | | 245,558 | 245,558 | 249,529 | 249,443 | 0 | (3,884) | 0 | (3,884) | 0 | 245,558 | 0 | 0 | 0 | 1,146 | 09/20/2047 | 1.A |
| 36202F-2L-9 | GNMA II PASS #00005279 3.500 | | 03/20/2022 | VARIOUS | | 180,509 | 180,509 | 187,983 | 186,490 | 0 | (5,982) | 0 | (5,982) | 0 | 180,509 | 0 | 0 | 0 | 990 | 01/20/2042 | 1.A |
| 36202C-HM-8 | GNMA II PASS #2036 8.000 | | 03/20/2022 | VARIOUS | | 215 | 215 | 218 | 216 | 0 | (1) | 0 | (1) | 0 | 215 | 0 | 0 | 0 | 2 | 07/20/2025 | 1.A |
| 36202C-K7-7 | GNMA II PASS #2118 7.500 | | 03/20/2022 | VARIOUS | | 3,090 | 3,090 | 3,142 | 3,104 | 0 | (14) | 0 | (14) | 0 | 3,090 | 0 | 0 | 0 | 30 | 11/20/2025 | 1.A |
| 36202C-PS-6 | GNMA II PASS #2233 7.500 | | 03/20/2022 | VARIOUS | | 2,862 | 2,862 | 2,817 | 2,834 | 0 | 28 | 0 | 28 | 0 | 2,862 | 0 | 0 | 0 | 32 | 06/20/2026 | 1.A |
| 36202C-QY-2 | GNMA II PASS #2271 8.500 | | 03/20/2022 | VARIOUS | | 2,101 | 2,101 | 2,152 | 2,136 | 0 | (34) | 0 | (34) | 0 | 2,101 | 0 | 0 | 0 | 29 | 08/20/2026 | 1.A |
| 36202C-RF-2 | GNMA II PASS #2286 8.500 | | 03/20/2022 | VARIOUS | | 369 | 369 | 375 | 373 | 0 | (4) | 0 | (4) | 0 | 369 | 0 | 0 | 0 | 5 | 09/20/2026 | 1.A |
| 36202D-HK-0 | GNMA II PASS #2934 7.500 | | 03/20/2022 | VARIOUS | | 531 | 531 | 522 | 519 | 0 | 12 | 0 | 12 | 0 | 531 | 0 | 0 | 0 | 7 | 06/20/2030 | 1.A |
| 36202D-SP-7 | GNMA II PASS #3226 5.500 | | 03/20/2022 | VARIOUS | | 1,828 | 1,828 | 1,751 | 1,753 | 0 | 75 | 0 | 75 | 0 | 1,828 | 0 | 0 | 0 | 17 | 04/20/2032 | 1.A |
| 36202D-TD-3 | GNMA II PASS #3248 5.500 | | 03/20/2022 | VARIOUS | | 1,906 | 1,906 | 1,818 | 1,834 | 0 | 71 | 0 | 71 | 0 | 1,906 | 0 | 0 | 0 | 18 | 06/20/2032 | 1.A |
| 36202D-UU-3 | GNMA II PASS #3295 5.500 | | 03/20/2022 | VARIOUS | | 1,865 | 1,865 | 1,861 | 1,861 | 0 | 4 | 0 | 4 | 0 | 1,865 | 0 | 0 | 0 | 16 | 10/20/2032 | 1.A |
| 36202D-U7-4 | GNMA II PASS #3306 5.500 | | 03/20/2022 | VARIOUS | | 18,712 | 18,712 | 18,677 | 18,676 | 0 | 35 | 0 | 35 | 0 | 18,712 | 0 | 0 | 0 | 182 | 11/20/2032 | 1.A |
| 36202D-VM-0 | GNMA II PASS #3320 5.500 | | 03/20/2022 | VARIOUS | | 25,940 | 25,940 | 26,106 | 26,112 | 0 | (172) | 0 | (172) | 0 | 25,940 | 0 | 0 | 0 | 209 | 12/20/2032 | 1.A |
| 36202D-YY-1 | GNMA II PASS #3427 4.500 | | 03/20/2022 | VARIOUS | | 70,527 | 70,527 | 65,929 | 67,644 | 0 | 2,884 | 0 | 2,884 | 0 | 70,527 | 0 | 0 | 0 | 531 | 08/20/2033 | 1.A |
| 36202D-2B-6 | GNMA II PASS #3470 4.500 | | 03/20/2022 | VARIOUS | | 8,359 | 8,359 | 7,740 | 7,939 | 0 | 420 | 0 | 420 | 0 | 8,359 | 0 | 0 | 0 | 48 | 11/20/2033 | 1.A |
| 36202D-4N-8 | GNMA II PASS #3529 5.000 | | 03/20/2022 | VARIOUS | | 65,344 | 65,344 | 62,454 | 63,051 | 0 | 2,293 | 0 | 2,293 | 0 | 65,344 | 0 | 0 | 0 | 538 | 03/20/2034 | 1.A |
| 36202D-5P-2 | GNMA II PASS #3554 4.500 | | 03/20/2022 | VARIOUS | | 28,812 | 28,812 | 26,678 | 27,524 | 0 | 1,288 | 0 | 1,288 | 0 | 28,812 | 0 | 0 | 0 | 176 | 05/20/2034 | 1.A |
| 36202E-F2-0 | GNMA II PASS #3785 5.000 | | 03/20/2022 | VARIOUS | | 123,528 | 123,528 | 120,363 | 121,042 | 0 | 2,486 | 0 | 2,486 | 0 | 123,528 | 0 | 0 | 0 | 1,030 | 11/20/2035 | 1.A |
| 36202E-XT-1 | GNMA II PASS #4290 5.500 | | 03/20/2022 | VARIOUS | | 19,150 | 19,150 | 19,070 | 19,060 | 0 | 90 | 0 | 90 | 0 | 19,150 | 0 | 0 | 0 | 163 | 11/20/2038 | 1.A |
| 36176S-SV-3 | GNMA PASS TH #0074832 3.500 | | 03/15/2022 | VARIOUS | | 98,172 | 98,172 | 102,606 | 103,045 | 0 | (4,873) | 0 | (4,873) | 0 | 98,172 | 0 | 0 | 0 | 572 | 04/15/2042 | 1.A |
| 36176J-GJ-3 | GNMA PASS TH #00767301 3.500 | | 03/15/2022 | VARIOUS | | 103,143 | 103,143 | 107,801 | 109,099 | 0 | (5,955) | 0 | (5,955) | 0 | 103,143 | 0 | 0 | 0 | 601 | 04/15/2042 | 1.A |
| 36176X-FR-5 | GNMA PASS TH #00778976 3.500 | | 03/15/2022 | VARIOUS | | 55,348 | 55,348 | 58,106 | 59,549 | 0 | (4,201) | 0 | (4,201) | 0 | 55,348 | 0 | 0 | 0 | 376 | 03/15/2042 | 1.A |
| 36208F-JZ-4 | GNMA PASS TH #449480 7.500 | | 03/15/2022 | VARIOUS | | 3,291 | 3,291 | 3,375 | 3,347 | 0 | (56) | 0 | (56) | 0 | 3,291 | 0 | 0 | 0 | 41 | 10/15/2027 | 1.A |
| 36209G-RV-1 | GNMA PASS TH #471300 6.000 | | 03/15/2022 | VARIOUS | | 2,743 | 2,743 | 2,679 | 2,687 | 0 | 55 | 0 | 55 | 0 | 2,743 | 0 | 0 | 0 | 26 | 01/15/2032 | 1.A |
| 36209Y-TV-0 | GNMA PASS TH #485764 6.000 | | 03/15/2022 | VARIOUS | | 4,059 | 4,059 | 4,046 | 4,046 | 0 | 13 | 0 | 13 | 0 | 4,059 | 0 | 0 | 0 | 46 | 09/15/2031 | 1.A |
| 36210N-RP-6 | GNMA PASS TH #497394 6.000 | | 03/15/2022 | VARIOUS | | 1,524 | 1,524 | 1,493 | 1,494 | 0 | 31 | 0 | 31 | 0 | 1,524 | 0 | 0 | 0 | 15 | 01/15/2029 | 1.A |
| 36212N-AM-9 | GNMA PASS TH #538312 6.000 | | 03/15/2022 | VARIOUS | | 26,676 | 26,676 | 26,344 | 26,316 | 0 | 360 | 0 | 360 | 0 | 26,676 | 0 | 0 | 0 | 372 | 02/15/2032 | 1.A |
| 36213A-CE-2 | GNMA PASS TH #548269 6.000 | | 03/15/2022 | VARIOUS | | 693 | 693 | 686 | 686 | 0 | 7 | 0 | 7 | 0 | 693 | 0 | 0 | 0 | 7 | 02/15/2032 | 1.A |
| 36213C-U4-0 | GNMA PASS TH #550603 5.000 | | 03/15/2022 | VARIOUS | | 17,076 | 17,076 | 16,879 | 16,900 | 0 | 176 | 0 | 176 | 0 | 17,076 | 0 | 0 | 0 | 200 | 08/15/2035 | 1.A |
| 36213C-YY-0 | GNMA PASS TH #550727 5.000 | | 03/15/2022 | VARIOUS | | 48,529 | 48,529 | 47,761 | 47,918 | 0 | 610 | 0 | 610 | 0 | 48,529 | 0 | 0 | 0 | 409 | 11/15/2035 | 1.A |
| 36213D-Z4-3 | GNMA PASS TH #551663 6.000 | | 03/15/2022 | VARIOUS | | 1,493 | 1,493 | 1,488 | 1,488 | 0 | 5 | 0 | 5 | 0 | 1,493 | 0 | 0 | 0 | 15 | 09/15/2031 | 1.A |
| 36213E-B9-6 | GNMA PASS TH #551864 6.000 | | 03/15/2022 | VARIOUS | | 877 | 877 | 861 | 861 | 0 | 17 | 0 | 17 | 0 | 877 | 0 | 0 | 0 | 9 | 11/15/2031 | 1.A |
| 36213E-PU-4 | GNMA PASS TH #552235 6.000 | | 03/15/2022 | VARIOUS | | 501 | 501 | 489 | 488 | 0 | 13 | 0 | 13 | 0 | 501 | 0 | 0 | 0 | 5 | 12/15/2031 | 1.A |
| 36213E-PY-6 | GNMA PASS TH #552239 6.000 | | 03/15/2022 | VARIOUS | | 1,781 | 1,781 | 1,745 | 1,743 | 0 | 39 | 0 | 39 | 0 | 1,781 | 0 | 0 | 0 | 18 | 12/15/2031 | 1.A |
| 36213E-UH-7 | GNMA PASS TH #552384 6.000 | | 03/15/2022 | VARIOUS | | 437 | 437 | 424 | 419 | 0 | 18 | 0 | 18 | 0 | 437 | 0 | 0 | 0 | 4 | 02/15/2032 | 1.A |
| 36213E-UL-8 | GNMA PASS TH #552387 6.500 | | 03/15/2022 | VARIOUS | | 8,031 | 8,031 | 8,489 | 8,532 | 0 | (501) | 0 | (501) | 0 | 8,031 | 0 | 0 | 0 | 114 | 02/15/2032 | 1.A |
| 36213E-YG-5 | GNMA PASS TH #552511 6.500 | | 03/15/2022 | VARIOUS | | 2,888 | 2,888 | 3,053 | 3,088 | 0 | (199) | 0 | (199) | 0 | 2,888 | 0 | 0 | 0 | 31 | 04/15/2032 | 1.A |
| 36213F-QS-5 | GNMA PASS TH #553165 6.000 | | 03/15/2022 | VARIOUS | | 6,313 | 6,313 | 6,630 | 6,572 | 0 | (259) | 0 | (259) | 0 | 6,313 | 0 | 0 | 0 | 63 | 04/15/2033 | 1.A |
| 36213F-WW-9 | GNMA PASS TH #553361 5.500 | | 03/15/2022 | VARIOUS | | 12,879 | 12,879 | 12,781 | 12,807 | 0 | 72 | 0 | 72 | 0 | 12,879 | 0 | 0 | 0 | 117 | 07/15/2033 | 1.A |
| 36213G-U5-8 | GNMA PASS TH #554204 6.000 | | 03/15/2022 | VARIOUS | | 514 | 514 | 504 | 503 | 0 | 10 | 0 | 10 | 0 | 514 | 0 | 0 | 0 | 5 | 12/15/2031 | 1.A |
| 36213U-YC-8 | GNMA PASS TH #565107 6.000 | | 03/15/2022 | VARIOUS | | 9,113 | 9,113 | 9,289 | 9,242 | 0 | (130) | 0 | (130) | 0 | 9,113 | 0 | 0 | 0 | 94 | 10/15/2032 | 1.A |
| 36213X-2H-6 | GNMA PASS TH #567876 6.000 | | 03/15/2022 | VARIOUS | | 2,117 | 2,117 | 2,146 | 2,150 | 0 | (33) | 0 | (33) | 0 | 2,117 | 0 | 0 | 0 | 21 | 10/15/2032 | 1.A |
| 362000-LQ-5 | GNMA PASS TH #569235 6.000 | | 03/15/2022 | VARIOUS | | 2,781 | 2,781 | 2,835 | 2,854 | 0 | (73) | 0 | (73) | 0 | 2,781 | 0 | 0 | 0 | 28 | 03/15/2032 | 1.A |
| 362000-WM-2 | GNMA PASS TH #569552 6.000 | | 03/15/2022 | VARIOUS | | 5,886 | 5,886 | 5,880 | 5,880 | 0 | 6 | 0 | 6 | 0 | 5,886 | 0 | 0 | 0 | 45 | 01/15/2032 | 1.A |
| 362000-W6-7 | GNMA PASS TH #569569 6.000 | | 03/15/2022 | VARIOUS | | 11,392 | 11,392 | 11,078 | 11,075 | 0 | 316 | 0 | 316 | 0 | 11,392 | 0 | 0 | 0 | 77 | 01/15/2032 | 1.A |
| 36200R-WR-9 | GNMA PASS TH #570456 6.000 | | 03/15/2022 | VARIOUS | | 3,033 | 3,033 | 3,044 | 3,043 | 0 | (10) | 0 | (10) | 0 | 3,033 | 0 | 0 | 0 | 30 | 11/15/2031 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 36200S-AG-5 | GNMA PASS TH #570707 6.000 | | 03/15/2022 | VARIOUS | | 1,023 | 1,023 | 1,008 | 1,012 | 0 | 11 | 0 | 11 | 0 | 1,023 | 0 | 0 | 0 | 10 | 12/15/2031 | 1.A |
| 36200S-BH-2 | GNMA PASS TH #570740 6.000 | | 03/15/2022 | VARIOUS | | 2,521 | 2,521 | 2,474 | 2,483 | 0 | 38 | 0 | 38 | 0 | 2,521 | 0 | 0 | 0 | 25 | 01/15/2032 | 1.A |
| 36200S-WM-8 | GNMA PASS TH #571352 6.000 | | 03/15/2022 | VARIOUS | | 679 | 679 | 663 | 661 | 0 | 17 | 0 | 17 | 0 | 679 | 0 | 0 | 0 | 7 | 12/15/2031 | 1.A |
| 36200W-BU-4 | GNMA PASS TH #574351 6.000 | | 03/15/2022 | VARIOUS | | 4,121 | 4,121 | 4,067 | 4,069 | 0 | 52 | 0 | 52 | 0 | 4,121 | 0 | 0 | 0 | 53 | 01/15/2032 | 1.A |
| 36200W-T6-8 | GNMA PASS TH #574873 6.000 | | 03/15/2022 | VARIOUS | | 5,710 | 5,710 | 5,630 | 5,629 | 0 | 80 | 0 | 80 | 0 | 5,710 | 0 | 0 | 0 | 60 | 12/15/2031 | 1.A |
| 36200X-E6-2 | GNMA PASS TH #575357 6.000 | | 03/15/2022 | VARIOUS | | 5,625 | 5,625 | 5,597 | 5,596 | 0 | 29 | 0 | 29 | 0 | 5,625 | 0 | 0 | 0 | 56 | 12/15/2031 | 1.A |
| 36200X-XP-9 | GNMA PASS TH #575886 6.000 | | 03/15/2022 | VARIOUS | | 4,236 | 4,236 | 4,174 | 4,177 | 0 | 59 | 0 | 59 | 0 | 4,236 | 0 | 0 | 0 | 43 | 12/15/2031 | 1.A |
| 36200X-YB-9 | GNMA PASS TH #575906 6.000 | | 03/15/2022 | VARIOUS | | 638 | 638 | 630 | 628 | 0 | 10 | 0 | 10 | 0 | 638 | 0 | 0 | 0 | 6 | 01/15/2032 | 1.A |
| 36201A-NV-6 | GNMA PASS TH #577404 6.000 | | 03/15/2022 | VARIOUS | | 4,573 | 4,573 | 4,512 | 4,511 | 0 | 62 | 0 | 62 | 0 | 4,573 | 0 | 0 | 0 | 46 | 12/15/2031 | 1.A |
| 36201A-PS-1 | GNMA PASS TH #577433 6.000 | | 03/15/2022 | VARIOUS | | 6,004 | 6,004 | 5,981 | 5,980 | 0 | 24 | 0 | 24 | 0 | 6,004 | 0 | 0 | 0 | 60 | 02/15/2032 | 1.A |
| 36201A-SW-9 | GNMA PASS TH #577533 6.000 | | 03/15/2022 | VARIOUS | | 1,172 | 1,172 | 1,157 | 1,153 | 0 | 19 | 0 | 19 | 0 | 1,172 | 0 | 0 | 0 | 12 | 01/15/2032 | 1.A |
| 36201A-XN-3 | GNMA PASS TH #577685 6.000 | | 03/15/2022 | VARIOUS | | 1,803 | 1,803 | 1,838 | 1,851 | 0 | (48) | 0 | (48) | 0 | 1,803 | 0 | 0 | 0 | 18 | 10/15/2032 | 1.A |
| 36201A-3T-3 | GNMA PASS TH #577810 6.000 | | 03/15/2022 | VARIOUS | | 2,432 | 2,432 | 2,387 | 2,386 | 0 | 46 | 0 | 46 | 0 | 2,432 | 0 | 0 | 0 | 25 | 01/15/2032 | 1.A |
| 36201B-RQ-1 | GNMA PASS TH #578395 6.000 | | 03/15/2022 | VARIOUS | | 2,925 | 2,925 | 2,966 | 2,988 | 0 | (64) | 0 | (64) | 0 | 2,925 | 0 | 0 | 0 | 29 | 10/15/2032 | 1.A |
| 36201B-RT-5 | GNMA PASS TH #578398 6.000 | | 03/15/2022 | VARIOUS | | 2,687 | 2,687 | 2,739 | 2,764 | 0 | (77) | 0 | (77) | 0 | 2,687 | 0 | 0 | 0 | 27 | 10/15/2032 | 1.A |
| 36201C-JW-5 | GNMA PASS TH #579077 6.000 | | 03/15/2022 | VARIOUS | | 8,280 | 8,280 | 8,158 | 8,148 | 0 | 132 | 0 | 132 | 0 | 8,280 | 0 | 0 | 0 | 118 | 12/15/2031 | 1.A |
| 36201C-KF-0 | GNMA PASS TH #579094 6.000 | | 03/15/2022 | VARIOUS | | 1,182 | 1,182 | 1,164 | 1,162 | 0 | 20 | 0 | 20 | 0 | 1,182 | 0 | 0 | 0 | 12 | 12/15/2031 | 1.A |
| 36201C-LA-0 | GNMA PASS TH #579121 6.000 | | 03/15/2022 | VARIOUS | | 5,417 | 5,417 | 5,342 | 5,343 | 0 | 74 | 0 | 74 | 0 | 5,417 | 0 | 0 | 0 | 54 | 01/15/2032 | 1.A |
| 36201C-LZ-5 | GNMA PASS TH #579144 6.000 | | 03/15/2022 | VARIOUS | | 169 | 169 | 164 | 163 | 0 | 6 | 0 | 6 | 0 | 169 | 0 | 0 | 0 | 2 | 01/15/2032 | 1.A |
| 36201C-YP-3 | GNMA PASS TH #579518 6.000 | | 03/15/2022 | VARIOUS | | 30,416 | 30,416 | 29,499 | 29,384 | 0 | 1,032 | 0 | 1,032 | 0 | 30,416 | 0 | 0 | 0 | 444 | 02/15/2032 | 1.A |
| 36201E-M7-2 | GNMA PASS TH #580982 6.000 | | 03/15/2022 | VARIOUS | | 2,789 | 2,789 | 2,747 | 2,749 | 0 | 40 | 0 | 40 | 0 | 2,789 | 0 | 0 | 0 | 28 | 02/15/2032 | 1.A |
| 36201F-XP-7 | GNMA PASS TH #582186 6.000 | | 03/15/2022 | VARIOUS | | 1,346 | 1,346 | 1,332 | 1,331 | 0 | 15 | 0 | 15 | 0 | 1,346 | 0 | 0 | 0 | 14 | 01/15/2032 | 1.A |
| 36201F-5T-0 | GNMA PASS TH #582358 6.000 | | 03/15/2022 | VARIOUS | | 42,385 | 42,385 | 42,979 | 43,180 | 0 | (795) | 0 | (795) | 0 | 42,385 | 0 | 0 | 0 | 590 | 10/15/2032 | 1.A |
| 36201F-5U-7 | GNMA PASS TH #582359 6.000 | | 03/15/2022 | VARIOUS | | 12,569 | 12,569 | 12,746 | 12,774 | 0 | (205) | 0 | (205) | 0 | 12,569 | 0 | 0 | 0 | 126 | 10/15/2032 | 1.A |
| 36201G-TK-1 | GNMA PASS TH #582954 6.000 | | 03/15/2022 | VARIOUS | | 1,925 | 1,925 | 1,915 | 1,914 | 0 | 10 | 0 | 10 | 0 | 1,925 | 0 | 0 | 0 | 19 | 02/15/2032 | 1.A |
| 36201H-2U-6 | GNMA PASS TH #584087 6.000 | | 03/15/2022 | VARIOUS | | 1,368 | 1,368 | 1,395 | 1,407 | 0 | (39) | 0 | (39) | 0 | 1,368 | 0 | 0 | 0 | 14 | 10/15/2032 | 1.A |
| 36201H-2W-2 | GNMA PASS TH #584089 6.000 | | 03/15/2022 | VARIOUS | | 1,306 | 1,306 | 1,331 | 1,335 | 0 | (29) | 0 | (29) | 0 | 1,306 | 0 | 0 | 0 | 13 | 10/15/2032 | 1.A |
| 36201M-FN-7 | GNMA PASS TH #587073 6.000 | | 03/15/2022 | VARIOUS | | 2,423 | 2,423 | 2,406 | 2,405 | 0 | 17 | 0 | 17 | 0 | 2,423 | 0 | 0 | 0 | 23 | 05/15/2032 | 1.A |
| 36201N-M4-9 | GNMA PASS TH #588179 6.000 | | 03/15/2022 | VARIOUS | | 6,712 | 6,712 | 6,983 | 6,961 | 0 | (249) | 0 | (249) | 0 | 6,712 | 0 | 0 | 0 | 67 | 01/15/2033 | 1.A |
| 36201S-XE-4 | GNMA PASS TH #592077 5.000 | | 03/15/2022 | VARIOUS | | 1,896 | 1,896 | 1,895 | 1,894 | 0 | 2 | 0 | 2 | 0 | 1,896 | 0 | 0 | 0 | 15 | 08/15/2033 | 1.A |
| 36201V-AE-2 | GNMA PASS TH #594105 4.500 | | 03/15/2022 | VARIOUS | | 19,752 | 19,752 | 18,704 | 19,174 | 0 | 578 | 0 | 578 | 0 | 19,752 | 0 | 0 | 0 | 148 | 09/15/2033 | 1.A |
| 36201V-AF-9 | GNMA PASS TH #594106 4.500 | | 03/15/2022 | VARIOUS | | 2,276 | 2,276 | 2,157 | 2,206 | 0 | 70 | 0 | 70 | 0 | 2,276 | 0 | 0 | 0 | 17 | 09/15/2033 | 1.A |
| 36201V-VN-9 | GNMA PASS TH #594721 4.500 | | 03/15/2022 | VARIOUS | | 3,608 | 3,608 | 3,637 | 3,619 | 0 | (10) | 0 | (10) | 0 | 3,608 | 0 | 0 | 0 | 27 | 07/15/2033 | 1.A |
| 36200A-BA-6 | GNMA PASS TH #595033 6.000 | | 03/15/2022 | VARIOUS | | 1,400 | 1,400 | 1,428 | 1,444 | 0 | (44) | 0 | (44) | 0 | 1,400 | 0 | 0 | 0 | 14 | 10/15/2032 | 1.A |
| 36200E-BQ-3 | GNMA PASS TH #598647 5.500 | | 03/15/2022 | VARIOUS | | 10,794 | 10,794 | 11,037 | 11,036 | 0 | (242) | 0 | (242) | 0 | 10,794 | 0 | 0 | 0 | 101 | 04/15/2033 | 1.A |
| 36200E-B6-7 | GNMA PASS TH #598661 5.000 | | 03/15/2022 | VARIOUS | | 15,148 | 15,148 | 15,409 | 15,284 | 0 | (136) | 0 | (136) | 0 | 15,148 | 0 | 0 | 0 | 125 | 05/15/2033 | 1.A |
| 36200E-CQ-2 | GNMA PASS TH #598679 5.500 | | 03/15/2022 | VARIOUS | | 2,327 | 2,327 | 2,384 | 2,372 | 0 | (45) | 0 | (45) | 0 | 2,327 | 0 | 0 | 0 | 21 | 05/15/2033 | 1.A |
| 36200E-DL-2 | GNMA PASS TH #598707 5.000 | | 03/15/2022 | VARIOUS | | 3,915 | 3,915 | 3,918 | 3,915 | 0 | 0 | 0 | 0 | 0 | 3,915 | 0 | 0 | 0 | 33 | 07/15/2033 | 1.A |
| 36200E-D5-7 | GNMA PASS TH #598724 4.500 | | 03/15/2022 | VARIOUS | | 35,877 | 35,877 | 36,152 | 35,994 | 0 | (117) | 0 | (117) | 0 | 35,877 | 0 | 0 | 0 | 338 | 07/15/2033 | 1.A |
| 36200M-QW-6 | GNMA PASS TH #604469 4.500 | | 03/15/2022 | VARIOUS | | 20,111 | 20,111 | 18,559 | 19,195 | 0 | 916 | 0 | 916 | 0 | 20,111 | 0 | 0 | 0 | 150 | 07/15/2033 | 1.A |
| 36200M-RT-2 | GNMA PASS TH #604498 4.500 | | 03/15/2022 | VARIOUS | | 34,283 | 34,283 | 34,427 | 34,342 | 0 | (59) | 0 | (59) | 0 | 34,283 | 0 | 0 | 0 | 228 | 07/15/2033 | 1.A |
| 36200M-T7-8 | GNMA PASS TH #604574 4.500 | | 03/15/2022 | VARIOUS | | 31,562 | 31,562 | 31,384 | 31,436 | 0 | 126 | 0 | 126 | 0 | 31,562 | 0 | 0 | 0 | 203 | 08/15/2033 | 1.A |
| 36200M-VM-2 | GNMA PASS TH #604620 4.500 | | 03/15/2022 | VARIOUS | | 44,615 | 44,615 | 42,194 | 43,147 | 0 | 1,468 | 0 | 1,468 | 0 | 44,615 | 0 | 0 | 0 | 349 | 09/15/2033 | 1.A |
| 36200M-WA-7 | GNMA PASS TH #604641 4.500 | | 03/15/2022 | VARIOUS | | 2,741 | 2,741 | 2,581 | 2,641 | 0 | 100 | 0 | 100 | 0 | 2,741 | 0 | 0 | 0 | 21 | 09/15/2033 | 1.A |
| 36200M-3K-7 | GNMA PASS TH #604802 4.500 | | 03/15/2022 | VARIOUS | | 3,154 | 3,154 | 2,987 | 3,064 | 0 | 91 | 0 | 91 | 0 | 3,154 | 0 | 0 | 0 | 24 | 11/15/2033 | 1.A |
| 36200N-RJ-2 | GNMA PASS TH #605389 5.000 | | 03/15/2022 | VARIOUS | | 9,137 | 9,137 | 9,027 | 9,044 | 0 | 93 | 0 | 93 | 0 | 9,137 | 0 | 0 | 0 | 75 | 04/15/2034 | 1.A |
| 36290R-QZ-9 | GNMA PASS TH #615272 4.500 | | 03/15/2022 | VARIOUS | | 22,679 | 22,679 | 22,849 | 22,745 | 0 | (66) | 0 | (66) | 0 | 22,679 | 0 | 0 | 0 | 219 | 07/15/2033 | 1.A |
| 36290R-Q2-2 | GNMA PASS TH #615273 4.500 | | 03/15/2022 | VARIOUS | | 6,708 | 6,708 | 6,758 | 6,732 | 0 | (25) | 0 | (25) | 0 | 6,708 | 0 | 0 | 0 | 50 | 07/15/2033 | 1.A |
| 36290R-T4-5 | GNMA PASS TH #615371 4.500 | | 03/15/2022 | VARIOUS | | 7,382 | 7,382 | 7,425 | 7,399 | 0 | (17) | 0 | (17) | 0 | 7,382 | 0 | 0 | 0 | 39 | 07/15/2033 | 1.A |
| 36290R-YE-7 | GNMA PASS TH #615509 4.500 | | 03/15/2022 | VARIOUS | | 20,753 | 20,753 | 19,181 | 19,840 | 0 | 914 | 0 | 914 | 0 | 20,753 | 0 | 0 | 0 | 134 | 08/15/2033 | 1.A |
| 36290R-YM-9 | GNMA PASS TH #615516 4.500 | | 03/15/2022 | VARIOUS | | 3,028 | 3,028 | 2,867 | 2,935 | 0 | 93 | 0 | 93 | 0 | 3,028 | 0 | 0 | 0 | 23 | 09/15/2033 | 1.A |
| 36290R-ZJ-5 | GNMA PASS TH #615545 4.500 | | 03/15/2022 | VARIOUS | | 29,192 | 29,192 | 27,298 | 27,986 | 0 | 1,206 | 0 | 1,206 | 0 | 29,192 | 0 | 0 | 0 | 170 | 09/15/2033 | 1.A |
| 36290R-4Y-6 | GNMA PASS TH #615639 4.500 | | 03/15/2022 | VARIOUS | | 2,554 | 2,554 | 2,415 | 2,469 | 0 | 86 | 0 | 86 | 0 | 2,554 | 0 | 0 | 0 | 19 | 09/15/2033 | 1.A |
| 36290R-5E-9 | GNMA PASS TH #615645 4.500 | | 03/15/2022 | VARIOUS | | 1,542 | 1,542 | 1,426 | 1,474 | 0 | 69 | 0 | 69 | 0 | 1,542 | 0 | 0 | 0 | 12 | 09/15/2033 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 36290X-JW-1 | GNMA PASS TH #620477 4.500 | | 03/15/2022 | VARIOUS | | 5,313 | 5,313 | 5,044 | 5,160 | 0 | 154 | 0 | 154 | 0 | 5,313 | 0 | 0 | 0 | 40 | 08/15/2033 | 1.A |
| 36290X-PJ-3 | GNMA PASS TH #620625 4.500 | | 03/15/2022 | VARIOUS | | 8,127 | 8,127 | 7,716 | 7,922 | 0 | 205 | 0 | 205 | 0 | 8,127 | 0 | 0 | 0 | 61 | 09/15/2033 | 1.A |
| 36290X-QX-1 | GNMA PASS TH #620670 4.500 | | 03/15/2022 | VARIOUS | | 2,230 | 2,230 | 2,111 | 2,159 | 0 | 71 | 0 | 71 | 0 | 2,230 | 0 | 0 | 0 | 17 | 09/15/2033 | 1.A |
| 36291Q-BW-3 | GNMA PASS TH #634653 5.000 | | 03/15/2022 | VARIOUS | | 10,692 | 10,692 | 10,867 | 10,809 | 0 | (117) | 0 | (117) | 0 | 10,692 | 0 | 0 | 0 | 89 | 12/15/2034 | 1.A |
| 36291R-RF-1 | GNMA PASS TH #635986 5.000 | | 03/15/2022 | VARIOUS | | 2,124 | 2,124 | 2,159 | 2,147 | 0 | (23) | 0 | (23) | 0 | 2,124 | 0 | 0 | 0 | 18 | 12/15/2034 | 1.A |
| 36291R-2G-6 | GNMA PASS TH #636275 5.000 | | 03/15/2022 | VARIOUS | | 3,047 | 3,047 | 3,010 | 3,022 | 0 | 25 | 0 | 25 | 0 | 3,047 | 0 | 0 | 0 | 26 | 03/15/2035 | 1.A |
| 36291S-VW-7 | GNMA PASS TH #637029 5.000 | | 03/15/2022 | VARIOUS | | 30,975 | 30,975 | 31,481 | 31,352 | 0 | (376) | 0 | (376) | 0 | 30,975 | 0 | 0 | 0 | 360 | 12/15/2034 | 1.A |
| 36292F-S2-4 | GNMA PASS TH #647737 5.000 | | 03/15/2022 | VARIOUS | | 1,727 | 1,727 | 1,707 | 1,708 | 0 | 18 | 0 | 18 | 0 | 1,727 | 0 | 0 | 0 | 15 | 08/15/2035 | 1.A |
| 36292H-S6-1 | GNMA PASS TH #649541 5.000 | | 03/15/2022 | VARIOUS | | 1,120 | 1,120 | 1,107 | 1,109 | 0 | 10 | 0 | 10 | 0 | 1,120 | 0 | 0 | 0 | 9 | 11/15/2035 | 1.A |
| 36176E-5W-7 | GNMA PASS TH #764361 3.500 | | 03/15/2022 | VARIOUS | | 82,036 | 82,036 | 85,638 | 87,676 | 0 | (5,639) | 0 | (5,639) | 0 | 82,036 | 0 | 0 | 0 | 246 | 01/15/2042 | 1.A |
| 36176E-6E-6 | GNMA PASS TH #764369 3.500 | | 03/15/2022 | VARIOUS | | 682 | 682 | 712 | 732 | 0 | (50) | 0 | (50) | 0 | 682 | 0 | 0 | 0 | 4 | 01/15/2042 | 1.A |
| 36176Q-NH-3 | GNMA PASS TH #772892 3.500 | | 03/15/2022 | VARIOUS | | 935 | 935 | 976 | 1,006 | 0 | (72) | 0 | (72) | 0 | 935 | 0 | 0 | 0 | 5 | 01/15/2042 | 1.A |
| 36176Q-NT-7 | GNMA PASS TH #772902 3.500 | | 03/15/2022 | VARIOUS | | 1,092 | 1,092 | 1,139 | 1,181 | 0 | (90) | 0 | (90) | 0 | 1,092 | 0 | 0 | 0 | 6 | 01/15/2042 | 1.A |
| 36176Q-NX-8 | GNMA PASS TH #772906 3.500 | | 03/15/2022 | VARIOUS | | 36,958 | 36,958 | 38,580 | 39,115 | 0 | (2,157) | 0 | (2,157) | 0 | 36,958 | 0 | 0 | 0 | 307 | 01/15/2042 | 1.A |
| 36225A-TG-5 | GNMA PASS TH #780551 7.500 | | 03/15/2022 | VARIOUS | | 430 | 430 | 441 | 440 | 0 | (10) | 0 | (10) | 0 | 430 | 0 | 0 | 0 | 5 | 04/15/2027 | 1.A |
| 36225A-YM-6 | GNMA PASS TH #780716 7.500 | | 03/15/2022 | VARIOUS | | 1,186 | 1,186 | 1,215 | 1,212 | 0 | (27) | 0 | (27) | 0 | 1,186 | 0 | 0 | 0 | 15 | 02/15/2028 | 1.A |
| 36241K-BF-4 | GNMA PASS TH #781838 8.000 | | 03/15/2022 | VARIOUS | | 22,972 | 22,972 | 25,064 | 24,212 | 0 | (1,241) | 0 | (1,241) | 0 | 22,972 | 0 | 0 | 0 | 320 | 12/15/2029 | 1.A |
| 36241K-BG-2 | GNMA PASS TH #781839 8.000 | | 03/15/2022 | VARIOUS | | 14,885 | 14,885 | 16,113 | 15,190 | 0 | (305) | 0 | (305) | 0 | 14,885 | 0 | 0 | 0 | 186 | 06/15/2025 | 1.A |
| 36241K-BL-1 | GNMA PASS TH #781843 6.500 | | 03/15/2022 | VARIOUS | | 17,310 | 17,310 | 18,257 | 17,801 | 0 | (491) | 0 | (491) | 0 | 17,310 | 0 | 0 | 0 | 187 | 11/15/2028 | 1.A |
| 36241K-BM-9 | GNMA PASS TH #781844 6.500 | | 03/15/2022 | VARIOUS | | 228,924 | 228,924 | 241,032 | 238,672 | 0 | (9,748) | 0 | (9,748) | 0 | 228,924 | 0 | 0 | 0 | 2,621 | 03/15/2032 | 1.A |
| 36241K-CT-3 | GNMA PASS TH #781882 7.500 | | 03/15/2022 | VARIOUS | | 17,895 | 17,895 | 19,169 | 18,636 | 0 | (742) | 0 | (742) | 0 | 17,895 | 0 | 0 | 0 | 222 | 03/15/2030 | 1.A |
| 36241K-CU-0 | GNMA PASS TH #781883 7.500 | | 03/15/2022 | VARIOUS | | 17,606 | 17,606 | 18,857 | 18,390 | 0 | (784) | 0 | (784) | 0 | 17,606 | 0 | 0 | 0 | 251 | 03/15/2030 | 1.A |
| 36241K-CV-8 | GNMA PASS TH #781884 7.500 | | 03/15/2022 | VARIOUS | | 26,153 | 26,153 | 28,019 | 27,367 | 0 | (1,213) | 0 | (1,213) | 0 | 26,153 | 0 | 0 | 0 | 343 | 04/15/2030 | 1.A |
| 36241K-DH-8 | GNMA PASS TH #781904 5.000 | | 03/15/2022 | VARIOUS | | 201,310 | 201,310 | 198,123 | 198,758 | 0 | 2,552 | 0 | 2,552 | 0 | 201,310 | 0 | 0 | 0 | 1,695 | 04/15/2035 | 1.A |
| 38375B-ZA-3 | GNR 2012-H27 HA CMO 2.000 | | 01/20/2022 | PAID ON PRINCIPAL | | 29,451 | 29,451 | 30,190 | 29,770 | 0 | (319) | 0 | (319) | 0 | 29,451 | 0 | 0 | 0 | 49 | 11/20/2062 | 1.A |
| 38375B-G2-2 | GNR 2013-H03 HA CMO 1.750 | | 03/20/2022 | VARIOUS | | 234 | 234 | 234 | 234 | 0 | 0 | 0 | 0 | 0 | 234 | 0 | 0 | 0 | 1 | 12/20/2062 | 1.A |
| 38375B-R5-3 | GNR 2013-H07 LA CMO 1.650 | | 01/20/2022 | PAID ON PRINCIPAL | | 42,191 | 42,191 | 41,861 | 42,151 | 0 | 40 | 0 | 40 | 0 | 42,191 | 0 | 0 | 0 | 58 | 03/20/2063 | 1.A |
| 38375U-JP-6 | GNR 2014-H12 KA CMO 2.750 | | 03/20/2022 | VARIOUS | | 458,000 | 458,000 | 460,111 | 457,713 | 0 | 287 | 0 | 287 | 0 | 458,000 | 0 | 0 | 0 | 2,186 | 05/20/2064 | 1.A |
| 38376R-GY-6 | GNR 2015-H22 GA CMO 2.000 | | 03/20/2022 | VARIOUS | | 1,207,761 | 1,207,761 | 1,164,640 | 1,184,755 | 0 | 23,006 | 0 | 23,006 | 0 | 1,207,761 | 0 | 0 | 0 | 3,804 | 09/20/2065 | 1.A |
| 38376R-ML-7 | GNR 2015-H32 KA CMO 2.700 | | 03/20/2022 | VARIOUS | | 666,411 | 666,411 | 662,116 | 665,215 | 0 | 1,196 | 0 | 1,196 | 0 | 666,411 | 0 | 0 | 0 | 2,987 | 12/20/2065 | 1.A |
| 36225C-PC-4 | G2 (ARM) #80418 2.000 | | 03/20/2022 | VARIOUS | | 609 | 609 | 611 | 604 | 0 | 5 | 0 | 5 | 0 | 609 | 0 | 0 | 0 | 2 | 06/20/2030 | 1.A |
| 36202K-6Z-3 | G2 (ARM) #8988 1.750 | | 03/20/2022 | VARIOUS | | 3,625 | 3,625 | 3,633 | 3,613 | 0 | 12 | 0 | 12 | 0 | 3,625 | 0 | 0 | 0 | 14 | 10/20/2026 | 1.A |
| 38378N-EW-9 | GNR 2013-162 A (PROJEC 2.750 | | 03/16/2022 | VARIOUS | | 199,361 | 199,361 | 196,932 | 198,132 | 0 | 1,230 | 0 | 1,230 | 0 | 199,361 | 0 | 0 | 0 | 605 | 09/16/2046 | 1.A |
| 38378X-P6-2 | GNR 2014-166 PL (PROJE 2.500 | | 03/16/2022 | VARIOUS | | 72,793 | 72,793 | 72,815 | 72,781 | 0 | 11 | 0 | 11 | 0 | 72,793 | 0 | 0 | 0 | 393 | 05/16/2055 | 1.A |
| 38378Y-S8-3 | GNR 2014-34 PA (PROJEC 2.471 | | 03/16/2022 | VARIOUS | | 191,496 | 191,496 | 192,267 | 191,901 | 0 | (405) | 0 | (405) | 0 | 191,496 | 0 | 0 | 0 | 1,119 | 09/16/2053 | 1.A |
| 38378N-5Q-2 | GNR 2014-77 AD (PROJEC 2.750 | | 03/16/2022 | VARIOUS | | 194,267 | 194,267 | 195,845 | 195,790 | 0 | (1,524) | 0 | (1,524) | 0 | 194,267 | 0 | 0 | 0 | 1,222 | 12/16/2047 | 1.A |
| 38379K-H5-0 | GNR 2015-130 AH (PROJE 2.900 | | 03/16/2022 | VARIOUS | | 655,901 | 655,901 | 671,479 | 659,461 | 0 | (3,559) | 0 | (3,559) | 0 | 655,901 | 0 | 0 | 0 | 1,779 | 08/16/2047 | 1.A |
| 38379K-PV-4 | GNR 2015-70 AB (PROJEC 2.300 | | 03/16/2022 | VARIOUS | | 539,038 | 539,038 | 533,984 | 536,792 | 0 | 2,246 | 0 | 2,246 | 0 | 539,038 | 0 | 0 | 0 | 2,093 | 11/16/2048 | 1.A |
| 38379K-RM-2 | GNR 2015-86 AC (PROJEC 2.650 | | 03/16/2022 | VARIOUS | | 85,930 | 85,930 | 86,460 | 86,091 | 0 | (161) | 0 | (161) | 0 | 85,930 | 0 | 0 | 0 | 380 | 03/16/2050 | 1.A |
| 38379R-5R-0 | GNR 2017-145A (PROJECT 2.700 | | 03/16/2022 | VARIOUS | | 30,698 | 30,698 | 30,689 | 30,679 | 0 | 19 | 0 | 19 | 0 | 30,698 | 0 | 0 | 0 | 138 | 10/16/2051 | 1.A |
| 38379R-ZM-8 | GNR 2017-90 AB (PROJEC 2.600 | | 03/16/2022 | VARIOUS | | 726,511 | 726,511 | 721,289 | 723,560 | 0 | 2,951 | 0 | 2,951 | 0 | 726,511 | 0 | 0 | 0 | 1,921 | 07/16/2057 | 1.A |
| 38380M-BX-8 | GNR 2018-98 A (PROJECT 3.000 | | 03/16/2022 | VARIOUS | | 289,029 | 289,029 | 289,018 | 288,850 | 0 | 179 | 0 | 179 | 0 | 289,029 | 0 | 0 | 0 | 949 | 10/16/2050 | 1.A |
| 38380M-ZX-2 | GNR 2019-2 AE (PROJECT 3.250 | | 03/16/2022 | VARIOUS | | 419,548 | 419,548 | 412,632 | 415,795 | 0 | 3,752 | 0 | 3,752 | 0 | 419,548 | 0 | 0 | 0 | 3,229 | 03/16/2059 | 1.A |
| 83162C-TV-5 | SBAP 2011-20B 1 4.220 | | 02/01/2022 | PAID ON PRINCIPAL | | 279,328 | 279,328 | 279,328 | 278,490 | 0 | 838 | 0 | 838 | 0 | 279,328 | 0 | 0 | 0 | 5,894 | 02/01/2031 | 1.A |
| 83162C-UR-2 | SBAP 2012-20C 1 2.510 | | 03/01/2022 | PAID ON PRINCIPAL | | 791,058 | 791,058 | 791,325 | 789,087 | 0 | 1,971 | 0 | 1,971 | 0 | 791,058 | 0 | 0 | 0 | 10,130 | 03/01/2032 | 1.A |
| 83162C-WK-5 | SBAP 2014-20G 1 2.870 | | 01/01/2022 | PAID ON PRINCIPAL | | 364,622 | 364,622 | 368,199 | 366,019 | 0 | (1,397) | 0 | (1,397) | 0 | 364,622 | 0 | 0 | 0 | 5,590 | 07/01/2034 | 1.A |
| 83162C-XE-8 | SBAP 2015-20H 1 2.820 | | 02/01/2022 | PAID ON PRINCIPAL | | 840,843 | 840,843 | 841,399 | 837,972 | 0 | 2,871 | 0 | 2,871 | 0 | 840,843 | 0 | 0 | 0 | 12,866 | 08/01/2035 | 1.A |
| 83162C-XG-3 | SBAP 2015-20I 1 2.820 | | 03/01/2022 | PAID ON PRINCIPAL | | 1,873,243 | 1,873,243 | 1,873,243 | 1,865,540 | 0 | 7,703 | 0 | 7,703 | 0 | 1,873,243 | 0 | 0 | 0 | 29,650 | 09/01/2035 | 1.A |
| 83162C-XN-8 | SBAP 2016-20A 1 2.780 | | 01/01/2022 | PAID ON PRINCIPAL | | 670,653 | 670,653 | 670,653 | 668,791 | 0 | 1,861 | 0 | 1,861 | 0 | 670,653 | 0 | 0 | 0 | 10,338 | 01/01/2036 | 1.A |
| 83162C-YH-0 | SBAP 2017-20B 1 2.820 | | 02/01/2022 | PAID ON PRINCIPAL | | 1,377,376 | 1,377,376 | 1,383,476 | 1,378,197 | 0 | (821) | 0 | (821) | 0 | 1,377,376 | 0 | 0 | 0 | 21,429 | 02/01/2037 | 1.A |
| 83162C-YU-1 | SBAP 2017-20H 1 2.750 | | 02/01/2022 | PAID ON PRINCIPAL | | 759,257 | 759,257 | 759,257 | 757,583 | 0 | 1,674 | 0 | 1,674 | 0 | 759,257 | 0 | 0 | 0 | 11,126 | 08/01/2037 | 1.A |
| 83162C-ZT-3 | SBAP 2018-10E 1 3.140 | | 03/01/2022 | PAID ON PRINCIPAL | | 143,572 | 143,572 | 143,572 | 143,349 | 0 | 222 | 0 | 222 | 0 | 143,572 | 0 | 0 | 0 | 2,264 | 09/01/2028 | 1.A |
| 83162C-ZP-1 | SBAP 2018-20G 1 3.540 | | 01/01/2022 | PAID ON PRINCIPAL | | 200,564 | 200,564 | 200,282 | 199,630 | 0 | 934 | 0 | 934 | 0 | 200,564 | 0 | 0 | 0 | 3,720 | 07/01/2038 | 1.A |
| 83162C-ZR-7 | SBAP 2018-20H 1 3.580 | | 02/01/2022 | PAID ON PRINCIPAL | | 1,292,948 | 1,292,948 | 1,287,671 | 1,282,627 | 0 | 10,322 | 0 | 10,322 | 0 | 1,292,948 | 0 | 0 | 0 | 25,784 | 08/01/2038 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 |
| 83162C-ZU-0 | SBAP 2018-2OI 1 3.530 | | 03/01/2022 | PAID ON PRINCIPAL | | 1,505,180 | 1,505,180 | 1,502,137 | 1,499,177 | 0 | 6,004 | 0 | 6,004 | 0 | 1,505,180 | 0 | 0 | 0 | 29,356 | 09/01/2038 | 1.A |
| 831641-FB-6 | SBIC 2014-10B 1 3.015 | | 03/10/2022 | PAID ON PRINCIPAL | | 841,017 | 841,017 | 841,017 | 840,663 | 0 | 353 | 0 | 353 | 0 | 841,017 | 0 | 0 | 0 | 12,574 | 09/10/2024 | 1.A |
| 831641-FE-0 | SBIC 2015-10B 1 2.829 | | 03/10/2022 | PAID ON PRINCIPAL | | 1,460,387 | 1,460,387 | 1,460,387 | 1,459,913 | 0 | 474 | 0 | 474 | 0 | 1,460,387 | 0 | 0 | 0 | 20,487 | 09/10/2025 | 1.A |
| 831641-FQ-3 | SBIC 2020-10B 1 1.034 | | 03/10/2022 | PAID ON PRINCIPAL | | 20,279 | 20,279 | 20,279 | 20,274 | 0 | 5 | 0 | 5 | 0 | 20,279 | 0 | 0 | 0 | 104 | 09/10/2030 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 72,993,038 | 72,993,038 | 73,788,418 | 73,006,837 | 0 | (13,799) | 0 | (13,799) | 0 | 72,993,038 | 0 | 0 | 0 | 723,864 | XXX | XXX |
| Bonds - All Other Governments | | | | | | | | | | | | | | | | | | | | | |
| 13509P-DB-6 | CANADA HOUSING TRUST 2.650 | | 03/15/2022 | MATURED | | 6,000,000 | 6,000,000 | 6,072,240 | 6,003,856 | 0 | (3,856) | 0 | (3,856) | 0 | 6,000,000 | 0 | 0 | 0 | 79,500 | 03/15/2022 | 1.A FE |
| 68323A-EA-8 | ONTARIO (PROVINCE OF) 1.350 | | 03/08/2022 | MATURED | | 7,000,000 | 7,000,000 | 6,843,810 | 6,993,481 | 0 | 6,519 | 0 | 6,519 | 0 | 7,000,000 | 0 | 0 | 0 | 47,250 | 03/08/2022 | 1.D FE |
| 092450-4T-2 | UK GILT TREASURY 4.000 | B | 03/07/2022 | MATURED | | 1,903,415 | 1,903,415 | 2,019,318 | 1,975,713 | 0 | (13,707) | 0 | (13,707) | (87,042) | 1,874,963 | 28,452 | 0 | 28,452 | 38,068 | 03/07/2022 | 1.D FE |
| 629592-RN-5 | CANADA NHA PASS THRU P 1.740 | | 03/15/2022 | VARIOUS | | 163,320 | 163,320 | 161,685 | 162,229 | 0 | 1,091 | 0 | 1,091 | 0 | 163,320 | 0 | 0 | 0 | 475 | 01/01/2025 | 1.A FE |
| 62959Z-X6-5 | CANADA NHA PASS THRU P 1.920 | | 03/15/2022 | VARIOUS | | 5,983 | 5,983 | 5,942 | 5,948 | 0 | 36 | 0 | 36 | 0 | 5,983 | 0 | 0 | 0 | 19 | 01/01/2030 | 1.A FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 15,072,719 | 15,072,719 | 15,102,996 | 15,141,226 | 0 | (9,916) | 0 | (9,916) | (87,042) | 15,044,267 | 28,452 | 0 | 28,452 | 165,313 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 246381-DV-6 | DELAWARE GENERAL OBLIG 4.000 | | 03/22/2022 | REDEEMED | | 6,900,000 | 6,900,000 | 7,099,341 | 6,904,256 | 0 | (4,256) | 0 | (4,256) | 0 | 6,900,000 | 0 | 0 | 0 | 154,100 | 03/01/2032 | 1.A FE |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 6,900,000 | 6,900,000 | 7,099,341 | 6,904,256 | 0 | (4,256) | 0 | (4,256) | 0 | 6,900,000 | 0 | 0 | 0 | 154,100 | XXX | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 021087-TJ-0 | ALPINE SCH DIST GO REF 3.000 | | 03/15/2022 | REDEEMED | | 2,450,000 | 2,450,000 | 2,523,843 | 2,451,737 | 0 | (1,737) | 0 | (1,737) | 0 | 2,450,000 | 0 | 0 | 0 | 36,750 | 03/15/2027 | 1.A FE |
| 041431-NT-0 | ARLINGTON CO GENERAL O 3.750 | | 02/15/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 1,037,490 | 1,000,689 | 0 | (689) | 0 | (689) | 0 | 1,000,000 | 0 | 0 | 0 | 18,750 | 02/15/2034 | 1.A FE |
| 041826-D5-4 | ARLINGTON ISD GENERAL 5.000 | | 03/15/2022 | REDEEMED | | 675,000 | 675,000 | 728,730 | 676,997 | 0 | (1,997) | 0 | (1,997) | 0 | 675,000 | 0 | 0 | 0 | 19,688 | 02/15/2032 | 1.A FE |
| 052430-MV-4 | AUSTIN ISD GENERAL OBL 4.000 | | 03/01/2022 | MAKE WHOLE CALL | | 2,266,180 | 2,000,000 | 2,250,780 | 2,123,770 | 0 | (4,254) | 0 | (4,254) | 0 | 2,119,516 | 0 | (119,516) | (119,516) | 306,180 | 08/01/2036 | 1.A FE |
| 145628-B6-9 | CARROLLTON-FARMERS BRA 5.000 | | 02/15/2022 | REDEEMED | | 500,000 | 500,000 | 583,275 | 501,189 | 0 | (1,189) | 0 | (1,189) | 0 | 500,000 | 0 | 0 | 0 | 12,500 | 02/15/2031 | 1.A FE |
| 145628-B7-7 | CARROLLTON-FARMERS BRA 5.000 | | 02/15/2022 | REDEEMED | | 735,000 | 735,000 | 853,416 | 736,694 | 0 | (1,694) | 0 | (1,694) | 0 | 735,000 | 0 | 0 | 0 | 18,375 | 02/15/2032 | 1.A FE |
| 145628-YY-3 | CARROLLTON-FARMERS BRA 5.000 | | 02/15/2022 | REDEEMED | | 620,000 | 620,000 | 723,261 | 621,475 | 0 | (1,475) | 0 | (1,475) | 0 | 620,000 | 0 | 0 | 0 | 15,500 | 02/15/2031 | 1.A |
| 145628-YZ-0 | CARROLLTON-FARMERS BRA 5.000 | | 02/15/2022 | REDEEMED | | 550,000 | 550,000 | 638,611 | 551,267 | 0 | (1,267) | 0 | (1,267) | 0 | 550,000 | 0 | 0 | 0 | 13,750 | 02/15/2032 | 1.A |
| 145628-ZY-2 | CARROLLTON-FARMERS BRA 5.000 | | 02/15/2022 | REDEEMED | | 240,000 | 240,000 | 279,972 | 240,571 | 0 | (571) | 0 | (571) | 0 | 240,000 | 0 | 0 | 0 | 6,000 | 02/15/2031 | 1.A FE |
| 145628-ZZ-9 | CARROLLTON-FARMERS BRA 5.000 | | 02/15/2022 | REDEEMED | | 255,000 | 255,000 | 296,083 | 255,588 | 0 | (588) | 0 | (588) | 0 | 255,000 | 0 | 0 | 0 | 6,375 | 02/15/2032 | 1.A FE |
| 184540-4L-3 | CLEAR CREEK ISD GO REF 3.250 | | 02/15/2022 | REDEEMED | | 1,750,000 | 1,750,000 | 1,778,088 | 1,750,476 | 0 | (476) | 0 | (476) | 0 | 1,750,000 | 0 | 0 | 0 | 28,438 | 02/15/2029 | 1.A FE |
| 194738-8V-5 | COLLIN CO GENERAL OBLI 5.000 | | 02/15/2022 | REDEEMED | | 1,200,000 | 1,200,000 | 1,373,964 | 1,203,315 | 0 | (3,315) | 0 | (3,315) | 0 | 1,200,000 | 0 | 0 | 0 | 30,000 | 02/15/2032 | 1.A FE |
| 279518-EM-2 | EDEN PRAIRIE GENERAL O 3.500 | | 01/15/2022 | REDEEMED | | 1,025,000 | 1,025,000 | 1,039,196 | 1,025,098 | 0 | (98) | 0 | (98) | 0 | 1,025,000 | 0 | 0 | 0 | 17,938 | 01/15/2030 | 1.A FE |
| 279518-EN-0 | EDEN PRAIRIE GENERAL O 3.500 | | 01/15/2022 | REDEEMED | | 1,060,000 | 1,060,000 | 1,069,763 | 1,060,055 | 0 | (55) | 0 | (55) | 0 | 1,060,000 | 0 | 0 | 0 | 18,550 | 01/15/2031 | 1.A FE |
| 279518-EP-5 | EDEN PRAIRIE GENERAL O 3.500 | | 01/15/2022 | REDEEMED | | 1,100,000 | 1,100,000 | 1,105,049 | 1,100,008 | 0 | (8) | 0 | (8) | 0 | 1,100,000 | 0 | 0 | 0 | 19,250 | 01/15/2032 | 1.A FE |
| 279518-EQ-3 | EDEN PRAIRIE GENERAL O 3.750 | | 01/15/2022 | REDEEMED | | 1,130,000 | 1,130,000 | 1,148,487 | 1,130,131 | 0 | (131) | 0 | (131) | 0 | 1,130,000 | 0 | 0 | 0 | 21,188 | 01/15/2033 | 1.A FE |
| 279518-ER-1 | EDEN PRAIRIE GENERAL O 3.750 | | 01/15/2022 | REDEEMED | | 1,165,000 | 1,165,000 | 1,180,215 | 1,165,099 | 0 | (99) | 0 | (99) | 0 | 1,165,000 | 0 | 0 | 0 | 21,844 | 01/15/2034 | 1.A FE |
| 279518-ES-9 | EDEN PRAIRIE GENERAL O 3.750 | | 01/15/2022 | REDEEMED | | 1,210,000 | 1,210,000 | 1,221,834 | 1,210,064 | 0 | (64) | 0 | (64) | 0 | 1,210,000 | 0 | 0 | 0 | 22,688 | 01/15/2035 | 1.A FE |
| 304081-UE-0 | FAIRFAX GENERAL OBLIGA 3.000 | | 01/15/2022 | REDEEMED | | 4,845,000 | 4,845,000 | 4,779,447 | 4,844,044 | 0 | 956 | 0 | 956 | 0 | 4,845,000 | 0 | 0 | 0 | 72,675 | 01/15/2033 | 1.A FE |
| 388640-P5-7 | GRAPEVINE-COLLEYVILLE 5.000 | | 02/15/2022 | REDEEMED | | 3,470,000 | 3,470,000 | 3,817,868 | 3,469,965 | 0 | 35 | 0 | 35 | 0 | 3,470,000 | 0 | 0 | 0 | 77,622 | 08/15/2031 | 1.A FE |
| 388640-P6-5 | GRAPEVINE-COLLEYVILLE 5.000 | | 02/15/2022 | REDEEMED | | 5,410,000 | 5,410,000 | 5,910,155 | 5,409,931 | 0 | 69 | 0 | 69 | 0 | 5,410,000 | 0 | 0 | 0 | 135,250 | 08/15/2032 | 1.A FE |
| 388640-5L-4 | GRAPEVINE-COLLEYVILLE 5.000 | | 02/15/2022 | REDEEMED | | 2,550,000 | 2,550,000 | 2,770,397 | 2,549,965 | 0 | 35 | 0 | 35 | 0 | 2,550,000 | 0 | 0 | 0 | 63,750 | 08/15/2033 | 1.A FE |
| 528878-VK-4 | LEXINGTON & RICHLAND C 4.000 | | 03/01/2022 | REDEEMED | | 10,000,000 | 10,000,000 | 10,708,300 | 10,013,733 | 0 | (13,733) | 0 | (13,733) | 0 | 10,000,000 | 0 | 0 | 0 | 200,000 | 03/01/2032 | 1.C FE |
| 596697-NR-9 | MIDDLETON-CROSS PLAINS 3.500 | | 03/01/2022 | REDEEMED | | 5,385,000 | 5,385,000 | 5,496,200 | 5,387,074 | 0 | (2,074) | 0 | (2,074) | 0 | 5,385,000 | 0 | 0 | 0 | 94,238 | 03/01/2031 | 1.B FE |
| 596697-NS-7 | MIDDLETON-CROSS PLAINS 3.500 | | 03/01/2022 | REDEEMED | | 5,585,000 | 5,585,000 | 5,678,716 | 5,586,682 | 0 | (1,682) | 0 | (1,682) | 0 | 5,585,000 | 0 | 0 | 0 | 97,738 | 03/01/2032 | 1.B FE |
| 885718-GA-8 | THREE RIVERS PARK DIST 4.000 | | 02/01/2022 | REDEEMED | | 580,000 | 580,000 | 581,978 | 579,992 | 0 | 8 | 0 | 8 | 0 | 580,000 | 0 | 0 | 0 | 11,600 | 02/01/2030 | 1.A FE |
| 885718-GC-4 | THREE RIVERS PARK DIST 4.250 | | 02/01/2022 | REDEEMED | | 630,000 | 630,000 | 635,582 | 630,030 | 0 | (30) | 0 | (30) | 0 | 630,000 | 0 | 0 | 0 | 13,388 | 02/01/2032 | 1.A FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 57,386,180 | 57,120,000 | 60,210,697 | 57,275,638 | 0 | (36,122) | 0 | (36,122) | 0 | 57,239,516 | 0 | (119,516) | (119,516) | 1,400,021 | XXX | XXX |
| Bonds - U.S. Special Revenues | | | | | | | | | | | | | | | | | | | | | |
| 67109P-AA-1 | COOK & DUPAGE COS (OAK 8.000 | | 02/01/2022 | REDEEMED | | 75,550 | 75,550 | 0 | 0 | 0 | 75,550 | 0 | 75,550 | 0 | 75,550 | 0 | 0 | 0 | 3,035 | 02/01/2023 | 5.B GI |
| 546398-EM-6 | LOUISIANA PUB FAC (AIR .350 | | 03/17/2022 | GOLDMAN SACHS & CO | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | 0 | 0 | 0 | 0 | 0 | 14,000,000 | 0 | 0 | 0 | 6,283 | 12/01/2037 | 1.F FE |
| 659079-BM-8 | NORTH DAVIS CO SWR DIS 3.500 | | 03/01/2022 | REDEEMED | | 1,415,000 | 1,415,000 | 1,451,196 | 1,416,659 | 0 | (1,659) | 0 | (1,659) | 0 | 1,415,000 | 0 | 0 | 0 | 24,763 | 03/01/2028 | 1.B FE |
| 659079-BN-6 | NORTH DAVIS CO SWR DIS 3.500 | | 03/01/2022 | REDEEMED | | 1,065,000 | 1,065,000 | 1,130,434 | 1,066,268 | 0 | (1,268) | 0 | (1,268) | 0 | 1,065,000 | 0 | 0 | 0 | 18,638 | 03/01/2029 | 1.B FE |
| 659079-BP-1 | NORTH DAVIS CO SWR DIS 3.500 | | 03/01/2022 | REDEEMED | | 1,510,000 | 1,510,000 | 1,595,104 | 1,511,646 | 0 | (1,646) | 0 | (1,646) | 0 | 1,510,000 | 0 | 0 | 0 | 26,425 | 03/01/2030 | 1.B FE |
| 659079-BQ-9 | NORTH DAVIS CO SWR DIS 3.500 | | 03/01/2022 | REDEEMED | | 1,195,000 | 1,195,000 | 1,256,315 | 1,196,182 | 0 | (1,182) | 0 | (1,182) | 0 | 1,195,000 | 0 | 0 | 0 | 20,913 | 03/01/2031 | 1.B FE |
| 682001-AW-2 | OMAHA PUBLIC POWER DIS 4.000 | | 02/01/2022 | REDEEMED | | 3,675,000 | 3,675,000 | 3,833,025 | 3,688,617 | 0 | (13,617) | 0 | (13,617) | 0 | 3,675,000 | 0 | 0 | 0 | 73,500 | 02/01/2032 | 1.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 68428T-AT-4 | ORANGE CO SANTN DIST W 4.000 | | 02/01/2022 | REDEEMED | | 5,000,000 | 5,000,000 | 5,206,700 | 5,001,835 | 0 | (1,835) | 0 | (1,835) | 0 | 5,000,000 | 0 | 0 | 0 | 100,000 | 02/01/2033 | 1.A FE |
| 751100-HS-0 | RALEIGH COMB ENTERPRIS 5.000 | | 03/01/2022 | REDEEMED | | 1,125,000 | 1,125,000 | 1,312,279 | 1,129,815 | 0 | (4,815) | 0 | (4,815) | 0 | 1,125,000 | 0 | 0 | 0 | 28,125 | 03/01/2030 | 1.A FE |
| 751100-HT-8 | RALEIGH COMB ENTERPRIS 5.000 | | 03/01/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 2,324,620 | 2,008,357 | 0 | (8,357) | 0 | (8,357) | 0 | 2,000,000 | 0 | 0 | 0 | 50,000 | 03/01/2031 | 1.A FE |
| 89658H-XJ-4 | TRINITY RIVER AUTH REG 3.000 | | 01/04/2022 | RBC CAPITAL MARKETS | | 11,075,513 | 9,750,000 | 11,290,793 | 11,117,504 | 0 | (2,086) | 0 | (2,086) | 0 | 11,115,418 | 0 | (39,906) | (39,906) | 125,938 | 08/01/2031 | 1.A FE |
| 919061-ET-4 | VALDEZ ALASKA MARINE T .650 | | 03/24/2022 | GOLDMAN SACHS & CO | | 24,000,000 | 24,000,000 | 24,000,000 | 24,000,000 | 0 | 0 | 0 | 0 | 0 | 24,000,000 | 0 | 0 | 0 | 13,959 | 05/01/2031 | 1.G FE |
| 31349G-5Z-8 | FH (ARM) #755364 2.290 | | 03/15/2022 | VARIOUS | | 2,048 | 2,048 | 2,064 | 2,042 | 0 | 6 | 0 | 6 | 0 | 2,048 | 0 | 0 | 0 | 8 | 01/15/2029 | 1.A |
| 31349S-KR-3 | FH (3/1 ARM) #781204 2.406 | | 03/15/2022 | VARIOUS | | 5,014 | 5,014 | 5,008 | 4,998 | 0 | 16 | 0 | 16 | 0 | 5,014 | 0 | 0 | 0 | 24 | 02/15/2034 | 1.A |
| 31295N-AQ-1 | FH (5/1 ARM) #789015 2.355 | | 02/15/2022 | VARIOUS | | 709 | 709 | 711 | 707 | 0 | 2 | 0 | 2 | 0 | 709 | 0 | 0 | 0 | 2 | 02/15/2032 | 1.A |
| 31335G-NC-5 | FHLMC GOLD P #C80387 6.500 | | 03/15/2022 | VARIOUS | | 1,100 | 1,100 | 1,027 | 1,072 | 0 | 28 | 0 | 28 | 0 | 1,100 | 0 | 0 | 0 | 10 | 04/15/2026 | 1.A |
| 31294M-GB-1 | FHLMC GOLD P #E02894 3.500 | | 03/15/2022 | VARIOUS | | 46,103 | 46,103 | 46,326 | 46,199 | 0 | (96) | 0 | (96) | 0 | 46,103 | 0 | 0 | 0 | 250 | 05/15/2026 | 1.A |
| 3128MJ-ZA-1 | FHLMC GOLD P #G08736 2.500 | | 03/15/2022 | VARIOUS | | 224,750 | 224,750 | 224,328 | 224,272 | 0 | 478 | 0 | 478 | 0 | 224,750 | 0 | 0 | 0 | 840 | 12/15/2046 | 1.A |
| 3128MJ-ZQ-6 | FHLMC GOLD P #G08750 3.000 | | 03/15/2022 | VARIOUS | | 153,887 | 153,887 | 155,787 | 156,204 | 0 | (2,317) | 0 | (2,317) | 0 | 153,887 | 0 | 0 | 0 | 703 | 03/15/2047 | 1.A |
| 3128MM-QB-2 | FHLMC GOLD P #G18449 2.500 | | 03/15/2022 | VARIOUS | | 48,335 | 48,335 | 50,404 | 49,198 | 0 | (863) | 0 | (863) | 0 | 48,335 | 0 | 0 | 0 | 203 | 11/15/2027 | 1.A |
| 3128CU-GZ-3 | FHLMC GOLD P #G30216 6.500 | | 03/15/2022 | VARIOUS | | 3,005 | 3,005 | 3,122 | 3,005 | 0 | 1 | 0 | 1 | 0 | 3,005 | 0 | 0 | 0 | 29 | 04/15/2022 | 1.A |
| 31335A-YU-6 | FHLMC GOLD P #G60723 3.000 | | 03/15/2022 | VARIOUS | | 120,948 | 120,948 | 122,932 | 123,010 | 0 | (2,062) | 0 | (2,062) | 0 | 120,948 | 0 | 0 | 0 | 569 | 10/15/2046 | 1.A |
| 31335B-T8-9 | FHLMC GOLD P #G61475 3.500 | | 03/15/2022 | VARIOUS | | 243,946 | 243,946 | 241,849 | 241,703 | 0 | 2,243 | 0 | 2,243 | 0 | 243,946 | 0 | 0 | 0 | 1,286 | 12/15/2044 | 1.A |
| 3132GR-LV-1 | FHLMC GOLD P #00006340 3.500 | | 03/15/2022 | VARIOUS | | 42,009 | 42,009 | 43,065 | 42,859 | 0 | (850) | 0 | (850) | 0 | 42,009 | 0 | 0 | 0 | 254 | 02/15/2042 | 1.A |
| 3132GS-LQ-0 | FHLMC GOLD P #00007235 3.500 | | 03/15/2022 | VARIOUS | | 531,373 | 531,373 | 544,906 | 539,848 | 0 | (8,475) | 0 | (8,475) | 0 | 531,373 | 0 | 0 | 0 | 2,461 | 03/15/2042 | 1.A |
| 3128MJ-TB-6 | FHLMC GOLD P #08545 3.500 | | 03/15/2022 | VARIOUS | | 71,155 | 71,155 | 70,210 | 70,408 | 0 | 748 | 0 | 748 | 0 | 71,155 | 0 | 0 | 0 | 394 | 09/15/2043 | 1.A |
| 3133G6-7K-5 | FHLMC PASS T #QN0898 2.500 | | 03/25/2022 | VARIOUS | | 359,094 | 359,094 | 361,731 | 362,214 | 0 | (3,120) | 0 | (3,120) | 0 | 359,094 | 0 | 0 | 0 | 1,545 | 11/25/2034 | 1.A |
| 3132D5-3W-0 | FHLMC PASS T #SB8013 2.500 | | 03/25/2022 | VARIOUS | | 593,793 | 593,793 | 601,658 | 605,021 | 0 | (11,228) | 0 | (11,228) | 0 | 593,793 | 0 | 0 | 0 | 2,345 | 09/25/2034 | 1.A |
| 3132DM-BB-0 | FHLMC PASS T #SD0034 3.000 | | 03/25/2022 | VARIOUS | | 128,025 | 128,025 | 129,756 | 130,319 | 0 | (2,294) | 0 | (2,294) | 0 | 128,025 | 0 | 0 | 0 | 611 | 09/25/2047 | 1.A |
| 3132DM-EV-3 | FHLMC PASS T #SD0148 2.500 | | 03/25/2022 | VARIOUS | | 242,702 | 242,702 | 242,323 | 242,330 | 0 | 372 | 0 | 372 | 0 | 242,702 | 0 | 0 | 0 | 937 | 04/25/2048 | 1.A |
| 3132A5-F9-1 | FHLMC PASS T #ZS4692 2.500 | | 03/25/2022 | VARIOUS | | 127,533 | 127,533 | 128,061 | 128,892 | 0 | (1,359) | 0 | (1,359) | 0 | 127,533 | 0 | 0 | 0 | 477 | 12/25/2046 | 1.A |
| 3133T5-LL-5 | FHR 1727 I CMO 6.500 | | 03/15/2022 | VARIOUS | | 28,027 | 28,027 | 27,961 | 27,956 | 0 | 71 | 0 | 71 | 0 | 28,027 | 0 | 0 | 0 | 280 | 05/15/2024 | 1.A |
| 3133TB-JR-2 | FHR 1998 PE CMO 7.500 | | 03/17/2022 | VARIOUS | | 3,480 | 3,480 | 3,611 | 3,516 | 0 | (36) | 0 | (36) | 0 | 3,480 | 0 | 0 | 0 | 46 | 10/17/2027 | 1.A |
| 3137BA-HX-3 | FHR 4345 AB CMO 3.000 | | 03/15/2022 | VARIOUS | | 222,313 | 222,313 | 226,516 | 222,735 | 0 | (422) | 0 | (422) | 0 | 222,313 | 0 | 0 | 0 | 1,002 | 02/15/2040 | 1.A |
| 3137BD-GH-3 | FHR 4388 TP CMO 3.000 | | 03/15/2022 | VARIOUS | | 668,261 | 668,261 | 685,489 | 684,040 | 0 | (15,779) | 0 | (15,779) | 0 | 668,261 | 0 | 0 | 0 | 3,283 | 09/15/2044 | 1.A |
| 3137FA-3G-1 | FHR 4710 CA CMO 3.000 | | 03/15/2022 | VARIOUS | | 851,358 | 851,358 | 871,977 | 856,725 | 0 | (5,367) | 0 | (5,367) | 0 | 851,358 | 0 | 0 | 0 | 4,065 | 12/15/2043 | 1.A |
| 3137FC-H9-8 | FHR 4736 AB CMO 2.500 | | 03/15/2022 | VARIOUS | | 509,714 | 509,714 | 509,813 | 509,751 | 0 | (37) | 0 | (37) | 0 | 509,714 | 0 | 0 | 0 | 2,043 | 12/15/2047 | 1.A |
| 3137FC-HH-0 | FHR 4736 CT CMO 3.000 | | 03/15/2022 | VARIOUS | | 494,474 | 494,474 | 501,660 | 500,776 | 0 | (6,302) | 0 | (6,302) | 0 | 494,474 | 0 | 0 | 0 | 2,389 | 12/15/2047 | 1.A |
| 3137FP-K2-0 | FHR 4929 CP CMO 2.500 | | 03/25/2022 | VARIOUS | | 497,046 | 497,046 | 498,444 | 498,595 | 0 | (1,549) | 0 | (1,549) | 0 | 497,046 | 0 | 0 | 0 | 1,959 | 10/25/2048 | 1.A |
| 31385S-B4-9 | FN (ARM) #550959 2.920 | | 03/25/2022 | VARIOUS | | 2,987 | 2,987 | 3,034 | 2,986 | 0 | 1 | 0 | 1 | 0 | 2,987 | 0 | 0 | 0 | 15 | 08/25/2029 | 1.A |
| 31379X-VF-9 | FN (10/1 ARM #432714 2.483 | | 03/25/2022 | VARIOUS | | 4,782 | 4,782 | 4,855 | 4,752 | 0 | 30 | 0 | 30 | 0 | 4,782 | 0 | 0 | 0 | 20 | 12/25/2027 | 1.A |
| 31405T-ZC-9 | FN (10/1 ARM #799139 1.538 | | 03/25/2022 | VARIOUS | | 2,395 | 2,395 | 2,406 | 2,391 | 0 | 4 | 0 | 4 | 0 | 2,395 | 0 | 0 | 0 | 6 | 04/25/2035 | 1.A |
| 31402D-GG-9 | FN (3/1 ARM) #725699 1.985 | | 03/25/2022 | VARIOUS | | 2,832 | 2,832 | 2,845 | 2,821 | 0 | 11 | 0 | 11 | 0 | 2,832 | 0 | 0 | 0 | 9 | 08/25/2034 | 1.A |
| 31404M-BN-7 | FN (3/1 ARM) #772345 2.108 | | 03/25/2022 | VARIOUS | | 16,473 | 16,473 | 16,483 | 16,441 | 0 | 32 | 0 | 32 | 0 | 16,473 | 0 | 0 | 0 | 55 | 03/25/2034 | 1.A |
| 31405N-4F-9 | FN (3/1 ARM) #794722 1.827 | | 03/25/2022 | VARIOUS | | 2,656 | 2,656 | 2,634 | 2,649 | 0 | 7 | 0 | 7 | 0 | 2,656 | 0 | 0 | 0 | 8 | 10/25/2034 | 1.A |
| 31385H-6B-3 | FN (5/1 ARM) #545466 2.280 | | 03/25/2022 | VARIOUS | | 18 | 18 | 18 | 18 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 0 | 01/25/2032 | 1.A |
| 31389D-W4-5 | FN (5/1 ARM) #622667 2.125 | | 03/25/2022 | VARIOUS | | 2,434 | 2,434 | 2,445 | 2,431 | 0 | 3 | 0 | 3 | 0 | 2,434 | 0 | 0 | 0 | 9 | 12/25/2031 | 1.A |
| 31392B-6U-5 | FNGT 2002-T4 A2 CMO 7.000 | | 03/25/2022 | VARIOUS | | 3,639 | 3,639 | 3,757 | 3,625 | 0 | 14 | 0 | 14 | 0 | 3,639 | 0 | 0 | 0 | 41 | 12/25/2041 | 1.A |
| 31359Y-YH-0 | FNGT 99-T2 A1 CMO 7.500 | | 03/19/2022 | VARIOUS | | 3,037 | 3,037 | 3,161 | 3,027 | 0 | 9 | 0 | 9 | 0 | 3,037 | 0 | 0 | 0 | 45 | 01/19/2039 | 1.A |
| 31417G-F2-7 | FNMA PASS TH #AB9184 3.000 | | 03/25/2022 | VARIOUS | | 404,671 | 404,671 | 410,836 | 410,147 | 0 | (5,476) | 0 | (5,476) | 0 | 404,671 | 0 | 0 | 0 | 2,277 | 04/25/2043 | 1.A |
| 3138EP-KU-7 | FNMA PASS TH #AL6606 3.000 | | 03/25/2022 | VARIOUS | | 125,803 | 125,803 | 126,138 | 126,104 | 0 | (300) | 0 | (300) | 0 | 125,803 | 0 | 0 | 0 | 599 | 08/25/2043 | 1.A |
| 3138WF-KG-0 | FNMA PASS TH #AS5694 3.000 | | 03/25/2022 | VARIOUS | | 306,105 | 306,105 | 303,953 | 303,428 | 0 | 2,677 | 0 | 2,677 | 0 | 306,105 | 0 | 0 | 0 | 1,291 | 08/25/2045 | 1.A |
| 3138WG-X7-4 | FNMA PASS TH #AS7001 3.000 | | 03/25/2022 | VARIOUS | | 125,356 | 125,356 | 125,796 | 125,881 | 0 | (525) | 0 | (525) | 0 | 125,356 | 0 | 0 | 0 | 598 | 04/25/2041 | 1.A |
| 3138X0-Y3-6 | FNMA PASS TH #AU1629 3.000 | | 03/25/2022 | VARIOUS | | 256,196 | 256,196 | 253,974 | 253,741 | 0 | 2,455 | 0 | 2,455 | 0 | 256,196 | 0 | 0 | 0 | 1,237 | 07/25/2043 | 1.A |
| 3140F0-HX-5 | FNMA PASS TH #BC4745 3.000 | | 03/25/2022 | VARIOUS | | 509,268 | 509,268 | 497,252 | 497,836 | 0 | 11,432 | 0 | 11,432 | 0 | 509,268 | 0 | 0 | 0 | 2,473 | 10/25/2046 | 1.A |
| 3140FQ-T3-1 | FNMA PASS TH #BE5069 3.000 | | 03/25/2022 | VARIOUS | | 92,284 | 92,284 | 92,400 | 92,381 | 0 | (97) | 0 | (97) | 0 | 92,284 | 0 | 0 | 0 | 413 | 11/25/2046 | 1.A |
| 3140FX-LZ-3 | FNMA PASS TH #BF0343 2.500 | | 03/25/2022 | VARIOUS | | 600,068 | 600,068 | 602,412 | 602,357 | 0 | (2,289) | 0 | (2,289) | 0 | 600,068 | 0 | 0 | 0 | 2,318 | 06/25/2043 | 1.A |
| 3140J6-DF-1 | FNMA PASS TH #BM1901 3.000 | | 03/25/2022 | VARIOUS | | 429,169 | 429,169 | 430,778 | 430,645 | 0 | (1,476) | 0 | (1,476) | 0 | 429,169 | 0 | 0 | 0 | 2,016 | 06/25/2045 | 1.A |
| 3140J8-LG-6 | FNMA PASS TH #BM3926 3.500 | | 03/25/2022 | VARIOUS | | 317,685 | 317,685 | 313,813 | 313,309 | 0 | 4,376 | 0 | 4,376 | 0 | 317,685 | 0 | 0 | 0 | 1,658 | 08/25/2037 | 1.A |
| 3140JA-CC-0 | FNMA PASS TH #BM5466 2.500 | | 03/25/2022 | VARIOUS | | 172,733 | 172,733 | 171,869 | 171,811 | 0 | 922 | 0 | 922 | 0 | 172,733 | 0 | 0 | 0 | 735 | 10/25/2043 | 1.A |
| 31407Q-WS-2 | FNMA PASS TH #CA0656 3.500 | | 03/25/2022 | VARIOUS | | 438,514 | 438,514 | 434,746 | 434,740 | 0 | 3,775 | 0 | 3,775 | 0 | 438,514 | 0 | 0 | 0 | 2,276 | 11/25/2047 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31400B-GN-2 | FNMA PASS TH #CA3804 2.500 | | 03/25/2022 | VARIOUS | | 108,703 | 108,703 | 108,771 | 108,806 | 0 | (103) | 0 | (103) | 0 | 108,703 | 0 | 0 | 0 | 438 | 07/25/2049 | 1.A |
| 3140X4-DE-3 | FNMA PASS TH #FM1000 3.000 | | 03/25/2022 | VARIOUS | | 262,177 | 262,177 | 265,659 | 267,062 | 0 | (4,885) | 0 | (4,885) | 0 | 262,177 | 0 | 0 | 0 | 1,220 | 04/25/2047 | 1.A |
| 3140X4-S6-4 | FNMA PASS TH #FM1440 2.500 | | 03/25/2022 | VARIOUS | | 235,883 | 235,883 | 234,602 | 234,378 | 0 | 1,505 | 0 | 1,505 | 0 | 235,883 | 0 | 0 | 0 | 918 | 04/25/2048 | 1.A |
| 31418A-VF-2 | FNMA PASS TH #MA1513 2.500 | | 03/25/2022 | VARIOUS | | 11,139 | 11,139 | 11,084 | 11,103 | 0 | 36 | 0 | 36 | 0 | 11,139 | 0 | 0 | 0 | 46 | 07/25/2028 | 1.A |
| 31418C-3D-4 | FNMA PASS TH #MA3495 4.000 | | 03/25/2022 | VARIOUS | | 90,779 | 90,779 | 90,669 | 90,733 | 0 | 46 | 0 | 46 | 0 | 90,779 | 0 | 0 | 0 | 580 | 10/25/2048 | 1.A |
| 31418D-CX-8 | FNMA PASS TH #MA3685 3.000 | | 03/25/2022 | VARIOUS | | 310,234 | 310,234 | 307,116 | 305,058 | 0 | 5,177 | 0 | 5,177 | 0 | 310,234 | 0 | 0 | 0 | 1,478 | 06/25/2049 | 1.A |
| 31418D-GF-3 | FNMA PASS TH #MA3797 2.500 | | 03/25/2022 | VARIOUS | | 377,486 | 377,486 | 379,978 | 381,155 | 0 | (3,669) | 0 | (3,669) | 0 | 377,486 | 0 | 0 | 0 | 1,444 | 10/25/2034 | 1.A |
| 31418D-GU-0 | FNMA PASS TH #MA3810 2.500 | | 03/25/2022 | VARIOUS | | 255,428 | 255,428 | 256,825 | 257,820 | 0 | (2,393) | 0 | (2,393) | 0 | 255,428 | 0 | 0 | 0 | 1,032 | 10/25/2039 | 1.A |
| 31371F-E9-9 | FNMA PASS TH #250460 7.000 | | 03/25/2022 | VARIOUS | | 2,566 | 2,566 | 2,462 | 2,517 | 0 | 49 | 0 | 49 | 0 | 2,566 | 0 | 0 | 0 | 28 | 02/25/2026 | 1.A |
| 31371M-DT-1 | FNMA PASS TH #255814 5.500 | | 03/25/2022 | VARIOUS | | 1,951 | 1,951 | 1,950 | 1,949 | 0 | 2 | 0 | 2 | 0 | 1,951 | 0 | 0 | 0 | 18 | 08/25/2035 | 1.A |
| 31373D-EF-8 | FNMA PASS TH #290034 7.500 | | 03/25/2022 | VARIOUS | | 1,601 | 1,601 | 1,575 | 1,589 | 0 | 12 | 0 | 12 | 0 | 1,601 | 0 | 0 | 0 | 20 | 08/25/2024 | 1.A |
| 31382M-ZX-5 | FNMA PASS TH #486858 7.000 | | 03/25/2022 | VARIOUS | | 673 | 673 | 681 | 677 | 0 | (4) | 0 | (4) | 0 | 673 | 0 | 0 | 0 | 8 | 03/25/2029 | 1.A |
| 31391T-UL-0 | FNMA PASS TH #676587 5.500 | | 03/25/2022 | VARIOUS | | 7,577 | 7,577 | 7,607 | 7,601 | 0 | (24) | 0 | (24) | 0 | 7,577 | 0 | 0 | 0 | 61 | 12/25/2032 | 1.A |
| 31402R-F9-5 | FNMA PASS TH #735592 5.000 | | 03/25/2022 | VARIOUS | | 34,342 | 34,342 | 32,824 | 33,185 | 0 | 1,158 | 0 | 1,158 | 0 | 34,342 | 0 | 0 | 0 | 361 | 05/25/2034 | 1.A |
| 31403D-SP-5 | FNMA PASS TH #745826 6.000 | | 03/25/2022 | VARIOUS | | 512 | 512 | 510 | 510 | 0 | 2 | 0 | 2 | 0 | 512 | 0 | 0 | 0 | 5 | 07/25/2036 | 1.A |
| 31405N-TV-7 | FNMA PASS TH #794464 6.000 | | 03/25/2022 | VARIOUS | | 3,920 | 3,920 | 4,021 | 4,067 | 0 | (147) | 0 | (147) | 0 | 3,920 | 0 | 0 | 0 | 39 | 09/25/2034 | 1.A |
| 31406Y-TU-4 | FNMA PASS TH #824163 5.500 | | 03/25/2022 | VARIOUS | | 2,155 | 2,155 | 2,176 | 2,171 | 0 | (16) | 0 | (16) | 0 | 2,155 | 0 | 0 | 0 | 20 | 04/25/2035 | 1.A |
| 31407B-XH-7 | FNMA PASS TH #826080 5.000 | | 03/25/2022 | VARIOUS | | 76,936 | 76,936 | 80,111 | 80,663 | 0 | (3,727) | 0 | (3,727) | 0 | 76,936 | 0 | 0 | 0 | 701 | 07/25/2035 | 1.A |
| 31408G-ZW-0 | FNMA PASS TH #851357 6.000 | | 03/25/2022 | VARIOUS | | 599 | 599 | 606 | 607 | 0 | (8) | 0 | (8) | 0 | 599 | 0 | 0 | 0 | 6 | 02/25/2036 | 1.A |
| 31408J-D4-0 | FNMA PASS TH #852523 5.500 | | 03/25/2022 | VARIOUS | | 812 | 812 | 807 | 807 | 0 | 5 | 0 | 5 | 0 | 812 | 0 | 0 | 0 | 10 | 02/25/2036 | 1.A |
| 31409T-QM-3 | FNMA PASS TH #878060 5.500 | | 03/25/2022 | VARIOUS | | 1,146 | 1,146 | 1,127 | 1,129 | 0 | 17 | 0 | 17 | 0 | 1,146 | 0 | 0 | 0 | 10 | 03/25/2036 | 1.A |
| 31410U-3G-5 | FNMA PASS TH #898199 6.000 | | 03/25/2022 | VARIOUS | | 1,553 | 1,553 | 1,561 | 1,563 | 0 | (10) | 0 | (10) | 0 | 1,553 | 0 | 0 | 0 | 21 | 11/25/2036 | 1.A |
| 31411A-RJ-6 | FNMA PASS TH #902389 5.500 | | 03/25/2022 | VARIOUS | | 398 | 398 | 393 | 393 | 0 | 5 | 0 | 5 | 0 | 398 | 0 | 0 | 0 | 4 | 11/25/2036 | 1.A |
| 31411Y-VZ-3 | FNMA PASS TH #918732 5.500 | | 03/25/2022 | VARIOUS | | 86 | 86 | 84 | 84 | 0 | 2 | 0 | 2 | 0 | 86 | 0 | 0 | 0 | 1 | 06/25/2037 | 1.A |
| 313921-DF-2 | FNR 2001-55 PC CMO 6.500 | | 03/25/2022 | VARIOUS | | 3,467 | 3,467 | 3,500 | 3,491 | 0 | (24) | 0 | (24) | 0 | 3,467 | 0 | 0 | 0 | 38 | 10/25/2031 | 1.A |
| 3136A8-SU-5 | FNR 2012-102 BC CMO 1.750 | | 03/25/2022 | VARIOUS | | 108,066 | 108,066 | 105,871 | 106,592 | 0 | 1,474 | 0 | 1,474 | 0 | 108,066 | 0 | 0 | 0 | 314 | 09/25/2027 | 1.A |
| 3136AG-XN-7 | FNR 2013-102 DG CMO 3.000 | | 03/25/2022 | VARIOUS | | 192,977 | 192,977 | 192,676 | 192,616 | 0 | 361 | 0 | 361 | 0 | 192,977 | 0 | 0 | 0 | 1,004 | 05/25/2032 | 1.A |
| 3136AG-QV-7 | FNR 2013-109 BA CMO 3.000 | | 03/25/2022 | VARIOUS | | 133,291 | 133,291 | 132,281 | 132,731 | 0 | 560 | 0 | 560 | 0 | 133,291 | 0 | 0 | 0 | 610 | 10/25/2032 | 1.A |
| 3136AD-R2-7 | FNR 2013-41 DA CMO 1.750 | | 03/25/2022 | VARIOUS | | 106,165 | 106,165 | 101,919 | 103,092 | 0 | 3,073 | 0 | 3,073 | 0 | 106,165 | 0 | 0 | 0 | 262 | 02/25/2043 | 1.A |
| 3136AM-UK-3 | FNR 2015-8 AP CMO 2.000 | | 03/25/2022 | VARIOUS | | 495,632 | 495,632 | 493,987 | 493,862 | 0 | 1,770 | 0 | 1,770 | 0 | 495,632 | 0 | 0 | 0 | 1,576 | 03/25/2045 | 1.A |
| 3136AR-C2-2 | FNR 2016-19 CD CMO 2.500 | | 03/25/2022 | VARIOUS | | 455,251 | 455,251 | 455,607 | 455,447 | 0 | (195) | 0 | (195) | 0 | 455,251 | 0 | 0 | 0 | 1,866 | 04/25/2046 | 1.A |
| 3136B7-DH-1 | FNR 2019-64 A CMO 2.500 | | 03/25/2022 | VARIOUS | | 299,611 | 299,611 | 301,928 | 302,569 | 0 | (2,958) | 0 | (2,958) | 0 | 299,611 | 0 | 0 | 0 | 1,176 | 08/25/2051 | 1.A |
| 3136B7-VD-0 | FNR 2019-74 C CMO 2.500 | | 03/25/2022 | VARIOUS | | 660,575 | 660,575 | 652,731 | 652,918 | 0 | 7,657 | 0 | 7,657 | 0 | 660,575 | 0 | 0 | 0 | 2,559 | 12/25/2049 | 1.A |
| 313920-XY-1 | FNW 2001-W2 AF5 6.521 | | 03/25/2022 | VARIOUS | | 335 | 335 | 334 | 330 | 0 | 5 | 0 | 5 | 0 | 335 | 0 | 0 | 0 | 4 | 11/25/2031 | 1.A FE |
| 31392C-MJ-0 | FNW 2002-W1 1A4 CMO 6.000 | | 03/25/2022 | VARIOUS | | 108,489 | 108,489 | 104,578 | 105,800 | 0 | 2,689 | 0 | 2,689 | 0 | 108,489 | 0 | 0 | 0 | 706 | 02/25/2042 | 1.A |
| 3133TL-4S-4 | FSPC T-17 A5 7.160 | | 03/25/2022 | VARIOUS | | 49,362 | 49,362 | 49,355 | 49,128 | 0 | 234 | 0 | 234 | 0 | 49,362 | 0 | 0 | 0 | 624 | 07/25/2029 | 1.A FE |
| 31392M-EJ-7 | FSPC T-41 1A4 CMO 6.500 | | 03/25/2022 | VARIOUS | | 26,274 | 26,274 | 26,115 | 26,133 | 0 | 141 | 0 | 141 | 0 | 26,274 | 0 | 0 | 0 | 209 | 06/25/2032 | 1.A |
| 31392M-GY-2 | FSPC T-42 A4 CMO 6.500 | | 03/25/2022 | VARIOUS | | 13,105 | 13,105 | 13,086 | 13,048 | 0 | 56 | 0 | 56 | 0 | 13,105 | 0 | 0 | 0 | 138 | 02/25/2042 | 1.A |
| 31393N-TB-5 | FSPC T-55 1A1 CMO 6.500 | | 03/25/2022 | VARIOUS | | 10,887 | 10,887 | 11,523 | 10,853 | 0 | 34 | 0 | 34 | 0 | 10,887 | 0 | 0 | 0 | 92 | 03/25/2043 | 1.A |
| 3137G1-BC-0 | FWLS 2016-SC02 1A CMO 3.000 | | 03/25/2022 | VARIOUS | | 58,908 | 58,908 | 58,599 | 58,713 | 0 | 194 | 0 | 194 | 0 | 58,908 | 0 | 0 | 0 | 301 | 10/25/2046 | 1.A |
| 3137G1-BD-8 | FWLS 2016-SC02 2A CMO 3.500 | | 03/25/2022 | VARIOUS | | 66,201 | 66,201 | 67,386 | 67,203 | 0 | (1,002) | 0 | (1,002) | 0 | 66,201 | 0 | 0 | 0 | 381 | 10/25/2046 | 1.A |
| 3137G1-BS-5 | FWLS 2017-SC02 1A CMO 3.000 | | 03/25/2022 | VARIOUS | | 207,251 | 207,251 | 205,049 | 205,791 | 0 | 1,460 | 0 | 1,460 | 0 | 207,251 | 0 | 0 | 0 | 969 | 05/25/2047 | 1.A |
| 3137G1-BV-8 | FWLS 2017-SC02 2A CMO 3.500 | | 03/25/2022 | VARIOUS | | 38,444 | 38,444 | 39,019 | 38,725 | 0 | (281) | 0 | (281) | 0 | 38,444 | 0 | 0 | 0 | 224 | 05/25/2047 | 1.A |
| 35563P-BX-6 | SCRT 2017-3 HT CMO 3.250 | | 03/25/2022 | VARIOUS | | 84,559 | 84,559 | 84,288 | 84,958 | 0 | (399) | 0 | (399) | 0 | 84,559 | 0 | 0 | 0 | 403 | 07/25/2056 | 1.A |
| 35563P-GB-9 | SCRT 2018-3 HA CMO 3.000 | | 03/25/2022 | VARIOUS | | 115,829 | 115,829 | 112,635 | 113,784 | 0 | 2,045 | 0 | 2,045 | 0 | 115,829 | 0 | 0 | 0 | 568 | 08/25/2057 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 81,198,701 | 79,873,189 | 82,512,477 | 81,232,208 | 0 | 6,399 | 0 | 6,399 | 0 | 81,238,607 | 0 | (39,906) | (39,906) | 560,182 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 002824-BA-7 | ABBOTT LABORATORIES 2.550 | | 03/15/2022 | MATURED | | 400,000 | 400,000 | 402,284 | 400,059 | 0 | (59) | 0 | (59) | 0 | 400,000 | 0 | 0 | 0 | 5,100 | 03/15/2022 | 1.F FE |
| 010392-FQ-6 | ALABAMA POWER CO 2.450 | | 02/28/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 999,180 | 999,920 | 0 | 45 | 0 | 45 | 0 | 999,965 | 0 | 35 | 35 | 10,072 | 03/30/2022 | 1.E FE |
| 0258M0-EG-0 | AMERICAN EXPRESS CREDI 2.700 | | 01/31/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 1,994,530 | 1,999,714 | 0 | 127 | 0 | 127 | 0 | 1,999,841 | 0 | 159 | 159 | 22,200 | 03/03/2022 | 1.F FE |
| 00229*-AA-3 | AP TUNDRA HOLDINGS LLC 4.750 | C | 02/15/2022 | REDEEMED | | 514,505 | 514,505 | 514,505 | 514,505 | 0 | 0 | 0 | 0 | 0 | 514,505 | 0 | 0 | 0 | 12,219 | 02/15/2042 | 2.A PL |
| 06050T-MJ-8 | BANK OF AMERICA NA 3.335 | | 01/25/2022 | REDEEMED | | 3,000,000 | 3,000,000 | 3,005,190 | 3,000,027 | 0 | (27) | 0 | (27) | 0 | 3,000,000 | 0 | 0 | 0 | 50,025 | 01/25/2023 | 1.D FE |
| 101137-AN-7 | BOSTON SCIENTIFIC 4.125 | | 03/31/2022 | MAKE WHOLE CALL | | 1,025,210 | 1,000,000 | 999,360 | 999,830 | 0 | 69 | 0 | 69 | 0 | 999,899 | 0 | 101 | 101 | 45,835 | 10/01/2023 | 2.B FE |
| 101137-AR-8 | BOSTON SCIENTIFIC 3.850 | | 03/31/2022 | MAKE WHOLE CALL | | 1,552,640 | 1,509,000 | 1,528,484 | 1,518,391 | 0 | (665) | 0 | (665) | 0 | 1,517,727 | 0 | (8,727) | (8,727) | 65,588 | 05/15/2025 | 2.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 110122-CP-1 | BRISTOL-MYERS SQUIBB 3.400 | | 03/04/2022 | TENDERED | | 5,702,479 | 5,338,000 | 5,966,443 | 5,906,625 | 0 | (12,744) | 0 | (12,744) | 0 | 5,893,881 | 0 | (555,881) | (555,881) | 474,382 | 07/26/2029 | 1.F FE |
| 134429-AY-5 | CAMPBELL SOUP CO 2.500 | | 03/04/2022 | MAKE WHOLE CALL | | 1,007,280 | 1,000,000 | 999,460 | 999,954 | 0 | (1) | 0 | (1) | 0 | 999,953 | 0 | 47 | 47 | 22,003 | 08/02/2022 | 2.C FE |
| 172967-FT-3 | CITIGROUP INC 4.500 | | 01/14/2022 | MATURED | | 2,008,000 | 2,008,000 | 2,182,013 | 2,009,087 | 0 | (1,087) | 0 | (1,087) | 0 | 2,008,000 | 0 | 0 | 0 | 45,180 | 01/14/2022 | 2.A FE |
| 201723-AL-7 | COMMERCIAL METALS CO 5.375 | | 02/15/2022 | MAKE WHOLE CALL | | 1,045,310 | 1,000,000 | 897,500 | 927,097 | 0 | 1,297 | 0 | 1,297 | 0 | 928,393 | 0 | 71,607 | 71,607 | 76,664 | 07/15/2027 | 3.A FE |
| 20825C-AV-6 | CONOCOPHILLIPS (144A) 3.750 | | 03/11/2022 | TENDERED | | 3,209,790 | 3,000,000 | 3,242,730 | 3,210,859 | 0 | (6,946) | 0 | (6,946) | 0 | 3,203,913 | 0 | (203,913) | (203,913) | 259,790 | 10/01/2027 | 1.G FE |
| 20825C-AX-2 | CONOCOPHILLIPS (144A) 4.300 | | 03/11/2022 | TENDERED | | 1,103,000 | 1,000,000 | 1,164,390 | 1,145,275 | 0 | (4,176) | 0 | (4,176) | 0 | 1,141,099 | 0 | (141,099) | (141,099) | 127,606 | 08/15/2028 | 1.G FE |
| 12665Y-AA-0 | CVS LEASE PASS THRU CE 4.163 | | 03/10/2022 | REDEEMED | | 18,950 | 18,950 | 18,950 | 18,950 | 0 | 0 | 0 | 0 | 0 | 18,950 | 0 | 0 | 0 | 132 | 08/11/2036 | 2.B FE |
| 126650-AW-0 | CVS LEASE PASS THRU CE 5.298 | | 03/10/2022 | REDEEMED | | 49,540 | 49,540 | 50,082 | 49,782 | 0 | (242) | 0 | (242) | 0 | 49,540 | 0 | 0 | 0 | 438 | 01/11/2027 | 2.B |
| 126659-AA-9 | CVS LEASE PASS THRU CE 8.353 | | 03/10/2022 | REDEEMED | | 50,755 | 50,755 | 52,438 | 51,909 | 0 | (1,154) | 0 | (1,154) | 0 | 50,755 | 0 | 0 | 0 | 708 | 07/10/2031 | 2.B FE |
| 233851-CS-1 | DAIMLER FINANCE NA LLC 2.850 | C | 01/06/2022 | MATURED | | 1,000,000 | 1,000,000 | 998,890 | 999,991 | 0 | 9 | 0 | 9 | 0 | 1,000,000 | 0 | 0 | 0 | 14,250 | 01/06/2022 | 1.G FE |
| 250847-EJ-5 | DETROIT EDISON COMPANY 2.650 | | 03/18/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 1,994,360 | 1,999,125 | 0 | 333 | 0 | 333 | 0 | 1,999,458 | 0 | 542 | 542 | 13,692 | 06/15/2022 | 1.F FE |
| 25278X-AL-3 | DIAMONDBACK ENERGY INC 2.875 | | 03/23/2022 | MAKE WHOLE CALL | | 3,041,850 | 3,000,000 | 2,998,770 | 2,999,207 | 0 | 27 | 0 | 27 | 0 | 2,999,234 | 0 | 766 | 766 | 68,683 | 12/01/2024 | 2.C FE |
| 26441Y-AY-3 | DUKE REALTY LP 3.750 | | 02/13/2022 | MAKE WHOLE CALL | | 4,268,098 | 4,000,000 | 3,945,520 | 3,973,385 | 0 | 928 | 0 | 928 | 0 | 3,974,312 | 0 | 25,688 | 25,688 | 298,098 | 12/01/2024 | 2.A FE |
| 28932M-AA-3 | ELM RD GENERATING STAT 5.209 | | 02/11/2022 | REDEEMED | | 134,980 | 134,980 | 134,980 | 134,977 | 0 | 3 | 0 | 3 | 0 | 134,980 | 0 | 0 | 0 | 3,516 | 02/11/2030 | 1.F FE |
| 26867L-AG-5 | EMD FINANCE LLC (144A) 2.950 | C | 01/19/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 998,240 | 999,886 | 0 | 19 | 0 | 19 | 0 | 999,905 | 0 | 95 | 95 | 9,833 | 03/19/2022 | 1.G FE |
| 421924-BN-0 | ENCOMPASS HEALTH CORP 5.125 | | 03/15/2022 | REDEEMED | | 334,000 | 334,000 | 339,010 | 334,000 | 0 | 0 | 0 | 0 | 0 | 334,000 | 0 | 0 | 0 | 8,559 | 03/15/2023 | 4.A FE |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OP 4.050 | | 02/15/2022 | MATURED | | 1,000,000 | 1,000,000 | 1,015,920 | 1,000,551 | 0 | (551) | 0 | (551) | 0 | 1,000,000 | 0 | 0 | 0 | 20,250 | 02/15/2022 | 2.A FE |
| 26885B-AC-4 | EQM MIDSTREAM PARTNERS 5.500 | | 02/23/2022 | RBC CAPITAL MARKETS | | 1,960,000 | 2,000,000 | 1,805,000 | 1,839,048 | 0 | 2,836 | 0 | 2,836 | 0 | 1,841,884 | 0 | 118,116 | 118,116 | 67,222 | 07/15/2028 | 3.C FE |
| 345397-YL-1 | FORD MOTOR CREDIT CO L 3.339 | | 02/28/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 27,825 | 03/28/2022 | 3.A FE |
| 35137L-AF-2 | FOX CORP 3.666 | | 01/25/2022 | MATURED | | 6,000,000 | 6,000,000 | 6,067,950 | 6,001,590 | 0 | (1,590) | 0 | (1,590) | 0 | 6,000,000 | 0 | 0 | 0 | 109,980 | 01/25/2022 | 2.B FE |
| 35802X-AF-0 | FRESENIUS MED (144A) 5.875 | C | 01/31/2022 | MATURED | | 2,000,000 | 2,000,000 | 2,172,500 | 2,003,025 | 0 | (3,025) | 0 | (3,025) | 0 | 2,000,000 | 0 | 0 | 0 | 58,750 | 01/31/2022 | 2.C FE |
| 431475-AD-4 | HILL-ROM HOLDINGS INC 4.375 | | 01/06/2022 | MAKE WHOLE CALL | | 522,867 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 29,612 | 09/15/2027 | 3.C FE |
| 24422E-RM-3 | JOHN DEERE CAPITAL COR 2.750 | | 03/15/2022 | MATURED | | 1,000,000 | 1,000,000 | 998,250 | 999,913 | 0 | 87 | 0 | 87 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 03/15/2022 | 1.F FE |
| 46625H-JD-3 | JP MORGAN CHASE 4.500 | | 01/24/2022 | MATURED | | 500,000 | 500,000 | 550,783 | 500,507 | 0 | (507) | 0 | (507) | 0 | 500,000 | 0 | 0 | 0 | 11,250 | 01/24/2022 | 1.F FE |
| 48128B-AB-7 | JP MORGAN CHASE 2.972 | | 01/15/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 999,970 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 14,860 | 01/15/2023 | 1.F FE |
| 494368-BH-5 | KIMBERLY-CLARK 2.400 | | 03/01/2022 | MATURED | | 1,485,000 | 1,485,000 | 1,428,392 | 1,483,627 | 0 | 1,373 | 0 | 1,373 | 0 | 1,485,000 | 0 | 0 | 0 | 17,820 | 03/01/2022 | 1.F FE |
| 49446R-AN-9 | KIMCO REALTY CORP 3.400 | | 03/02/2022 | MAKE WHOLE CALL | | 3,038,820 | 3,000,000 | 2,984,320 | 2,997,842 | 0 | 415 | 0 | 415 | 0 | 2,998,257 | 0 | 1,743 | 1,743 | 73,103 | 11/01/2022 | 2.A FE |
| 501044-CQ-2 | KROGER CO 3.400 | | 01/18/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 1,987,100 | 1,999,417 | 0 | 68 | 0 | 68 | 0 | 1,999,485 | 0 | 515 | 515 | 17,567 | 04/15/2022 | 2.A FE |
| 58013M-EM-2 | MCDONALDS CORP 2.625 | | 01/15/2022 | MATURED | | 500,000 | 500,000 | 505,747 | 500,030 | 0 | (30) | 0 | (30) | 0 | 500,000 | 0 | 0 | 0 | 6,563 | 01/15/2022 | 2.A FE |
| 58933Y-AQ-8 | MERCK & CO INC 2.350 | | 02/10/2022 | MATURED | | 3,606,000 | 3,606,000 | 3,514,840 | 3,603,008 | 0 | 2,992 | 0 | 2,992 | 0 | 3,606,000 | 0 | 0 | 0 | 42,371 | 02/10/2022 | 1.E FE |
| 552953-BX-8 | MGM RESORTS INTL 7.750 | | 03/15/2022 | MATURED | | 1,000,000 | 1,000,000 | 1,167,500 | 1,006,914 | 0 | (6,914) | 0 | (6,914) | 0 | 1,000,000 | 0 | 0 | 0 | 38,750 | 03/15/2022 | 4.A FE |
| 594918-BA-1 | MICROSOFT CORP 2.375 | | 01/12/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 992,050 | 999,817 | 0 | 47 | 0 | 47 | 0 | 999,865 | 0 | 135 | 135 | 9,896 | 02/12/2022 | 1.A FE |
| 69073T-AR-4 | OWENS-BROCKWAY (144A) 5.875 | | 02/28/2022 | TENDERED | | 352,165 | 337,000 | 336,579 | 336,829 | 0 | 31 | 0 | 31 | 0 | 336,860 | 0 | 140 | 140 | 25,779 | 08/15/2023 | 4.C FE |
| 124857-AP-8 | PARAMOUNT GLOBAL 3.500 | | 03/03/2022 | MAKE WHOLE CALL | | 564,527 | 540,000 | 534,778 | 538,206 | 0 | 86 | 0 | 86 | 0 | 538,292 | 0 | 1,708 | 1,708 | 36,497 | 01/15/2025 | 2.B FE |
| 713448-BY-3 | PEPSICO INC 2.750 | | 03/05/2022 | MATURED | | 2,000,000 | 2,000,000 | 1,966,340 | 1,999,072 | 0 | 928 | 0 | 928 | 0 | 2,000,000 | 0 | 0 | 0 | 27,500 | 03/05/2022 | 1.E FE |
| 718172-BZ-1 | PHILIP MORRIS INTERNAT 2.625 | | 01/18/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 994,160 | 999,801 | 0 | 69 | 0 | 69 | 0 | 999,870 | 0 | 130 | 130 | 10,938 | 02/18/2022 | 1.F FE |
| 723787-AM-9 | PIONEER NATURAL RESOUR 4.450 | | 02/24/2022 | MAKE WHOLE CALL | | 2,166,891 | 2,000,000 | 2,041,030 | 2,022,238 | 0 | (851) | 0 | (851) | 0 | 2,021,387 | 0 | (21,387) | (21,387) | 221,032 | 01/15/2026 | 2.B FE |
| 69353R-FB-9 | PNC BANK NA 2.625 | | 01/18/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 1,999,060 | 1,999,909 | 0 | 28 | 0 | 28 | 0 | 1,999,937 | 0 | 63 | 63 | 22,021 | 02/17/2022 | 1.F FE |
| 693476-BN-2 | PNC FUNDING CORP 3.300 | | 02/07/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 1,988,880 | 1,999,627 | 0 | 181 | 0 | 181 | 0 | 1,999,808 | 0 | 192 | 192 | 27,317 | 03/08/2022 | 1.G FE |
| 737446-AM-6 | POST HOLDINGS INC (144 5.750 | | 03/17/2022 | REDEEMED | | 4,322,807 | 4,202,000 | 4,300,585 | 4,226,069 | 0 | 27,256 | 0 | 27,256 | 0 | 4,253,325 | 0 | 69,482 | 69,482 | 131,546 | 03/01/2027 | 4.B FE |
| 742718-DY-2 | PROCTER & GAMBLE CO 2.300 | | 02/06/2022 | MATURED | | 1,000,000 | 1,000,000 | 996,700 | 999,942 | 0 | 58 | 0 | 58 | 0 | 1,000,000 | 0 | 0 | 0 | 11,500 | 02/06/2022 | 1.D FE |
| 78409V-AX-2 | S&P GLOBAL INC (144A) 4.000 | | 03/24/2022 | MAKE WHOLE CALL | | 1,061,040 | 1,000,000 | 1,053,480 | 1,053,480 | 0 | (849) | 0 | (849) | 0 | 1,052,631 | 0 | (52,631) | (52,631) | 63,596 | 03/01/2026 | 1.G FE |
| 827048-AU-3 | SILGAN HOLDINGS 4.750 | | 03/28/2022 | REDEEMED | | 4,405,000 | 4,405,000 | 4,433,156 | 4,405,770 | 0 | (770) | 0 | (770) | 0 | 4,405,000 | 0 | 0 | 0 | 112,175 | 03/15/2025 | 3.C FE |
| 842400-GD-9 | SOUTHERN CALIFORNIA ED 2.400 | | 02/01/2022 | MATURED | | 2,500,000 | 2,500,000 | 2,502,735 | 2,499,963 | 0 | 37 | 0 | 37 | 0 | 2,500,000 | 0 | 0 | 0 | 30,000 | 02/01/2022 | 1.G FE |
| 85208N-AD-2 | SPRINT SPECTRUM / SPEC 4.738 | | 03/20/2022 | REDEEMED | | 187,500 | 187,500 | 187,500 | 187,500 | 0 | 0 | 0 | 0 | 0 | 187,500 | 0 | 0 | 0 | 2,246 | 03/20/2025 | 2.A FE |
| 87264A-AR-6 | T-MOBILE USA INC 4.000 | | 03/16/2022 | REDEEMED | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 8,389 | 04/15/2022 | 3.B FE |
| 87612E-AZ-9 | TARGET CORP 2.900 | | 01/15/2022 | MATURED | | 4,000,000 | 4,000,000 | 4,048,980 | 4,000,250 | 0 | (250) | 0 | (250) | 0 | 4,000,000 | 0 | 0 | 0 | 58,000 | 01/15/2022 | 1.F FE |
| 883556-BM-3 | THERMO FISHER SCIENTIF 3.650 | | 02/07/2022 | MAKE WHOLE CALL | | 7,075,951 | 6,606,000 | 6,524,167 | 6,558,674 | 0 | 964 | 0 | 964 | 0 | 6,559,638 | 0 | 46,362 | 46,362 | 504,779 | 12/15/2025 | 2.A FE |
| 87305N-AV-0 | TTX PASS THRU CERT S20 5.453 | | 01/02/2022 | MATURED | | 160,314 | 160,314 | 160,314 | 160,314 | 0 | 0 | 0 | 0 | 0 | 160,314 | 0 | 0 | 0 | 4,382 | 01/02/2022 | 1.F |
| 87305N-AW-8 | TTX PASS THRU CERT S20 5.503 | | 01/02/2022 | MATURED | | 45,383 | 45,383 | 45,383 | 45,384 | 0 | 0 | 0 | 0 | 0 | 45,383 | 0 | 0 | 0 | 1,249 | 01/02/2022 | 1.F |
| 902494-AT-0 | TYSON FOODS INC 4.500 | | 03/15/2022 | REDEEMED | | 2,855,000 | 2,855,000 | 3,018,444 | 2,860,704 | 0 | (5,704) | 0 | (5,704) | 0 | 2,855,000 | 0 | 0 | 0 | 32,119 | 06/15/2022 | 2.B FE |
| 90783S-AA-0 | UNION PACIFIC PASS THR 4.698 | | 01/02/2022 | MAKE WHOLE CALL | | 20,286 | 19,370 | 20,341 | 20,419 | 0 | 1,863 | 0 | 1,863 | 0 | 22,282 | 0 | (2,911) | (2,911) | 1,370 | 01/02/2024 | 1.D FE |
| 90783S-AA-0 | UNION PACIFIC PASS THR 4.698 | | 01/02/2022 | REDEEMED | | 35,037 | 35,037 | 36,793 | 36,934 | 0 | (1,896) | 0 | (1,896) | 0 | 35,037 | 0 | 0 | 0 | 823 | 01/02/2024 | 1.D FE |
| 91324P-BV-3 | UNITEDHEALTH GROUP INC 2.875 | | 03/15/2022 | MATURED | | 2,000,000 | 2,000,000 | 1,986,200 | 1,999,571 | 0 | 429 | 0 | 429 | 0 | 2,000,000 | 0 | 0 | 0 | 28,750 | 03/15/2022 | 1.G FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 91159H-HC-7 | US BANCORP 3.000 | | 02/15/2022 | REDEEMED | | 4,000,000 | 4,000,000 | 4,033,930 | 4,000,332 | 0 | (408) | 0 | (408) | 0 | 3,999,924 | 0 | 76 | 76 | 50,000 | 03/15/2022 | 1.F FE |
| 92553P-AX-0 | VIACOMCBS INC 3.875 | | 03/18/2022 | MAKE WHOLE CALL | | 1,289,550 | 1,240,000 | 1,229,981 | 1,237,350 | 0 | 280 | 0 | 280 | 0 | 1,237,630 | 0 | 2,370 | 2,370 | 71,840 | 04/01/2024 | 2.B FE |
| 928563-AB-1 | VMWARE INC 2.950 | | 01/18/2022 | MAKE WHOLE CALL | | 1,012,790 | 1,000,000 | 997,920 | 999,695 | 0 | 26 | 0 | 26 | 0 | 999,722 | 0 | 278 | 278 | 24,836 | 08/21/2022 | 2.C FE |
| 25468P-CT-1 | WALT DISNEY COMPANY 2.550 | | 02/15/2022 | MATURED | | 2,500,000 | 2,500,000 | 2,494,258 | 2,499,889 | 0 | 111 | 0 | 111 | 0 | 2,500,000 | 0 | 0 | 0 | 31,875 | 02/15/2022 | 2.A FE |
| 94974B-FC-9 | WELLS FARGO & CO 3.500 | | 03/08/2022 | MATURED | | 2,000,000 | 2,000,000 | 1,995,640 | 1,999,761 | 0 | 239 | 0 | 239 | 0 | 2,000,000 | 0 | 0 | 0 | 35,000 | 03/08/2022 | 2.A FE |
| 949746-SK-8 | WELLS FARGO & CO 3.069 | | 01/24/2022 | REDEEMED | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 30,690 | 01/24/2023 | 2.A FE |
| 772739-AQ-1 | WESTROCK RKT CO 4.000 | | 03/22/2022 | MAKE WHOLE CALL | | 1,955,943 | 1,915,000 | 1,963,360 | 1,921,076 | 0 | (1,429) | 0 | (1,429) | 0 | 1,919,647 | 0 | (4,647) | (4,647) | 83,711 | 03/01/2023 | 2.B FE |
| 98956P-AL-6 | ZIMMER BIOMET HOLDINGS 3.150 | | 03/18/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 997,490 | 999,838 | 0 | 130 | 0 | 130 | 0 | 999,969 | 0 | 31 | 31 | 14,613 | 04/01/2022 | 2.B FE |
| 07813Z-BC-7 | BELL CANADA 3.350 | | 03/16/2022 | MAKE WHOLE CALL | | 1,017,396 | 1,000,000 | 998,310 | 999,728 | 0 | 70 | 0 | 70 | 0 | 999,797 | 0 | 203 | 203 | 33,458 | 03/22/2023 | 2.A FE |
| 13645R-AP-9 | CANADIAN PACIFIC RAILW 4.500 | A | 01/15/2022 | MATURED | | 2,000,000 | 2,000,000 | 2,091,950 | 2,000,511 | 0 | (511) | 0 | (511) | 0 | 2,000,000 | 0 | 0 | 0 | 45,000 | 01/15/2022 | 2.B FE |
| 633067-C2-7 | NATIONAL BANK OF CANAD 2.105 | | 03/18/2022 | MATURED | | 1,000,000 | 1,000,000 | 976,700 | 998,558 | 0 | 1,442 | 0 | 1,442 | 0 | 1,000,000 | 0 | 0 | 0 | 10,525 | 03/18/2022 | 1.D FE |
| 628957-AE-2 | NAV CANADA 7.560 | | 03/01/2022 | REDEEMED | | 100,000 | 100,000 | 118,027 | 113,019 | 0 | (13,019) | 0 | (13,019) | 0 | 100,000 | 0 | 0 | 0 | 3,780 | 03/01/2027 | 1.D FE |
| 780086-KD-5 | ROYAL BANK OF CANADA 1.968 | | 03/02/2022 | MATURED | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 19,680 | 03/02/2022 | 1.C FE |
| 891160-K5-1 | TORONTO-DOMINION BANK 1.994 | | 03/23/2022 | MATURED | | 4,000,000 | 4,000,000 | 3,955,160 | 3,997,270 | 0 | 2,730 | 0 | 2,730 | 0 | 4,000,000 | 0 | 0 | 0 | 39,880 | 03/23/2022 | 1.D FE |
| G29628-AA-1 | AP ARISTOTLE HOLDINGS 5.125 | D | 03/30/2022 | REDEEMED | | 5,908,323 | 5,908,323 | 5,929,969 | 5,922,544 | 0 | (14,221) | 0 | (14,221) | 0 | 5,908,323 | 0 | 0 | 0 | 4,640 | 12/31/2028 | 2.C Z |
| G29628-AB-9 | AP ARISTOTLE HOLDINGS 3.250 | D | 03/30/2022 | REDEEMED | | 3,446,522 | 3,446,522 | 3,459,148 | 3,468,639 | 0 | (22,117) | 0 | (22,117) | 0 | 3,446,522 | 0 | 0 | 0 | 1,716 | 12/31/2028 | 1.G Z |
| G29628-AC-7 | AP ARISTOTLE HOLDINGS 19.750 | D | 03/30/2022 | REDEEMED | | 993,479 | 993,479 | 997,119 | 965,375 | 0 | 28,104 | 0 | 28,104 | 0 | 993,479 | 0 | 0 | 0 | 3,015 | 12/31/2028 | 4.B Z |
| 055451-AQ-1 | BHP BILLITON FINANCE U 2.875 | D | 02/24/2022 | MATURED | | 3,000,000 | 3,000,000 | 2,971,920 | 2,999,388 | 0 | 612 | 0 | 612 | 0 | 3,000,000 | 0 | 0 | 0 | 43,125 | 02/24/2022 | 1.F FE |
| 05579H-AE-2 | BNZ INTL FUNDING (144A 2.900 | D | 02/21/2022 | MATURED | | 1,000,000 | 1,000,000 | 998,240 | 999,905 | 0 | 95 | 0 | 95 | 0 | 1,000,000 | 0 | 0 | 0 | 14,500 | 02/21/2022 | 1.E FE |
| G1981*-AA-2 | CAYMAN UNIVERSE HOLDIN 3.800 | D | 03/31/2022 | REDEEMED | | 178,272 | 178,272 | 178,272 | 181,179 | 0 | (2,907) | 0 | (2,907) | 0 | 178,272 | 0 | 0 | 0 | 1,694 | 09/30/2045 | 1.D PL |
| 2027A0-JK-6 | COMMONWEALTH BANK OF A 2.750 | D | 03/10/2022 | MATURED | | 1,000,000 | 1,000,000 | 997,030 | 999,831 | 0 | 169 | 0 | 169 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 03/10/2022 | 1.D FE |
| 23636A-AM-3 | DANSKE BANK A/S (144A) 2.700 | D | 03/02/2022 | MATURED | | 1,000,000 | 1,000,000 | 998,370 | 999,900 | 0 | 100 | 0 | 100 | 0 | 1,000,000 | 0 | 0 | 0 | 13,500 | 03/02/2022 | 1.E FE |
| 40052V-AB-0 | GRUPO BIMBO SAB (144A) 4.500 | D | 01/25/2022 | MATURED | | 300,000 | 300,000 | 318,712 | 300,157 | 0 | (157) | 0 | (157) | 0 | 300,000 | 0 | 0 | 0 | 6,750 | 01/25/2022 | 2.B FE |
| 40049J-AV-9 | GRUPO TELEVISA SAB 6.625 | D | 03/30/2022 | MAKE WHOLE CALL | | 662,727 | 600,000 | 652,662 | 618,491 | 0 | (1,303) | 0 | (1,303) | 0 | 617,188 | 0 | (17,188) | (17,188) | 83,927 | 03/18/2025 | 2.A FE |
| 404280-AN-9 | HSBC HOLDINGS PLC 4.000 | D | 03/30/2022 | MATURED | | 2,000,000 | 2,000,000 | 2,091,620 | 2,003,724 | 0 | (3,724) | 0 | (3,724) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/30/2022 | 1.G FE |
| 44962L-AF-4 | IHS MARKIT LTD 4.750 | D | 03/02/2022 | EXCHANGED | | 3,315,330 | 3,000,000 | 2,988,840 | 2,991,997 | 0 | 177 | 0 | 177 | 0 | 2,992,174 | 0 | 323,156 | 323,156 | 86,521 | 08/01/2028 | 3.A FE |
| 44962L-AA-5 | IHS MARKIT LTD (144A) 5.000 | D | 03/02/2022 | EXCHANGED | | 1,016,340 | 1,000,000 | 1,046,875 | 1,006,608 | 0 | (1,924) | 0 | (1,924) | 0 | 1,004,684 | 0 | 11,656 | 11,656 | 17,806 | 11/01/2022 | 3.A FE |
| 44962L-AB-3 | IHS MARKIT LTD (144A) 4.750 | D | 03/02/2022 | EXCHANGED | | 3,818,448 | 3,600,000 | 3,670,000 | 3,629,928 | 0 | (1,616) | 0 | (1,616) | 0 | 3,628,312 | 0 | 190,136 | 190,136 | 97,175 | 02/15/2025 | 3.A FE |
| 44962L-AC-1 | IHS MARKIT LTD (144A) 4.000 | D | 03/02/2022 | EXCHANGED | | 1,053,480 | 1,000,000 | 1,010,000 | 1,005,226 | 0 | (172) | 0 | (172) | 0 | 1,005,055 | 0 | 48,425 | 48,425 | 21,111 | 03/01/2026 | 3.A FE |
| 80281L-AF-2 | SANTANDER UK GROUP HLD 3.571 | D | 01/10/2022 | REDEEMED | | 1,000,000 | 1,000,000 | 1,005,600 | 1,000,054 | 0 | (54) | 0 | (54) | 0 | 1,000,000 | 0 | 0 | 0 | 17,855 | 01/10/2023 | 2.A FE |
| 83238P-AD-6 | SMITHS GROUP PLC (144A 3.625 | D | 02/17/2022 | MAKE WHOLE CALL | | 2,031,380 | 2,000,000 | 1,995,680 | 1,999,523 | 0 | 75 | 0 | 75 | 0 | 1,999,598 | 0 | 402 | 402 | 56,554 | 10/12/2022 | 2.B FE |
| 87020P-AH-0 | SWEDBANK AB (144A) 2.800 | D | 03/14/2022 | MATURED | | 1,000,000 | 1,000,000 | 999,580 | 999,935 | 0 | 65 | 0 | 65 | 0 | 1,000,000 | 0 | 0 | 0 | 14,000 | 03/14/2022 | 1.D FE |
| 89153V-AB-5 | TOTAL CAPITAL INTERNAT 2.875 | D | 02/17/2022 | MATURED | | 1,000,000 | 1,000,000 | 999,480 | 999,953 | 0 | 47 | 0 | 47 | 0 | 1,000,000 | 0 | 0 | 0 | 14,375 | 02/17/2022 | 1.E FE |
| 00842B-AC-1 | ABMT 2015-5 A3 CMO 3.500 | | 03/25/2022 | VARIOUS | | 24,402 | 24,402 | 24,634 | 24,380 | 0 | 21 | 0 | 21 | 0 | 24,402 | 0 | 0 | 0 | 118 | 07/25/2045 | 1.A |
| 00842D-AC-7 | ABMT 2015-6 A3 CMO 3.500 | | 03/25/2022 | VARIOUS | | 236,787 | 236,787 | 238,045 | 236,406 | 0 | 382 | 0 | 382 | 0 | 236,787 | 0 | 0 | 0 | 1,293 | 09/25/2045 | 1.A |
| 00842C-AC-9 | ABMT 2015-7 A3 CMO 3.500 | | 03/25/2022 | VARIOUS | | 177,041 | 177,041 | 174,344 | 175,425 | 0 | 1,617 | 0 | 1,617 | 0 | 177,041 | 0 | 0 | 0 | 1,023 | 10/25/2045 | 1.A |
| 00842E-AC-5 | ABMT 2016-2 A3 CMO (14 3.500 | | 03/25/2022 | VARIOUS | | 110,835 | 110,835 | 112,152 | 110,817 | 0 | 18 | 0 | 18 | 0 | 110,835 | 0 | 0 | 0 | 643 | 03/25/2046 | 1.A |
| 05949C-HU-3 | BOAMS 2005-I 2A5 CMO 2.747 | | 03/25/2022 | RECOVERY OF PAR WRITE-OFF | | 0 | (5,548) | (3,745) | (2,485) | 0 | 31 | 0 | 31 | 0 | (2,454) | 0 | 2,454 | 2,454 | 0 | 10/25/2035 | 1.D FM |
| 05949C-HU-3 | BOAMS 2005-I 2A5 CMO 2.747 | | 03/25/2022 | VARIOUS | | 40,166 | 40,166 | 27,112 | 17,992 | 0 | 22,174 | 0 | 22,174 | 0 | 40,166 | 0 | 0 | 0 | 237 | 10/25/2035 | 1.D FM |
| 05949C-HU-3 | BOAMS 2005-I 2A5 CMO 2.747 | | 01/25/2022 | WRITTEN OFF | | 0 | 23 | 16 | 11 | 0 | 0 | 0 | 0 | 0 | 10 | 0 | (10) | (10) | 0 | 10/25/2035 | 1.D FM |
| 12498N-AB-9 | CBASS 2006-CB2 AF2 6.001 | | 03/25/2022 | VARIOUS | | 14,775 | 14,775 | 8,248 | 3,514 | 0 | 11,261 | 0 | 11,261 | 0 | 14,775 | 0 | 0 | 0 | 64 | 12/25/2036 | 1.A FM |
| 12564E-AA-0 | CIM 2021-J2 A1 CMO (14 2.500 | | 03/25/2022 | VARIOUS | | 357,694 | 357,694 | 364,609 | 364,571 | 0 | (6,877) | 0 | (6,877) | 0 | 357,694 | 0 | 0 | 0 | 1,530 | 04/25/2051 | 1.A FE |
| 17323E-AD-5 | CMLTI 2014-J2 A1 CMO 3.500 | | 03/25/2022 | VARIOUS | | 20,279 | 20,279 | 20,455 | 20,238 | 0 | 42 | 0 | 42 | 0 | 20,279 | 0 | 0 | 0 | 96 | 11/25/2044 | 1.A |
| 172973-W5-4 | CMSI 2005-4 1A6 CMO 5.500 | | 03/25/2022 | VARIOUS | | 14,038 | 14,038 | 10,423 | 11,265 | 0 | 2,772 | 0 | 2,772 | 0 | 14,038 | 0 | 0 | 0 | 86 | 07/25/2035 | 1.A FM |
| 172973-5F-2 | CMSI 2006-1 2A1 CMO 5.000 | | 03/25/2022 | VARIOUS | | 28 | 26 | 11 | 17 | 0 | 0 | 0 | 17 | 0 | 28 | 0 | 0 | 0 | 0 | 02/25/2021 | 1.A FM |
| 22541S-CC-0 | CSFB 2004-2R A1 CMO 4.134 | | 03/28/2022 | VARIOUS | | 5,903 | 5,903 | 5,630 | 5,762 | 0 | 141 | 0 | 141 | 0 | 5,903 | 0 | 0 | 0 | 27 | 12/28/2033 | 1.A FM |
| 22541S-CC-0 | CSFB 2004-2R A1 CMO 4.134 | | 03/28/2022 | WRITTEN OFF | | 0 | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | (3) | (3) | 0 | 12/28/2033 | 1.A FM |
| 12647P-AJ-7 | CSMC 2013-7 A10 CMO 3.500 | | 03/25/2022 | VARIOUS | | 45,122 | 45,122 | 43,567 | 44,623 | 0 | 499 | 0 | 499 | 0 | 45,122 | 0 | 0 | 0 | 251 | 08/25/2043 | 1.A |
| 12652C-AA-7 | CSMC 2017-HL2 A1 CMO 3.500 | | 03/25/2022 | VARIOUS | | 315,967 | 315,967 | 319,398 | 315,951 | 0 | 15 | 0 | 15 | 0 | 315,967 | 0 | 0 | 0 | 1,835 | 10/25/2047 | 1.A |
| 126694-AA-6 | CWHL 2005-19 1A1 CMO 5.500 | | 03/25/2022 | VARIOUS | | 1,971 | 1,971 | 1,708 | 95 | 0 | 1,876 | 0 | 1,876 | 0 | 1,971 | 0 | 0 | 0 | 20 | 08/25/2035 | 1.D FM |
| 126694-AA-6 | CWHL 2005-19 1A1 CMO 5.500 | | 03/25/2022 | WRITTEN OFF | | 0 | 197 | 170 | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | (9) | (9) | 1 | 08/25/2035 | 1.D FM |
| 126694-JR-0 | CWHL 2005-24 A1 CMO 5.500 | | 01/25/2022 | RECOVERY OF PAR WRITE-OFF | | 0 | (391) | (350) | (94) | 0 | 3 | 0 | 3 | 0 | (91) | 0 | 91 | 91 | 0 | 11/25/2035 | 1.D FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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-JR-0 | CWHL 2005-24 A1 CMO 5.500 | | 03/25/2022 | VARIOUS | | 13,580 | 13,580 | 12,154 | 3,255 | 0 | 10,325 | 0 | 10,325 | 0 | 13,580 | 0 | 0 | 0 | 117 | 11/25/2035 | 1.D FM |
| 126694-JR-0 | CWHL 2005-24 A1 CMO 5.500 | | 03/25/2022 | WRITTEN OFF | | 0 | 1,757 | 1,573 | 421 | 0 | (39) | 0 | (39) | 0 | 382 | 0 | (382) | (382) | 24 | 11/25/2035 | 1.D FM |
| 29977J-AB-2 | EVER 2013-1 A2 CMO 2.500 | | 03/25/2022 | VARIOUS | | 201,403 | 201,403 | 182,434 | 194,676 | 0 | 6,727 | 0 | 6,727 | 0 | 201,403 | 0 | 0 | 0 | 796 | 03/25/2043 | 1.A |
| 29978C-AA-8 | EVER 2018-1 A1 CMO (14 3.500 | | 03/25/2022 | VARIOUS | | 185,680 | 185,680 | 183,591 | 184,700 | 0 | 980 | 0 | 980 | 0 | 185,680 | 0 | 0 | 0 | 735 | 02/25/2048 | 1.A |
| 33766W-AH-7 | FKMT 2014-1 A8 CMO 3.500 | | 03/25/2022 | VARIOUS | | 275,297 | 275,297 | 277,706 | 274,809 | 0 | 488 | 0 | 488 | 0 | 275,297 | 0 | 0 | 0 | 2,183 | 11/25/2044 | 1.A |
| 33850B-AC-1 | FSMT 2017-1 1A3 CMO 3.500 | | 03/25/2022 | VARIOUS | | 213,302 | 213,302 | 216,435 | 213,560 | 0 | (258) | 0 | (258) | 0 | 213,302 | 0 | 0 | 0 | 1,052 | 03/25/2047 | 1.A |
| 33850T-AC-2 | FSMT 2018-1 A3 CMO (14 3.500 | | 03/25/2022 | VARIOUS | | 437,173 | 437,173 | 433,280 | 435,936 | 0 | 1,237 | 0 | 1,237 | 0 | 437,173 | 0 | 0 | 0 | 1,980 | 03/25/2048 | 1.A |
| 33853G-AB-9 | FSMT 2021-12 A2 CMO (1 2.500 | | 03/25/2022 | VARIOUS | | 253,460 | 253,460 | 253,777 | 253,764 | 0 | (304) | 0 | (304) | 0 | 253,460 | 0 | 0 | 0 | 1,166 | 11/25/2051 | 1.A FE |
| 3622EB-AC-2 | GSAA 2007-4 A3A CMO 1.057 | | 03/25/2022 | VARIOUS | | 14,238 | 14,238 | 5,855 | 1,214 | 0 | 13,024 | 0 | 13,024 | 0 | 14,238 | 0 | 0 | 0 | 16 | 03/25/2037 | 1.D FM |
| 36242D-UQ-4 | GSR 2005-AR1 4A1 CMO 2.754 | | 03/25/2022 | VARIOUS | | 57,015 | 57,015 | 51,547 | 51,522 | 0 | 5,494 | 0 | 5,494 | 0 | 57,015 | 0 | 0 | 0 | 323 | 01/25/2035 | 1.A FM |
| 46630G-AD-7 | JPMMT 2007-A1 2A2 CMO 2.552 | | 03/25/2022 | VARIOUS | | 18,721 | 18,721 | 16,521 | 15,522 | 0 | 3,199 | 0 | 3,199 | 0 | 18,721 | 0 | 0 | 0 | 79 | 07/25/2035 | 1.A FM |
| 46641C-AU-5 | JPMMT 2014-1 2A1 CMO 3.500 | | 03/25/2022 | VARIOUS | | 485,356 | 485,356 | 478,322 | 481,984 | 0 | 3,373 | 0 | 3,373 | 0 | 485,356 | 0 | 0 | 0 | 2,514 | 01/25/2044 | 1.A |
| 46643K-AC-5 | JPMMT 2014-5 A2 CMO 2.500 | | 03/25/2022 | VARIOUS | | 69,882 | 69,882 | 70,276 | 69,891 | 0 | (9) | 0 | (9) | 0 | 69,882 | 0 | 0 | 0 | 289 | 10/25/2029 | 1.A |
| 46654K-AC-1 | JPMMT 2021-11 A3 2.500 | | 03/25/2022 | VARIOUS | | 817,154 | 817,154 | 830,306 | 829,826 | 0 | (12,672) | 0 | (12,672) | 0 | 817,154 | 0 | 0 | 0 | 3,130 | 01/25/2052 | 1.A FE |
| 46653Q-AC-9 | JPMMT 2021-14 A3 CMO ( 2.500 | | 03/25/2022 | VARIOUS | | 443,662 | 443,662 | 441,375 | 441,386 | 0 | 2,277 | 0 | 2,277 | 0 | 443,662 | 0 | 0 | 0 | 1,984 | 05/25/2052 | 1.A FE |
| 57643M-LE-2 | MASTR 2005-2 1A5 CMO 5.250 | | 03/25/2022 | VARIOUS | | 46,815 | 46,815 | 45,411 | 21,112 | 0 | 25,704 | 0 | 25,704 | 0 | 46,815 | 0 | 0 | 0 | 409 | 11/25/2035 | 1.A FM |
| 67647E-AA-5 | OMCT 2021-5 A1 (144A) 2.500 | | 03/25/2022 | VARIOUS | | 587,830 | 587,830 | 592,514 | 592,491 | 0 | (4,661) | 0 | (4,661) | 0 | 587,830 | 0 | 0 | 0 | 2,287 | 10/25/2051 | 1.A FE |
| 74160M-DK-5 | PRIME 2004-CL1 1A1 CMO 6.000 | | 03/25/2022 | VARIOUS | | 14,846 | 14,846 | 15,194 | 14,800 | 0 | 46 | 0 | 46 | 0 | 14,846 | 0 | 0 | 0 | 153 | 02/25/2034 | 1.A FM |
| 69371V-AA-5 | PSMC 2018-1A A1 CMO 3.500 | | 03/25/2022 | VARIOUS | | 74,335 | 74,335 | 73,394 | 74,107 | 0 | 228 | 0 | 228 | 0 | 74,335 | 0 | 0 | 0 | 419 | 02/25/2048 | 1.A |
| 75409T-AA-3 | RATE 2021-J3 A1 (144A) 2.500 | | 03/25/2022 | VARIOUS | | 200,159 | 200,159 | 202,192 | 202,120 | 0 | (1,961) | 0 | (1,961) | 0 | 200,159 | 0 | 0 | 0 | 801 | 10/25/2051 | 1.A FE |
| 75410J-AA-2 | RATE 2021-J4 A1 (144A) 2.500 | | 03/25/2022 | VARIOUS | | 151,388 | 151,388 | 151,198 | 151,197 | 0 | 191 | 0 | 191 | 0 | 151,388 | 0 | 0 | 0 | 495 | 11/25/2051 | 1.A FE |
| 81745R-AB-6 | SEMT 2013-3 A2 CMO 2.500 | | 03/25/2022 | VARIOUS | | 129,730 | 129,730 | 115,231 | 123,781 | 0 | 5,949 | 0 | 5,949 | 0 | 129,730 | 0 | 0 | 0 | 409 | 03/25/2043 | 1.A |
| 81744Y-AA-4 | SEMT 2013-4 A1 CMO 2.325 | | 03/25/2022 | VARIOUS | | 129,877 | 129,877 | 115,289 | 124,940 | 0 | 4,937 | 0 | 4,937 | 0 | 129,877 | 0 | 0 | 0 | 470 | 04/25/2043 | 1.A |
| 81744Y-AB-2 | SEMT 2013-4 A2 CMO 2.500 | | 03/25/2022 | VARIOUS | | 189,497 | 189,497 | 171,351 | 183,361 | 0 | 6,136 | 0 | 6,136 | 0 | 189,497 | 0 | 0 | 0 | 737 | 04/25/2043 | 1.A |
| 81746G-AA-1 | SEMT 2017-7 A1 CMO (14 3.500 | | 03/25/2022 | VARIOUS | | 129,360 | 129,360 | 131,927 | 129,650 | 0 | (290) | 0 | (290) | 0 | 129,360 | 0 | 0 | 0 | 819 | 10/25/2047 | 1.A |
| 81743A-AD-1 | SEMT 2019-5 A4 CMO (14 3.500 | | 01/25/2022 | PAID ON PRINCIPAL | | 147,730 | 147,730 | 150,038 | 147,532 | 0 | 198 | 0 | 198 | 0 | 147,730 | 0 | 0 | 0 | 431 | 12/25/2049 | 1.A |
| 97652Q-AD-1 | WIN 2014-2 A4 CMO 3.500 | | 03/20/2022 | VARIOUS | | 5,903 | 5,903 | 6,004 | 5,894 | 0 | 8 | 0 | 8 | 0 | 5,903 | 0 | 0 | 0 | 35 | 09/20/2044 | 1.A |
| 97655J-AE-2 | WIN 2016-1 1A5 CMO 3.500 | | 03/20/2022 | VARIOUS | | 56,915 | 56,915 | 57,733 | 56,963 | 0 | (48) | 0 | (48) | 0 | 56,915 | 0 | 0 | 0 | 308 | 01/20/2046 | 1.A |
| 05604F-AA-3 | BWAY 2013-1515 A1 (144 2.809 | | 03/10/2022 | VARIOUS | | 430,338 | 430,338 | 429,310 | 429,664 | 0 | 674 | 0 | 674 | 0 | 430,338 | 0 | 0 | 0 | 2,071 | 03/10/2033 | 1.A |
| 12591U-AE-3 | COMM 2014-UBS2 A4 3.691 | | 02/10/2022 | PAID ON PRINCIPAL | | 432,554 | 432,554 | 435,410 | 428,734 | 0 | 3,820 | 0 | 3,820 | 0 | 432,554 | 0 | 0 | 0 | 2,661 | 03/10/2047 | 1.A |
| 46642E-AX-4 | JPMBB 2014-C21 A4 3.493 | | 03/15/2022 | PAID ON PRINCIPAL | | 428,225 | 428,225 | 432,506 | 428,772 | 0 | (546) | 0 | (546) | 0 | 428,225 | 0 | 0 | 0 | 4,400 | 08/15/2047 | 1.A |
| 61766C-AF-6 | MSC 2016-UBS9 ASB 3.340 | | 03/15/2022 | VARIOUS | | 249,720 | 249,720 | 257,206 | 251,630 | 0 | (1,910) | 0 | (1,910) | 0 | 249,720 | 0 | 0 | 0 | 1,437 | 03/15/2049 | 1.A |
| 90349D-AD-4 | UBSBB 2012-C3 A4 3.091 | | 03/10/2022 | VARIOUS | | 1,430,468 | 1,430,468 | 1,466,174 | 1,433,496 | 0 | (3,028) | 0 | (3,028) | 0 | 1,430,468 | 0 | 0 | 0 | 10,811 | 08/10/2049 | 1.A FM |
| 94989A-AS-4 | WFCM 2014-LC18 A3 3.271 | | 03/15/2022 | VARIOUS | | 35,799 | 35,799 | 36,872 | 35,758 | 0 | 41 | 0 | 41 | 0 | 35,799 | 0 | 0 | 0 | 200 | 12/15/2047 | 1.A |
| 92938E-AM-5 | WFRBS 2013-C16 A4 4.136 | | 02/15/2022 | PAID ON PRINCIPAL | | 529,772 | 529,772 | 535,039 | 529,053 | 0 | 719 | 0 | 719 | 0 | 529,772 | 0 | 0 | 0 | 6,288 | 09/15/2046 | 1.A |
| 45779B-BT-5 | IMSCI 2013-4 A1 (144A) 2.837 | | 03/12/2022 | VARIOUS | | 52,329 | 52,329 | 52,328 | 52,261 | 0 | 67 | 0 | 67 | 0 | 52,329 | 0 | 0 | 0 | 496 | 04/12/2023 | 1.A FE |
| 20846Q-HN-1 | CNF 2001-3 A4 6.910 | | 03/01/2022 | VARIOUS | | 93,492 | 93,492 | 93,487 | 94,261 | 0 | (769) | 0 | (769) | 0 | 93,492 | 0 | 0 | 0 | 1,203 | 05/01/2033 | 5.A FE |
| 393505-RJ-3 | GT 1996-10 M1 7.240 | | 02/15/2022 | VARIOUS | | 103,468 | 103,468 | 106,426 | 103,480 | 0 | (13) | 0 | (13) | 0 | 103,468 | 0 | 0 | 0 | 895 | 11/15/2028 | 2.B FE |
| 674135-DQ-8 | OAK 1998-B M2 7.025 | | 03/15/2022 | RECOVERY OF PAR WRITE-OFF | | 0 | (1,412) | (88) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/15/2023 | 6. |
| 674135-DQ-8 | OAK 1998-B M2 7.025 | | 01/15/2022 | WRITTEN OFF | | 0 | 2,072 | 129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12 | 05/15/2023 | 6. |
| 67087T-DW-8 | OAK 2002-C A1 5.410 | | 03/15/2022 | VARIOUS | | 48,358 | 48,358 | 44,231 | 41,997 | 0 | 6,361 | 0 | 6,361 | 0 | 48,358 | 0 | 0 | 0 | 504 | 11/15/2032 | 5.A FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 174,480,795 | 171,669,472 | 173,473,184 | 172,375,899 | 0 | 73,160 | 0 | 73,160 | 0 | 172,449,059 | 0 | (91,883) | (91,883) | 4,665,405 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 408,031,434 | 403,628,418 | 412,187,113 | 405,936,064 | 0 | 15,465 | 0 | 15,465 | (87,042) | 405,864,487 | 28,452 | (251,304) | (222,853) | 7,668,884 | XXX | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 408,031,434 | 403,628,418 | 412,187,113 | 405,936,064 | 0 | 15,465 | 0 | 15,465 | (87,042) | 405,864,487 | 28,452 | (251,304) | (222,853) | 7,668,884 | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | | | | |
| 014491-10-4 | ALEXANDER & BALDWIN INC | | 02/24/2022 | VARIOUS | 39,798.000 | 870,757 | | 914,476 | 998,532 | (84,056) | 0 | 0 | (84,056) | 0 | 914,476 | 0 | (43,719) | (43,719) | 7,291 | | |
| 024835-10-0 | AMERICAN CAMPUS COMMUNITIES | | 03/09/2022 | JPM SECURITIES NA ALGO | 1,855.000 | 101,487 | | 94,671 | 106,273 | (11,602) | 0 | 0 | (11,602) | 0 | 94,671 | 0 | 6,815 | 6,815 | 872 | | |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 03027X-10-0 | AMERICAN TOWER CORP | | 02/17/2022 | VARIOUS | 7,314.000 | 1,853,363 | | 1,675,605 | 2,139,345 | (463,740) | 0 | 0 | (463,740) | 0 | 1,675,605 | 0 | 177,758 | 177,758 | 10,166 | | |
| 03676B-10-2 | ANTERO MIDSTREAM CORPORATION | | 01/19/2022 | CITIGROUP GLOBAL MKTS | 13,088.000 | 135,722 | | 126,692 | 126,692 | 0 | 0 | 0 | 0 | 0 | 126,692 | 0 | 9,030 | 9,030 | 0 | | |
| 03750L-10-9 | APARTMENT INCOME REIT CORP | | 03/17/2022 | MORGAN STANLEY NA ALGO | 1,823.000 | 97,227 | | 70,021 | 99,663 | (29,642) | 0 | 0 | (29,642) | 0 | 70,021 | 0 | 27,206 | 27,206 | 820 | | |
| 133131-10-2 | CAMDEN PROPERTY TRUST | | 03/24/2022 | VARIOUS | 8,526.000 | 1,395,752 | | 675,600 | 1,523,426 | (847,825) | 0 | 0 | (847,825) | 0 | 675,600 | 0 | 720,152 | 720,152 | 7,077 | | |
| 229663-10-9 | CUBESMART | | 03/11/2022 | MERRILL LYNCH SFT CRDT | 2,074.000 | 101,909 | | 55,562 | 118,031 | (62,469) | 0 | 0 | (62,469) | 0 | 55,562 | 0 | 46,346 | 46,346 | 892 | | |
| 252784-30-1 | DIAMONDROCK HOSPITALITY CO | | 03/11/2022 | VARIOUS | 67,100.000 | 642,852 | | 632,111 | 644,831 | (12,720) | 0 | 0 | (12,720) | 0 | 632,111 | 0 | 10,740 | 10,740 | 0 | | |
| 253868-10-3 | DIGITAL REALTY TRUST INC | | 03/01/2022 | VARIOUS | 32,400.000 | 4,444,604 | | 5,060,550 | 5,730,588 | (670,038) | 0 | 0 | (670,038) | 0 | 5,060,550 | 0 | (615,946) | (615,946) | 36,772 | | |
| 264411-50-5 | DUKE REALTY CORPORATION | | 03/01/2022 | VARIOUS | 76,222.000 | 4,134,542 | | 2,802,422 | 5,003,212 | (2,200,790) | 0 | 0 | (2,200,790) | 0 | 2,802,422 | 0 | 1,332,119 | 1,332,119 | 18,490 | | |
| 29444U-70-0 | EQUINIX INC | | 01/11/2022 | VARIOUS | 2,360.000 | 1,837,989 | | 1,411,334 | 1,996,182 | (584,849) | 0 | 0 | (584,849) | 0 | 1,411,334 | 0 | 426,655 | 426,655 | 0 | | |
| 297178-10-5 | ESSEX PROPERTY TRUST INC | | 03/09/2022 | VARIOUS | 1,249.000 | 406,527 | | 364,039 | 439,935 | (75,896) | 0 | 0 | (75,896) | 0 | 364,039 | 0 | 42,488 | 42,488 | 2,610 | | |
| 30225T-10-2 | EXTRA SPACE STORAGE INC | | 03/17/2022 | VARIOUS | 2,967.000 | 616,727 | | 333,995 | 672,708 | (338,713) | 0 | 0 | (338,713) | 0 | 333,995 | 0 | 282,732 | 282,732 | 782 | | |
| 35086T-10-9 | FOUR CORNERS PROPERTY TRUST INC | | 01/05/2022 | EVERCORE ISI NA ALGO | 2,600.000 | 76,621 | | 69,836 | 76,466 | (6,630) | 0 | 0 | (6,630) | 0 | 69,836 | 0 | 6,785 | 6,785 | 865 | | |
| 42225P-50-1 | HEALTHCARE TRUST OF AMERICA INC REIT | | 03/09/2022 | UBS SEC SFT CRDT | 2,235.000 | 69,035 | | 54,266 | 74,627 | (20,361) | 0 | 0 | (20,361) | 0 | 54,266 | 0 | 14,769 | 14,769 | 726 | | |
| 444097-10-9 | HUDSON PACIFIC PROPERTIES INC | | 03/17/2022 | VARIOUS | 29,187.000 | 754,496 | | 630,392 | 721,211 | (90,819) | 0 | 0 | (90,819) | 0 | 630,392 | 0 | 124,104 | 124,104 | 3,769 | | |
| 46187W-10-7 | INVITATION HOMES INC | | 02/17/2022 | TRUIST SECURITIES INC | 11,377.000 | 447,638 | | 241,542 | 515,833 | (274,291) | 0 | 0 | (274,291) | 0 | 241,542 | 0 | 206,096 | 206,096 | 2,503 | | |
| 529043-10-1 | LEXINGTON REALTY TRUST | | 03/17/2022 | VARIOUS | 40,400.000 | 626,530 | | 610,879 | 631,048 | (20,169) | 0 | 0 | (20,169) | 0 | 610,879 | 0 | 15,651 | 15,651 | 4,848 | | |
| 69007J-10-6 | OUTFRONT MEDIA INC | | 02/24/2022 | KEYBANC CAP MARK INC | 2,500.000 | 63,949 | | 52,450 | 67,050 | (14,600) | 0 | 0 | (14,600) | 0 | 52,450 | 0 | 11,499 | 11,499 | 0 | | |
| 69924R-10-8 | PARAMOUNT GROUP INC | | 02/24/2022 | VARIOUS | 23,000.000 | 206,615 | | 191,820 | 191,820 | 0 | 0 | 0 | 0 | 0 | 191,820 | 0 | 14,795 | 14,795 | 1,610 | | |
| 700517-10-5 | PARK HOTELS & RESORTS INC | | 02/24/2022 | VARIOUS | 13,400.000 | 243,689 | | 252,992 | 252,992 | 0 | 0 | 0 | 0 | 0 | 252,992 | 0 | (9,303) | (9,303) | 0 | | |
| 74340W-10-3 | PROLOGIS INC | | 03/24/2022 | VARIOUS | 6,687.000 | 1,045,241 | | 392,661 | 1,125,823 | (733,163) | 0 | 0 | (733,163) | 0 | 392,661 | 0 | 652,580 | 652,580 | 5,283 | | |
| 75134P-30-3 | RAMACO RESOURCES INC | | 02/09/2022 | CITIGROUP GLOBAL MKTS | 39,308.000 | 629,289 | | 534,589 | 534,589 | 0 | 0 | 0 | 0 | 0 | 534,589 | 0 | 94,700 | 94,700 | 0 | | |
| 758849-10-3 | REGENCY CENTERS CORP | | 03/09/2022 | JPM SECURITIES NA ALGO | 1,234.000 | 85,339 | | 46,917 | 92,982 | (46,065) | 0 | 0 | (46,065) | 0 | 46,917 | 0 | 38,422 | 38,422 | 771 | | |
| 76131N-10-1 | RETAIL OPPORTUNITY INVESTMENTS CORP | | 03/17/2022 | MORGAN STANLEY NA ALGO | 2,100.000 | 39,696 | | 39,235 | 41,160 | (1,925) | 0 | 0 | (1,925) | 0 | 39,235 | 0 | 460 | 460 | 378 | | |
| 828806-10-9 | SIMON PROPERTY GROUP INC | | 03/11/2022 | VARIOUS | 9,862.000 | 1,357,857 | | 610,135 | 1,575,652 | (965,517) | 0 | 0 | (965,517) | 0 | 610,135 | 0 | 747,722 | 747,722 | 2,925 | | |
| 84860W-30-0 | SPIRIT REALTY CAPITAL INC | | 03/17/2022 | MORGAN STANLEY NA ALGO | 3,497.000 | 161,816 | | 161,002 | 168,520 | (7,519) | 0 | 0 | (7,519) | 0 | 161,002 | 0 | 814 | 814 | 2,231 | | |
| 85254J-10-2 | STAG INDUSTRIAL INC | | 02/17/2022 | MERRILL LYNCH SFT CRDT | 14,517.000 | 572,420 | | 378,501 | 696,235 | (317,735) | 0 | 0 | (317,735) | 0 | 378,501 | 0 | 193,919 | 193,919 | 6,256 | | |
| 866674-10-4 | SUN COMMUNITIES INC | | 01/05/2022 | EVERCORE ISI NA ALGO | 329.000 | 67,354 | | 46,076 | 69,080 | (23,004) | 0 | 0 | (23,004) | 0 | 46,076 | 0 | 21,278 | 21,278 | 273 | | |
| 867892-10-1 | SUNSTONE HOTEL INVESTORS INC | | 02/09/2022 | JPM SECURITIES NA ALGO | 3,000.000 | 35,474 | | 35,190 | 35,190 | 0 | 0 | 0 | 0 | 0 | 35,190 | 0 | 284 | 284 | 0 | | |
| 92276F-10-0 | VENTAS INC | | 02/24/2022 | VARIOUS | 8,450.000 | 437,252 | | 274,764 | 431,964 | (157,200) | 0 | 0 | (157,200) | 0 | 274,764 | 0 | 162,488 | 162,488 | 3,803 | | |
| 95040Q-10-4 | WELLTOWER INC | | 02/08/2022 | UBS SECURITIES NA ALGO | 1,814.000 | 145,604 | | 99,933 | 155,587 | (55,654) | 0 | 0 | (55,654) | 0 | 99,933 | 0 | 45,670 | 45,670 | 0 | | |
| 984017-10-3 | XENIA HOTELS & RESORTS INC | | 02/09/2022 | BTIG NORTH AMERICA | 7,600.000 | 139,737 | | 134,824 | 137,636 | (2,812) | 0 | 0 | (2,812) | 0 | 134,824 | 0 | 4,913 | 4,913 | 0 | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 23,845,108 | XXX | 19,075,082 | 27,194,884 | (8,119,802) | 0 | 0 | (8,119,802) | 0 | 19,075,082 | 0 | 4,770,025 | 4,770,025 | 122,013 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 23,845,108 | XXX | 19,075,082 | 27,194,884 | (8,119,802) | 0 | 0 | (8,119,802) | 0 | 19,075,082 | 0 | 4,770,025 | 4,770,025 | 122,013 | XXX | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 23,845,108 | XXX | 19,075,082 | 27,194,884 | (8,119,802) | 0 | 0 | (8,119,802) | 0 | 19,075,082 | 0 | 4,770,025 | 4,770,025 | 122,013 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 23,845,108 | XXX | 19,075,082 | 27,194,884 | (8,119,802) | 0 | 0 | (8,119,802) | 0 | 19,075,082 | 0 | 4,770,025 | 4,770,025 | 122,013 | XXX | XXX |
| 6009999999 - Totals | | | | | | 431,876,542 | XXX | 431,262,195 | 433,130,948 | (8,119,802) | 15,465 | 0 | (8,104,337) | (87,042) | 424,939,569 | 28,452 | 4,518,720 | 4,547,172 | 7,790,897 | XXX | XXX |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | |
| 000000-00-0 | REPO - CITI A TREASURY | | 1.A | 44,496,287 | 44,496,287 | 04/01/2022 |
| 000000-00-0 | REPO - CREDIT A TREASURY | | 1.A | 32,976,786 | 32,976,786 | 04/01/2022 |
| 000000-00-0 | REPO - JP A TREASURY | | 1.A | 44,496,287 | 44,496,287 | 04/01/2022 |
| 000000-00-0 | REPO - TD A TREASURY | | 1.A | 11,853,001 | 11,853,001 | 04/01/2022 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | 133,822,361 | 133,822,361 | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | 133,822,361 | 133,822,361 | XXX |
| 0309999999. Total - All Other Government Bonds | | | | 0 | 0 | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | 0 | 0 | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | 0 | 0 | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | 0 | 0 | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 0 | 0 | XXX |
| 1309999999. Total - Hybrid Securities | | | | 0 | 0 | XXX |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | 0 | 0 | XXX |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 2419999999. Total - Issuer Obligations | | | | 133,822,361 | 133,822,361 | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | 0 | 0 | XXX |
| 2459999999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | 0 | 0 | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | 0 | 0 | XXX |
| 2509999999. Total Bonds | | | | 133,822,361 | 133,822,361 | XXX |
| 4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) | | | | 0 | 0 | XXX |
| 4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates | | | | 0 | 0 | XXX |
| 4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) | | | | 0 | 0 | XXX |
| 5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated) | | | | 0 | 0 | XXX |
| 5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds | | | | 0 | 0 | XXX |
| 5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts | | | | 0 | 0 | XXX |
| 5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds | | | | 0 | 0 | XXX |
| 5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates | | | | 0 | 0 | XXX |
| 5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) | | | | 0 | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | 0 | 0 | XXX |
| 9999999999 - Totals | | | | 133,822,361 | 133,822,361 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ 13,553,018 Book/Adjusted Carrying Value $ 13,553,018
2. Average balance for the year Fair Value $ 114,427,457 Book/Adjusted Carrying Value $ 114,427,457
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 133,822,361 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| | | | | | | |
| 9999999999 - Totals | | | | | | XXX |

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

# 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 | | | | | | | | |
| Bankers Trust ..... Phoenix, AZ ..... | | 0.000 | 0 | 0 | 213,412 | 217,881 | 89,273 | XXX |
| JP Morgan Chase ..... San Antonio, TX ..... | | 0.000 | 0 | 0 | 2,066,115 | 685,148 | 228,420 | XXX |
| Hinsdale Bank & Trust ..... Hinsdale, IL ..... | | 0.000 | 0 | 0 | 195,596 | 452,521 | 445,945 | XXX |
| Midfirst Bank ..... Denver, CO ..... | | 0.000 | 0 | 0 | 1,834,765 | 1,683,306 | 807,598 | XXX |
| Suntrust Bank ..... Nashville, TN ..... | | 0.000 | 0 | 0 | 878,255 | 828,905 | 687,176 | XXX |
| US Bank ..... St Paul, MN ..... | | 0.000 | 0 | 0 | 5,017,396 | 4,816,666 | 4,784,512 | XXX |
| Wells Fargo ..... San Francisco, CA ..... | | 0.000 | 0 | 0 | 4,069,494 | 3,392,766 | 5,874,433 | XXX |
| Wells Fargo ..... Portland, OR ..... | | 0.000 | 0 | 0 | 450,362 | 617,278 | 117,330 | XXX |
| Commerce Bank ..... Kansas City, MO ..... | | 0.000 | 0 | 0 | 251,657 | 226,271 | 234,250 | XXX |
| CIBC Mellon ..... Toronto,ON ..... | | 0.000 | 0 | 0 | 37,766 | 410,721 | 227,534 | XXX |
| Citibank, N.A. ..... New Castle,DE ..... | | 0.000 | 0 | 0 | 1,341,420 | 1,429,775 | 1,647,516 | XXX |
| JP Morgan Chase Bank, N.A. .... New York,NY ..... | | 0.000 | 0 | 0 | 785,579 | 853,716 | 1,126,453 | XXX |
| Royal Bank of Canada ..... Toronto, ON ..... | | 0.000 | 0 | 0 | (638,808) | (655,347) | (655,347) | XXX |
| TD Bank ..... Toronto,ON ..... | | 0.000 | 0 | 0 | 15,290,179 | 12,805,921 | 12,022,914 | XXX |
| 0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 0 | 0 | 31,793,187 | 27,765,527 | 27,638,007 | XXX |
| 0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 0 | 0 | 31,793,187 | 27,765,527 | 27,638,007 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | 31,793,187 | 27,765,527 | 27,638,007 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0109999999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 0309999999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 1309999999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2419999999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 2459999999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 2469999999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2509999999. Total Bonds | | | | | | 0 | 0 | 0 |
| Qualified Cash Pools Under SSAP No. 2R | | | | | | | | |
| | TRAVELERS M MKT LIQUIDITY POOL | | 03/31/2022 | 0.529 | | 108,357,747 | 0 | 13,145 |
| 8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R | | | | | | 108,357,747 | 0 | 13,145 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | |