PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

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

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
#	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 CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
20th day of July, 2021

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	16,593,529,416	0	16,593,529,416	15,349,040,062
2. Stocks:				
2.1 Preferred stocks	33,884,151	0	33,884,151	32,976,241
2.2 Common stocks	3,319,337,652	8,218,228	3,311,119,424	3,201,973,133
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)	344,026,077	0	344,026,077	342,335,935
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(659,615,991)), cash equivalents ($.....470,538,008) and short-term investments ($.....0)	(189,077,983)	0	(189,077,983)	612,633,335
6. Contract loans (including $.....0 premium notes)	1,429,048	1,429,048	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	911,586,363	150,506,255	761,080,108	723,956,980
9. Receivables for securities	3,277,241	0	3,277,241	5,162
10. Securities lending reinvested collateral assets	171,651,976	0	171,651,976	9,983,853
11. Aggregate write-ins for invested assets	(14,955,273)	0	(14,955,273)	(15,288,717)
12. Subtotals, cash and invested assets (Lines 1 to 11)	21,174,688,667	160,153,531	21,014,535,136	20,257,615,984
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	134,586,117	0	134,586,117	127,460,621
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	716,786,117	46,214,661	670,571,457	657,275,206
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(1,406,682) earned but unbilled premiums)	1,429,783,508	3,821,602	1,425,961,906	1,279,336,859
15.3 Accrued retrospective premiums ($.....20,365,416) and contracts subject to redetermination ($.....0)	20,365,416	1,633,143	18,732,273	17,515,172
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,277,914,978	0	1,277,914,978	1,319,773,962
16.2 Funds held by or deposited with reinsured companies	1,155,009	0	1,155,009	1,148,871
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	373,396,801	54,278,597	319,118,204	327,169,753
19. Guaranty funds receivable or on deposit	(66,295)	0	(66,295)	191,331
20. Electronic data processing equipment and software	588,928,312	545,247,406	43,680,906	51,579,462
21. Furniture and equipment, including health care delivery assets ($.....0)	231,302,977	231,302,977	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	884,024,248	409,307,784	474,716,464	380,682,271
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	26,832,865,855	1,451,959,700	25,380,906,154	24,419,749,492
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	26,832,865,855	1,451,959,700	25,380,906,154	24,419,749,492

DETAILS OF WRITE-INS

1101. Deferred gain	(14,955,273)	0	(14,955,273)	(15,288,717)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(14,955,273)	0	(14,955,273)	(15,288,717)
2501. COLI supplemental benefits trust	166,798,356	0	166,798,356	158,087,213
2502. Suspense, undistributed payments	157,722,390	0	157,722,390	66,986,745
2503. Equities and deposits in pools and associations	49,952,688	0	49,952,688	53,301,233
2598. Summary of remaining write-ins for Line 25 from overflow page	509,550,814	409,307,784	100,243,030	102,307,080
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	884,024,248	409,307,784	474,716,464	380,682,271

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,405,270,447)	8,966,710,339	8,641,094,976
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,362,470,269	1,409,718,616
3.	Loss adjustment expenses	1,910,020,739	1,878,959,564
4.	Commissions payable, contingent commissions and other similar charges	149,088,997	207,472,248
5.	Other expenses (excluding taxes, licenses and fees)	124,078,378	133,826,803
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,009,759	75,266,651
7.1	Current federal and foreign income taxes (including $.....9,595,930 on realized capital gains (losses))	1,088,287	19,477,541
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....10,403,496,175 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)	3,213,195,955	3,064,797,935
10.	Advance premium	110,887,439	75,357,455
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,902,566	14,252,227
12.	Ceded reinsurance premiums payable (net of ceding commissions)	121,995,226	63,656,947
13.	Funds held by company under reinsurance treaties	61,026,134	61,385,486
14.	Amounts withheld or retained by company for account of others	1,009,074,356	1,031,409,085
15.	Remittances and items not allocated	395,506,669	192,010,744
16.	Provision for reinsurance (including $.....0 certified)	42,111,869	42,111,869
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	371,031,370	304,801,777
20.	Derivatives	0	0
21.	Payable for securities	46,731,545	17,856,174
22.	Payable for securities lending	171,651,976	9,983,853
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	230,721,143	226,783,912
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	18,366,303,016	17,470,223,864
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	18,366,303,016	17,470,223,864
29.	Aggregate write-ins for special surplus funds	11,179,270	11,397,057
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,758,478,247	2,693,182,949
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,014,603,138	6,949,525,628
38.	Totals (Page 2, Line 28, Col. 3)	25,380,906,154	24,419,749,492
	DETAILS OF WRITE-INS		
2501.	Escheat liability	135,404,010	129,371,065
2502.	Software liability	104,843,951	105,997,571
2503.	Retroactive reinsurance reserve assumed	297,211	297,237
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,824,030)	(8,881,961)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	230,721,143	226,783,912
2901.	Special surplus from retroactive reinsurance	11,179,270	11,397,057
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	11,179,270	11,397,057
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....964,024,583)	943,638,412	926,481,399	1,883,064,052
1.2 Assumed (written $.....13,759,279,035)	12,949,534,215	12,215,933,897	25,026,859,732
1.3 Ceded (written $.....11,302,579,770)	10,615,053,892	10,031,018,587	20,540,150,278
1.4 Net (written $.....3,420,723,848)	3,278,118,735	3,111,396,709	6,369,773,505
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,029,507,249):			
2.1 Direct	547,879,183	640,434,977	1,110,345,110
2.2 Assumed	7,462,997,229	7,581,532,297	14,168,228,159
2.3 Ceded	6,076,487,543	6,232,056,319	11,631,632,935
2.4 Net	1,934,388,870	1,989,910,955	3,646,940,334
3. Loss adjustment expenses incurred	335,539,977	213,612,857	611,876,468
4. Other underwriting expenses incurred	973,927,944	933,083,150	1,858,982,990
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,243,856,791	3,136,606,963	6,117,799,793
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	34,261,944	(25,210,253)	251,973,712
INVESTMENT INCOME			
9. Net investment income earned	259,605,220	251,250,255	786,689,776
10. Net realized capital gains (losses) less capital gains tax of $.....1,132,148	(2,267,232)	(9,324,449)	(12,506,099)
11. Net investment gain (loss) (Lines 9 + 10)	257,337,988	241,925,806	774,183,677
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,076,121 amount charged off $.....8,542,992)	(7,466,871)	(5,691,486)	(11,495,339)
13. Finance and service charges not included in premiums	11,443,810	9,284,776	20,223,779
14. Aggregate write-ins for miscellaneous income	27,302,997	18,194,187	37,466,618
15. Total other income (Lines 12 through 14)	31,279,935	21,787,477	46,195,057
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	322,879,867	238,503,030	1,072,352,446
17. Dividends to policyholders	4,355,685	4,255,421	8,717,163
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)	318,524,182	234,247,609	1,063,635,284
19. Federal and foreign income taxes incurred	50,655,311	35,220,045	126,552,017
20. Net income (Line 18 minus Line 19) (to Line 22)	267,868,871	199,027,564	937,083,267
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,949,525,628	6,708,810,536	6,708,810,536
22. Net income (from Line 20)	267,868,871	199,027,564	937,083,267
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....9,228,677	152,733,700	36,648,568	9,576,568
25. Change in net unrealized foreign exchange capital gain (loss)	(127,584)	(1,119,848)	(212,773)
26. Change in net deferred income tax	(1,707,307)	3,424,929	30,636,763
27. Change in nonadmitted assets	(9,690,170)	(51,657,942)	(138,376,571)
28. Change in provision for reinsurance	0	0	(6,992,921)
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	(344,000,000)	(206,000,000)	(591,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	881	760
38. Change in surplus as regards policyholders (Lines 22 through 37)	65,077,510	(19,675,848)	240,715,092
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,014,603,138	6,689,134,688	6,949,525,628
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	17,747,002	19,272,708	26,589,703
1402. Change in COLI cash values	9,912,593	111,415	11,888,320
1403. Other assets tri-party/tax credit bond income	6,846	31,298	51,024
1498. Summary of remaining write-ins for Line 14 from overflow page	(363,445)	(1,221,234)	(1,062,429)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	27,302,997	18,194,187	37,466,618
3701. Unrealized deferred tri-party tax credit bonds	0	881	760
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	881	760

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	3,362,032,842	3,191,132,863	6,470,485,839
2. Net investment income	296,848,558	285,254,489	861,870,394
3. Miscellaneous income	30,078,485	21,787,477	45,592,065
4. Total (Lines 1 through 3)	3,688,959,884	3,498,174,828	7,377,948,298
5. Benefit and loss related payments	1,614,169,007	976,888,709	2,478,259,981
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	1,356,417,745	1,147,947,735	2,283,965,404
8. Dividends paid to policyholders	3,705,346	3,147,654	8,312,888
9. Federal and foreign income taxes paid (recovered) net of $.....761,113 tax on capital gains (losses)	70,176,714	10,845	128,895,170
10. Total (Lines 5 through 9)	3,044,468,813	2,127,994,942	4,899,433,442
11. Net cash from operations (Line 4 minus Line 10)	644,491,072	1,370,179,886	2,478,514,856
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,974,439,648	1,133,210,307	2,986,243,375
12.2 Stocks	214,801	4,855,031	6,135,879
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	19,415,842	17,654,841	54,101,127
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	30,076,821	1,695,001	77,273,906
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,024,147,112	1,157,415,180	3,123,754,286
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,252,516,534	2,108,731,655	4,890,677,251
13.2 Stocks	0	1,406,724	1,406,724
13.3 Mortgage loans	0	0	0
13.4 Real estate	9,078,417	7,138,461	20,139,922
13.5 Other invested assets	51,813,530	8,735,587	16,936,173
13.6 Miscellaneous applications	164,940,202	1,479,956	211
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,478,348,683	2,127,492,383	4,929,160,280
14. Net increase or (decrease) in contract loans and premium notes	506,213	(873,196)	(1,143,531)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,454,707,784)	(969,204,007)	(1,804,262,462)
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	344,000,000	206,000,000	591,000,000
16.6 Other cash provided (applied)	352,505,394	(19,817,701)	(195,797,517)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	8,505,394	(225,817,701)	(786,797,517)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(801,711,318)	175,158,179	(112,545,123)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	612,633,335	725,178,458	725,178,458
19.2 End of period (Line 18 plus Line 19.1)	(189,077,983)	900,336,637	612,633,335

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

20.0001	Exchange of bonds	4,490,600	18,739,017	20,829,577
20.0002	Income payment received in securities	1,244,547	1,587,557	2,954,228
20.0003	Other assets tri-party/tax credit bonds	384,234	620,982	666,222
20.0004	Stock distribution from limited partnerships	185,280	0	505,770
20.0005	Bonds exchanged for stock	0	0	580,000

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2021	December 31, 2020
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 267,868,871	$ 937,083,267
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	$ 267,868,871	$ 937,083,267
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 7,014,603,138	$ 6,949,525,628
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	$ 7,014,603,138	$ 6,949,525,628

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	733,932
2. 12 Months or Longer	$	6,713

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

1. Less than 12 Months	$	55,132,442
2. 12 Months or Longer	$	153,022

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2021, the Company paid ordinary dividends totaling $344 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 172	$ —	$ 172
June 23, 2021	172	—	172

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 11,619,290	$ —	$ —	$ 11,619,290
Preferred stock					
Perpetual	6,257,788	17,484,917	10,141,446	—	33,884,151
Total securities at fair value	$ 6,257,788	$ 29,104,207	$ 10,141,446	$ —	$ 45,503,441

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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 June 30, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 470,538,008	$ 470,538,008	$ 64,352,508	$ 406,185,500	$ —	$ —	$ —
Long-term bonds	17,534,816,150	16,593,529,416	996,581,344	16,521,487,146	16,747,660	—	—
Preferred stock	33,884,151	33,884,151	6,257,788	17,484,917	10,141,446	—	—

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

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 1,323,704,550	$ 1,323,703,864	$ 133,584,353	$ 1,190,120,197	$ —	$ —	$ —
Long-term bonds	16,504,669,820	15,349,040,062	401,257,777	16,082,817,810	20,594,233	—	—
Preferred stock	33,710,964	32,976,241	6,292,515	17,277,003	10,141,446	—	—
Common stock	6,160	6,160	—	6,160	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $93,813,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property, and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in products liability – occurrence, other liability – occurrence, and other liability – claims-made.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience across multiple accident years.

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2021

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,208,187,274	3,319,337,652
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	312,480,996	385,153,668
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,520,668,270	$ 3,704,491,320
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 171,651,976

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 171,651,976

16.3 Total payable for securities lending reported on the liability page: $ 171,651,976

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

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

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	28,369,152	28,369,152	0	0	212,940	212,940
Total	XXX	XXX	0	0	28,369,152	28,369,152	0	0	212,940	212,940

5. Operating Percentages:

5.1 A&H loss percent	(69,114.460)%
5.2 A&H cost containment percent	(28,894.530)%
5.3 A&H expense percent excluding cost containment expenses	281.600%

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
16913	00-0000000	PEACE CHURCH SPONSORED CAPTIVE LLC	VT	UNAUTHORIZED	0	
All Other Insurers						
00000	AA-3191435	CONDUIT REINSURANCE LIMITED	BMU	UNAUTHORIZED	0	
00000	AA-3191437	GROUP ARK INSURANCE LIMITED	BMU	UNAUTHORIZED	0	
00000	AA-3191432	VANTAGE RISK LTD	BMU	UNAUTHORIZED	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	13,692,875	11,012,286	4,998,872	11,728,348	44,805,661	50,499,721
2. Alaska AK	L	2,198,995	2,101,507	515,934	445,776	3,749,337	3,002,531
3. Arizona AZ	L	19,700,816	20,454,108	11,388,841	9,329,642	126,246,820	111,659,398
4. Arkansas AR	L	9,017,117	8,068,027	5,632,759	5,461,045	106,773,845	75,718,395
5. California CA	L	385,645	(273,925)	1,653,041	4,479,285	6,882,349	42,246,593
6. Colorado CO	L	24,053,468	23,048,590	23,613,906	17,220,678	112,952,169	120,519,856
7. Connecticut CT	L	18,935,403	13,750,724	7,635,363	7,896,200	82,249,755	94,056,658
8. Delaware DE	L	1,504,251	1,171,184	1,061,326	367,505	17,151,525	16,008,564
9. District of Columbia DC	L	7,514,389	8,351,652	1,417,191	10,134,592	31,655,010	35,233,207
10. Florida FL	L	28,090,387	28,606,521	19,334,233	18,265,041	168,079,044	175,634,020
11. Georgia GA	L	19,696,702	17,262,166	6,017,213	11,550,436	61,024,098	61,205,701
12. Hawaii HI	L	3,890,779	2,342,155	673,077	1,023,606	15,411,080	15,302,649
13. Idaho ID	L	4,307,700	3,542,059	962,404	517,401	11,048,980	8,069,523
14. Illinois IL	L	42,150,827	35,437,522	22,689,748	12,254,972	161,271,480	154,494,870
15. Indiana IN	L	22,342,461	22,526,826	9,040,449	12,830,310	52,197,309	58,769,230
16. Iowa IA	L	5,273,177	6,307,095	2,293,033	2,825,797	42,639,919	40,610,726
17. Kansas KS	L	13,754,693	12,391,788	3,345,165	3,812,905	47,455,032	50,650,764
18. Kentucky KY	L	9,348,755	9,739,234	3,267,807	5,326,667	59,561,005	63,419,720
19. Louisiana LA	L	16,688,308	20,297,447	23,556,325	10,591,600	76,827,993	69,602,154
20. Maine ME	L	1,973,115	2,779,208	867,801	1,238,413	12,441,812	11,720,793
21. Maryland MD	L	25,659,228	26,479,746	7,773,255	21,617,437	106,672,533	108,633,730
22. Massachusetts MA	L	47,061,771	47,165,941	23,351,951	19,608,866	301,322,727	300,736,984
23. Michigan MI	L	29,775,405	28,636,531	9,310,282	7,443,554	111,888,067	113,394,546
24. Minnesota MN	L	23,906,841	20,331,188	15,995,933	9,310,484	77,773,400	95,238,134
25. Mississippi MS	L	11,513,007	10,726,817	5,265,787	7,726,185	59,271,480	52,265,555
26. Missouri MO	L	15,858,889	12,723,514	5,845,638	18,484,691	62,215,311	61,887,813
27. Montana MT	L	2,559,633	1,988,081	2,820,991	2,869,382	9,293,252	17,028,129
28. Nebraska NE	L	12,184,879	11,420,480	4,582,090	8,422,074	53,447,443	55,006,684
29. Nevada NV	L	15,979,839	14,117,080	5,727,539	4,230,949	30,626,844	27,958,218
30. New Hampshire NH	L	3,750,988	4,880,389	705,014	738,710	32,505,225	34,430,346
31. New Jersey NJ	L	42,575,586	44,808,679	18,775,090	25,317,606	295,943,441	312,390,730
32. New Mexico NM	L	8,531,405	7,634,557	2,681,557	6,426,741	29,213,790	24,836,958
33. New York NY	L	192,428,863	176,120,647	37,555,315	51,435,747	885,438,514	688,935,304
34. North Carolina NC	L	23,810,175	24,091,332	11,634,871	8,351,917	91,824,620	87,088,376
35. North Dakota ND	L	3,384,453	2,564,870	1,060,657	968,764	5,358,113	6,722,905
36. Ohio OH	L	20,491,923	16,169,099	8,157,902	21,123,871	72,839,854	73,176,389
37. Oklahoma OK	L	11,936,306	11,746,512	4,947,808	5,436,676	35,429,131	34,327,377
38. Oregon OR	L	6,277,821	6,355,070	1,918,502	1,879,487	18,066,394	15,764,428
39. Pennsylvania PA	L	44,448,331	41,720,071	6,201,690	17,995,854	202,978,917	199,079,501
40. Rhode Island RI	L	3,977,972	2,999,474	2,794,255	1,112,877	14,146,124	15,444,449
41. South Carolina SC	L	10,770,177	10,398,285	3,649,140	3,485,975	47,885,582	43,379,763
42. South Dakota SD	L	6,961,195	5,053,121	4,523,473	700,045	16,373,803	21,150,175
43. Tennessee TN	L	20,796,634	22,464,357	29,418,786	51,893,108	219,667,388	260,300,986
44. Texas TX	L	46,115,841	47,888,933	29,040,382	41,762,816	420,195,258	402,786,039
45. Utah UT	L	9,913,772	6,349,627	880,932	2,160,018	15,021,579	13,740,757
46. Vermont VT	L	2,455,997	1,892,110	159,185	792,115	13,324,179	13,698,648
47. Virginia VA	L	20,440,927	19,460,957	7,503,177	5,340,794	99,318,291	93,972,615
48. Washington WA	L	12,951,968	13,316,275	2,933,471	6,643,914	36,983,073	35,054,608
49. West Virginia WV	L	4,101,686	3,359,910	1,718,768	1,105,544	34,340,357	32,693,686
50. Wisconsin WI	L	16,386,795	16,106,646	3,203,953	6,354,076	60,134,826	65,483,749
51. Wyoming WY	L	2,400,920	1,782,806	418,566	370,467	3,198,666	2,725,513
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	(1,444)	13,166	8,724	2,756	37,553	5,519
54. Puerto Rico PR	L	96,861	68,398	7,911	534,337	1,227,767	1,206,268
55. US Virgin Islands VI	L	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	73	(16)	14,376	13,169	8,485,483	10,495,902
59. Totals	XXX	964,024,583	909,750,829	410,551,458	508,961,225	4,712,873,210	4,579,465,857
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	73	(16)	14,376	13,169	8,485,395	10,495,667
58002. SGP Singapore	XXX	0	0	0	0	88	235
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	73	(16)	14,376	13,169	8,485,483	10,495,902

(a) Active Status Count

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

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

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

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

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

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

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

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

Q11

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

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

… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil				
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil				
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504			
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
… … … … The Family Business Institute LLC	Delaware	06-6033504			
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474			
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
… … … … Arch Street North LLC	Delaware	06-0566050			
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
… … … … Travelers Real Estate, LLC	Delaware	06-0566050			
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
… … … … Select Insurance Company (22233) *	Texas	75-6013697			
… … … … Crystal Brook, LLC	Delaware	06-0566050			
… … … … … Durham Holding, LLC	Delaware	06-0566050			
… … … … Sutton Holdco, LLC	Delaware	06-0566050			
… … … … … Cadet Limited, LLC	Delaware	06-0566050			
… … … … Arrowhead Company, LLC	Delaware	06-0566050			
… … … … … Eastern Asset, LLC	Delaware	06-0566050			
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220			
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967			
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992			
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964			
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
… … … … TPC U.K. Investments LLC	Delaware	06-0566050			
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
… … … … … Constitution State Services LLC	Delaware	06-1501229			
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275			
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077			
… … … … TINDY Foreign, Inc	Delaware	20-4403403			
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094			
… … … … Travelers TLD, LLC	Delaware	06-0566050			
… … … … Towers Foundry, LLC	Delaware	06-0566050			
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050			
… … … … … InsuraMatch, LLC	Delaware	04-3508349			
… … … … Tiercel, LLC	Delaware	06-0566050			
… … … … … Redstart, LLC	Delaware	06-0566050			
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079			
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592			

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.....	IRL.....	IA.....	Travelers Insurance Company Limited.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	37-1839380..	.....	.....	.....	Simply Business Holdings, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	30-0956205..	.....	.....	.....	Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.....	MA.....	NIA.....	Simply Business, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.....	CAN.....	NIA.....	10762962 Canada Inc.....	O/B.....	.....89.360	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.....	CAN.....	NIA.....	Zensurance Inc.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	.....50.000	The Travelers Companies, Inc.	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	.....77.520	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	.....0.010	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	.....99.990	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	.....51.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	04-3508349..	.....	.....	.....	InsuraMatch, LLC.....	DE.....	DS.....	Travelers Marketplace Holdings, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	92,633,480	17,067,971	18.425	56.732
2. Allied lines	136,313,283	83,160,693	61.007	132.552
3. Farmowners multiple peril	10,313,963	(5,174,144)	(50.166)	54.103
4. Homeowners multiple peril	11,408,289	(1,633,009)	(14.314)	57.316
5. Commercial multiple peril	145,193,815	88,153,610	60.714	48.070
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	855	(43,584)	(5,098.138)	(821,327.850)
9. Inland marine	4,953,551	(2,839,501)	(57.323)	(12.027)
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(1,481)	0.000	0.000
11.2. Medical professional liability - claims-made	0	1,438	0.000	0.000
12. Earthquake	22,098,189	719,048	3.254	0.644
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	132,534	(12,274)	(9.261)	24.876
16. Workers' compensation	155,060,838	57,068,075	36.804	71.254
17.1 Other liability-occurrence	156,211,104	80,434,971	51.491	67.065
17.2 Other liability-claims made	7,738,284	100,252,062	1,295.534	383.093
17.3 Excess workers' compensation	0	1,223,842	0.000	0.000
18.1 Products liability-occurrence	8,280,506	11,832,984	142.902	0.346
18.2 Products liability-claims made	0	(52,987)	0.000	0.000
19.1, 19.2 Private passenger auto liability	2,483,967	3,253,003	130.960	184.457
19.3, 19.4 Commercial auto liability	136,917,169	88,929,866	64.952	69.524
21. Auto physical damage	41,474,581	14,787,272	35.654	51.863
22. Aircraft (all perils)	0	237,336	0.000	0.000
23. Fidelity	9,564	320,000	3,346.019	(51,476.008)
24. Surety	586,399	4,676	0.797	(1,247.987)
26. Burglary and theft	4,671	(3,845)	(82.318)	20.206
27. Boiler and machinery	11,823,372	2,175,043	18.396	16.134
28. Credit	0	1,180	0.000	0.000
29. International	0	8,016,939	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	943,638,412	547,879,183	58.060	69.126
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	50,223,419	93,062,779	78,243,323
2. Allied lines	75,881,988	137,565,765	112,544,318
3. Farmowners multiple peril	4,878,870	10,111,292	11,375,848
4. Homeowners multiple peril	5,804,778	10,020,043	11,258,575
5. Commercial multiple peril	65,840,390	147,484,728	150,185,393
6. Mortgage guaranty	0	0	0
8. Ocean marine	300	900	1,200
9. Inland marine	3,112,338	4,964,397	5,537,809
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	11,151,511	20,532,002	16,605,538
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	64,965,086	152,472,914	167,281,048
17.1 Other liability-occurrence	82,801,379	164,057,768	154,667,478
17.2 Other liability-claims made	1,817,504	6,638,706	5,970,143
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	3,275,530	7,747,936	9,299,491
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,128,286	2,339,366	2,587,036
19.3 19.4 Commercial auto liability	71,528,143	151,264,531	133,864,320
21. Auto physical damage	19,664,914	44,672,537	40,680,277
22. Aircraft (all perils)	0	0	0
23. Fidelity	7,131	13,908	14,404
24. Surety	51,842	70,294	71,963
26. Burglary and theft	1,478	3,830	5,752
27. Boiler and machinery	5,559,376	11,000,886	9,556,912
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	467,694,263	964,024,583	909,750,829
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Q14

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	2,852,849	3,427,886	6,280,735	399,843	29,906	429,749	2,626,114	27,717	3,155,815	5,809,646	173,108	(214,449)	(41,340)
2. 2019	661,717	986,256	1,647,974	211,019	18,087	229,106	581,081	19,655	834,096	1,434,832	130,383	(114,418)	15,965
3. Subtotals 2019 + Prior	3,514,566	4,414,143	7,928,709	610,862	47,993	658,855	3,207,196	47,372	3,989,910	7,244,478	303,492	(328,867)	(25,375)
4. 2020	667,142	1,924,203	2,591,346	410,149	109,127	519,276	531,475	53,223	1,418,934	2,003,632	274,482	(342,919)	(68,437)
5. Subtotals 2020 + Prior	4,181,709	6,338,346	10,520,055	1,021,012	157,120	1,178,131	3,738,671	100,596	5,408,844	9,248,110	577,973	(671,786)	(93,813)
6. 2021	XXX	XXX	XXX	XXX	735,121	735,121	XXX	421,229	1,207,392	1,628,621	XXX	XXX	XXX
7. Totals	4,181,709	6,338,346	10,520,055	1,021,012	892,241	1,913,252	3,738,671	521,824	6,616,236	10,876,731	577,973	(671,786)	(93,813)
8. Prior Year-End's Surplus As Regards Policyholders	6,949,526												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 13.8 %	2. (10.6)%	3. (0.9)%

Col. 13, Line 7 Line 8
4. (1.3)%

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	39,890,747	0	39,890,747	42,145,250
2505. Service contract receivable	28,199,933	0	28,199,933	25,132,713
2506. Amounts receivable under high deductible policies	14,298,020	1,428,988	12,869,032	13,776,251
2507. State surcharges receivable	10,478,387	0	10,478,387	10,731,722
2508. Due from unaffiliated companies	9,082,015	0	9,082,015	10,471,056
2509. Other assets tri-party/tax credit bonds	80,939	0	80,939	487,349
2510. Other assets nonadmitted	392,703,302	392,703,302	0	0
2511. Miscellaneous ledger balances	15,175,494	15,175,494	0	0
2512. Performance guarantees receivable	(102,883)	0	(102,883)	(180,126)
2513. Assumed reinsurance receivable and payable	(255,139)	0	(255,139)	(257,134)
2597. Summary of remaining write-ins for Line 25	509,550,814	409,307,784	100,243,030	102,307,080

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions	110,422	110,422
2505. Undistributed salaries	30,761	1,156,729
2506. Federal excise tax-reinsurance contracts	637	4,962
2507. Retroactive reinsurance reserve ceded	(9,965,850)	(10,154,074)
2597. Summary of remaining write-ins for Line 25	(9,824,030)	(8,881,961)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other expense	(10,950)	(189,736)	(97,706)
1405. Retroactive reinsurance gain/loss	(136,916)	(850,260)	(682,520)
1406. Fines and penalties of regulatory authorities	(215,579)	(181,238)	(282,203)
1497. Summary of remaining write-ins for Line 14	(363,445)	(1,221,234)	(1,062,429)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	342,335,936	336,361,432
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	9,078,417	20,139,922
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	7,388,275	14,165,418
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	344,026,078	342,335,936
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	344,026,078	342,335,936

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	835,224,114	921,804,487
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	47,000,000	1,231,230
	2.2 Additional investment made after acquisition	4,813,530	15,704,943
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	47,897,256	(30,068,116)
6.	Total gain (loss) on disposals	(5,452)	(72,699)
7.	Deduct amounts received on disposals	19,601,122	54,606,897
8.	Deduct amortization of premium and depreciation	3,549,835	7,025,533
9.	Total foreign exchange change in book/adjusted carrying value	(133,607)	(211,647)
10.	Deduct current year's other-than-temporary impairment recognized	58,522	11,531,654
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	911,586,363	835,224,114
12.	Deduct total nonadmitted amounts	150,506,255	111,267,135
13.	Statement value at end of current period (Line 11 minus Line 12)	761,080,108	723,956,980

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,590,209,737	16,690,035,184
2.	Cost of bonds and stocks acquired	3,258,436,961	4,916,953,549
3.	Accrual of discount	5,488,915	10,881,840
4.	Unrealized valuation increase (decrease)	113,731,676	53,424,587
5.	Total gain (loss) on disposals	(168,551)	12,599,833
6.	Deduct consideration for bonds and stocks disposed of	1,988,453,543	3,023,926,927
7.	Deduct amortization of premium	41,770,720	73,548,061
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	31,752	6,348,366
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,308,494	10,138,097
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,946,751,218	18,590,209,737
12.	Deduct total nonadmitted amounts	8,218,228	6,220,300
13.	Statement value at end of current period (Line 11 minus Line 12)	19,938,532,990	18,583,989,437

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	13,364,152,386	1,442,939,931	1,081,048,195	(26,975,261)	13,364,152,386	13,699,068,862		13,998,446,343
2. NAIC 2 (a)	2,477,436,489	266,991,110	101,938,082	5,764,661	2,477,436,489	2,648,254,179		2,375,828,918
3. NAIC 3 (a)	220,801,300	2,375,000	22,170,979	(1,696,567)	220,801,300	199,308,753		239,100,998
4. NAIC 4 (a)	44,209,030	0	12,790,580	(432,659)	44,209,030	30,985,791		47,998,029
5. NAIC 5 (a)	20,512,742	0	10,454,495	5,853,585	20,512,742	15,911,832		11,369,632
6. NAIC 6 (a)	0	0	0	0	0	0		7
7. Total Bonds	16,127,111,947	1,712,306,042	1,228,402,331	(17,486,242)	16,127,111,947	16,593,529,416	0	16,672,743,927
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	23,335,377	0	0	407,328	23,335,377	23,742,705		23,569,518
10. NAIC 3	0	0	0	0	0	0		9,406,723
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	10,141,446	0	0	0	10,141,446	10,141,446		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	33,476,823	0	0	407,328	33,476,823	33,884,151	0	32,976,241
15. Total Bonds and Preferred Stock	16,160,588,770	1,712,306,042	1,228,402,331	(17,078,914)	16,160,588,770	16,627,413,567	0	16,705,720,168

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,323,703,864	1,343,445,102
2. Cost of short-term investments acquired	2,972,287	75,867,542,587
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	1,326,650,040	75,887,221,061
7. Deduct amortization of premium	26,111	62,763
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	1,323,703,864
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	1,323,703,864

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	34,459,737,541	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	33,989,199,534	0
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)	470,538,008	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	470,538,008	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	5,377,541
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	868,359
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	629,514
0199999. Totals					0	0	0	6,875,414
0399999. Totals					0	0	0	6,875,414

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, LP	New York	NY	Altaris Capital Partners	0.	05/16/2013	3	0	4,367	0	1,221,178	2.560
	Consonance Private Equity, LP	New York	NY	Consonance Capital Partners	0.	01/18/2013	3	0	42,317	0	4,305,965	3.720
	Draper Fisher Jurvetson Gotham Ventures LP	New York	NY	Draper Fisher Jurvetson Gotham Venture Partners	0.	04/19/2000	1	0	102,684	0	0	3.480
	HCI Equity Partners IV, LP	Washington	DC	HCI Equity Partners	0.	09/30/2013	3	0	136,986	0	397,236	4.920
	Kelso Investment Associates VIII, LP	New York	NY	Kelso & Company	0.	06/21/2007	3	0	(25,707)	0	1,291,518	0.430
	Sentinel Capital Partners V, LP	New York	NY	Sentinel Capital Partners	0.	07/18/2013	3	0	1,663	0	3,196,846	1.520
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	262,310	0	10,412,743	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Group	0.	03/27/2015	0	0	62,985	0	4,069,887	0.140
	Miller Global Fund VII, LLC	New York	NY	Miller Global Properties, LLC	0.	12/31/2013	0	0	98,973	0	2,887,437	5.280
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Savanna Investment Management LLC	0.	09/05/2013	0	0	200,000	0	400,000	4.510
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer	0.	11/02/2012	0	0	90,947	0	498,293	4.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	452,905	0	7,855,618	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, LP	London	GBR.	Blue Water Energy	0.	09/07/2012	0	0	593,516	0	2,048,684	3.080
	GF Capital Private Equity Fund II-A, LP	New York	NY	GF Capital	0.	04/09/2014	0	0	46,577	0	3,050,648	5.130
	Level Equity Growth Partners II, LP	New York	NY	Level Equity Management LLC	0.	11/14/2013	0	0	568,677	0	89,764	4.160
	Riverwood Capital Partners LP	Menlo Park	CA	Riverwood Capital Managment	0.	06/29/2010	0	0	68,564	0	192,661	3.200
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital	0.	02/07/2014	0	0	200,670	0	1,562,202	1.640
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital	0.	02/07/2014	0	0	116,556	0	2,681,917	6.640
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,594,560	0	9,625,876	XXX
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	0.	12/07/2016	0	0	17,475	0	0	5.760
4699999. Total - Any Other Class of Asset - Unaffiliated								0	17,475	0	0	XXX
4899999. Subtotal - Unaffiliated								0	2,327,250	0	27,894,236	XXX
5099999. Totals								0	2,327,250	0	27,894,236	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	04/28/2021	339,212	0	0	0	0	0	0	339,212	339,212	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							339,212	0	0	0	0	0	0	339,212	339,212	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Consonance Private Equity, LP	New York	NY	Distribution	01/18/2013	06/30/2021	598	0	0	0	0	0	0	598	598	0	0	0	0
	Draper Fisher Jurvetson Gotham Ventures LP	New York	NY	Distribution	04/19/2000	06/14/2021	207,189	0	0	0	0	0	0	207,189	207,189	0	0	0	0
	Financial Technology Ventures II (Q), LP	San Francisco	CA	Distribution	09/12/2001	06/02/2021	59,546	0	0	0	0	0	0	59,546	59,546	0	0	0	0
	JLL Partners Fund IV, LP	New York	NY	Distribution	06/29/2001	04/07/2021	32,321	0	0	0	0	0	0	32,321	32,321	0	0	0	0
	Kelso Investment Associates VIII, LP	New York	NY	Distribution	06/21/2007	04/21/2021	884,014	0	0	0	0	0	0	884,014	884,014	0	0	0	0
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Distribution	03/05/2010	04/09/2021	1,859,673	0	0	0	0	0	0	1,859,673	1,859,673	0	0	0	0
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	Distribution	02/06/2001	05/24/2021	35,874	0	0	0	0	0	0	35,874	35,874	0	0	0	0
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	06/25/2021	17,540	0	0	0	0	0	0	17,540	17,540	0	0	0	0
	VantagePoint Venture Partners IV	San Bruno	CA	Distribution	12/15/2000	06/30/2021	16,365	0	0	0	0	0	0	16,365	16,365	0	0	0	0
	Medical Science Partners II, LP	Framingham	MA	Liquidation	05/05/1994	05/28/2021	0	0	0	0	0	0	0	0	0	0	0	0	31,924
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,113,120	0	0	0	0	0	0	3,113,120	3,113,120	0	0	0	31,924
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Distribution	03/27/2015	05/07/2021	19,185	0	0	0	0	0	0	19,185	19,185	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	05/10/2021	49,148	0	0	0	0	0	0	49,148	49,148	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	04/15/2021	161,606	0	0	0	0	0	0	161,606	161,606	0	0	0	0
	Rubenstein Properties Fund II	Wilmington	DE	Distribution	02/25/2014	06/22/2021	965,352	0	0	0	0	0	0	965,352	965,352	0	0	0	0
	Silverpeak Legacy Partners III, LP	New York	NY	Distribution	01/01/2010	05/28/2021	9,819	0	0	0	0	0	0	9,819	9,819	0	0	0	0
	Sterling American Property V LP	New York	NY	Distribution	01/01/2010	04/15/2021	29,773	0	0	0	0	0	0	29,773	29,773	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,234,883	0	0	0	0	0	0	1,234,883	1,234,883	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	05/05/2021	405,830	0	0	0	0	0	0	405,830	405,830	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	04/19/2021	111,982	0	0	0	0	0	0	111,982	111,982	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	04/14/2021	125	0	0	0	0	0	0	125	125	0	0	0	0
	Riverwood Capital Partners L.P.	Menlo Park	CA	Distribution	06/29/2010	06/29/2021	961,559	0	0	0	0	0	0	961,559	961,559	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014	04/13/2021	132,812	0	0	0	0	0	0	132,812	132,812	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013	06/15/2021	1,021,904	0	0	0	0	0	0	1,021,904	1,021,904	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							2,634,213	0	0	0	0	0	0	2,634,213	2,634,213	0	0	0	0
4899999. Subtotal - Unaffiliated							7,321,428	0	0	0	0	0	0	7,321,428	7,321,428	0	0	0	31,924
5099999. Totals							7,321,428	0	0	0	0	0	0	7,321,428	7,321,428	0	0	0	31,924

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
91282C BL 4	U S TREASURY BONDS 1.125 2031 02		05/13/2021	VARIOUS		154,861,060	162,400,000	413,568	1.A FE
91282C BS 9	U S TREASURY NOTES 1.250 2028 03		04/27/2021	VARIOUS		64,820,182	65,000,000	47,985	1.A FE
91282C BZ 3	U S TREASURY NOTES 1.250 2028 04		05/28/2021	VARIOUS		119,845,597	120,000,000	76,427	1.A FE
91282C CB 5	U S TREASURY NOTES 1.625 2031 05		05/18/2021	DEUTSCHE BANC		11,982,236	12,000,000	2,120	1.A FE
91282C CE 9	U S TREASURY NOTES 1.250 2028 05		06/25/2021	VARIOUS		200,134,589	200,000,000	99,898	1.A FE
91282C CH 2	U S TREASURY NOTES 1.250 2028 06		06/29/2021	CITIGROUP GLOBAL MARKETS		50,019,731	50,000,000	0	1.A FE
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2021	PAR WRITE-UP		543	543	0	1.A
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2021	PAR WRITE-UP		35	35	0	1.A
38375B TF 9	GNR 2012-H14 GA CMO 2.000 2062 06		06/20/2021	PAR WRITE-UP		1,635	1,635	0	1.A
38375B TA 0	GNR 2012-H16 HA CMO 2.000 2062 07		06/20/2021	PAR WRITE-UP		11,814	11,814	0	1.A
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2021	PAR WRITE-UP		1,278	1,278	0	1.A
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		06/20/2021	PAR WRITE-UP		85,313	85,313	0	1.A
38376R LX 2	GNR 2015-H29 HA CMO 2.500 2065 09		06/20/2021	PAR WRITE-UP		48,489	48,489	0	1.A
38375U WW 6	GNR 2016-H11 GA CMO 2.000 2066 04		06/20/2021	PAR WRITE-UP		84,363	84,363	0	1.A
38376R VM 5	GNR 2016-H13 JA CMO 2.000 2066 06		06/20/2021	PAR WRITE-UP		84,377	84,377	0	1.A
38376R ZJ 8	GNR 2016-H19 FC CMO .510 2066 08		05/20/2021	PAR WRITE-UP		738	738	0	1.A
38376R YG 5	GNR 2016-H20 FN CMO .857 2066 09		06/20/2021	PAR WRITE-UP		31,699	31,699	0	1.A
38376R G7 5	GNR 2016-H24 DA CMO 2.500 2066 09		06/20/2021	PAR WRITE-UP		102,066	102,066	0	1.A
38375U J9 2	GNR 2017-H19 MA CMO 2.500 2067 04		06/20/2021	PAR WRITE-UP		95,469	95,469	0	1.A
0599999.	Total - Bonds - U.S. Government					602,211,213	609,947,818	639,997	XXX
Bonds - U.S. States, Territories and Possessions									
93974E PX 8	WASHINGTON MVFT/VRF GO S 5.000 2041 06		04/20/2021	J P MORGAN CHASE SECURITIES INC		16,927,258	12,775,000	0	1.B FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					16,927,258	12,775,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
121651 NG 4	BURLINGTON CO BRIDGE COM 4.000 2034 04		04/01/2021	PNC CAPITAL MARKETS		1,676,889	1,365,000	0	1.B FE
121651 NH 2	BURLINGTON CO BRIDGE COM 4.000 2035 04		04/01/2021	PNC CAPITAL MARKETS		1,223,320	1,000,000	0	1.B FE
235308 D9 1	DALLAS ISD GO TAXABLE RE 4.000 2027 08		04/09/2021	BAS-MERRILL LYNCH		4,043,018	3,505,000	0	1.A FE
235308 E3 3	DALLAS ISD GO TAXABLE RE 4.000 2029 08		04/09/2021	BAS-MERRILL LYNCH		12,000,301	10,290,000	0	1.A FE
235308 E4 1	DALLAS ISD GO TAXABLE RE 1.935 2030 08		04/09/2021	BAS-MERRILL LYNCH		9,000,000	9,000,000	0	1.A FE
250353 BL 2	DESCHUTES PUBLIC LIBRARY 3.000 2041 12		04/14/2021	PIPER JAFFRAY		12,968,202	11,725,000	0	1.C FE
478740 VX 8	JOHNSON CO USD #512 GO T 1.321 2027 10		05/12/2021	STIFEL NICOLAUS & CO INC		175,000	175,000	0	1.A FE
478740 VZ 3	JOHNSON CO USD #512 GO T 1.741 2029 10		05/12/2021	STIFEL NICOLAUS & CO INC		2,800,000	2,800,000	0	1.A FE
478740 WA 7	JOHNSON CO USD #512 GO T 1.871 2030 10		05/12/2021	STIFEL NICOLAUS & CO INC		1,000,000	1,000,000	0	1.A FE
478740 WB 5	JOHNSON CO USD #512 GO T 1.971 2031 10		05/12/2021	STIFEL NICOLAUS & CO INC		2,750,000	2,750,000	0	1.A FE
478740 WC 3	JOHNSON CO USD #512 GO T 2.071 2032 10		05/12/2021	STIFEL NICOLAUS & CO INC		2,250,000	2,250,000	0	1.A FE
478740 WD 1	JOHNSON CO USD #512 GO T 2.141 2033 10		05/12/2021	STIFEL NICOLAUS & CO INC		1,850,000	1,850,000	0	1.A FE
478740 WE 9	JOHNSON CO USD #512 GO T 2.241 2034 10		05/12/2021	STIFEL NICOLAUS & CO INC		1,550,000	1,550,000	0	1.A FE
478740 WF 6	JOHNSON CO USD #512 GO T 2.341 2035 10		05/12/2021	STIFEL NICOLAUS & CO INC		1,650,000	1,650,000	0	1.A FE
542264 JS 6	LONE STAR COLLEGE SYSTEM 3.000 2035 02		06/24/2021	MORGAN STANLEY		3,572,512	3,200,000	0	1.A FE
542264 JT 4	LONE STAR COLLEGE SYSTEM 3.000 2036 02		06/24/2021	MORGAN STANLEY		1,564,608	1,405,000	0	1.A FE
542264 JU 1	LONE STAR COLLEGE SYSTEM 3.000 2037 02		06/24/2021	MORGAN STANLEY		1,843,911	1,660,000	0	1.A FE
542264 JV 9	LONE STAR COLLEGE SYSTEM 3.000 2038 02		06/24/2021	MORGAN STANLEY		1,108,000	1,000,000	0	1.A FE
542264 JW 7	LONE STAR COLLEGE SYSTEM 3.000 2039 02		06/24/2021	MORGAN STANLEY		1,105,210	1,000,000	0	1.A FE
542264 JX 5	LONE STAR COLLEGE SYSTEM 3.000 2040 02		06/24/2021	MORGAN STANLEY		975,651	885,000	0	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
542264 JY 3	LONE STAR COLLEGE SYSTEM 3.000 2041 02		06/24/2021	MORGAN STANLEY		962,203	875,000	0	1.A FE
64184P JB 5	NEW ALBANY LSD TXBL GO R --- 2025 12		04/01/2021	STIFEL NICOLAUS & CO INC		443,577	470,000	0	1.B FE
64184P JC 3	NEW ALBANY LSD TXBL GO R --- 2026 12		04/01/2021	STIFEL NICOLAUS & CO INC		920,140	1,000,000	0	1.B FE
64184P HK 7	NEW ALBANY LSD TXBL GO R 4.000 2029 12		04/01/2021	STIFEL NICOLAUS & CO INC		674,122	580,000	0	1.B FE
64184P HL 5	NEW ALBANY LSD TXBL GO R 4.000 2030 12		04/01/2021	STIFEL NICOLAUS & CO INC		497,225	425,000	0	1.B FE
64184P HM 3	NEW ALBANY LSD TXBL GO R 2.140 2031 12		04/01/2021	STIFEL NICOLAUS & CO INC		475,000	475,000	0	1.B FE
64184P HN 1	NEW ALBANY LSD TXBL GO R 2.190 2032 12		04/01/2021	STIFEL NICOLAUS & CO INC		715,000	715,000	0	1.B FE
64184P HP 6	NEW ALBANY LSD TXBL GO R 2.290 2033 12		04/01/2021	STIFEL NICOLAUS & CO INC		480,000	480,000	0	1.B FE
64184P HQ 4	NEW ALBANY LSD TXBL GO R 2.390 2034 12		04/01/2021	STIFEL NICOLAUS & CO INC		750,000	750,000	0	1.B FE
64184P HR 2	NEW ALBANY LSD TXBL GO R 2.490 2035 12		04/01/2021	STIFEL NICOLAUS & CO INC		515,000	515,000	0	1.B FE
64184P HS 0	NEW ALBANY LSD TXBL GO R 2.590 2036 12		04/01/2021	STIFEL NICOLAUS & CO INC		350,000	350,000	0	1.B FE
801686 TG 1	SANTA CLARITA CCD TXBL G 1.393 2027 08		05/07/2021	PIPER JAFFRAY		890,000	890,000	0	1.C FE
801686 TH 9	SANTA CLARITA CCD TXBL G 1.563 2028 08		05/07/2021	PIPER JAFFRAY		1,250,000	1,250,000	0	1.C FE
801686 TJ 5	SANTA CLARITA CCD TXBL G 1.791 2029 08		05/07/2021	PIPER JAFFRAY		250,000	250,000	0	1.C FE
801686 TP 1	SANTA CLARITA CCD TXBL G 2.321 2034 08		05/07/2021	PIPER JAFFRAY		650,000	650,000	0	1.C FE
801686 TQ 9	SANTA CLARITA CCD TXBL G 2.411 2035 08		05/07/2021	PIPER JAFFRAY		545,000	545,000	0	1.C FE
801686 TR 7	SANTA CLARITA CCD TXBL G 2.461 2036 08		05/07/2021	PIPER JAFFRAY		630,000	630,000	0	1.C FE
801686 TS 5	SANTA CLARITA CCD TXBL G 2.571 2037 08		05/07/2021	PIPER JAFFRAY		700,000	700,000	0	1.C FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					76,803,887	71,610,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
130179 TN 4	CALIFORNIA ED FAC AUTH S 5.000 2051 04		04/08/2021	BAS-MERRILL LYNCH		27,073,725	17,500,000	0	1.A FE
245903 AB 5	DELAWARE CO INDL DEV AUT .030 2045 09		04/16/2021	MORGAN STANLEY		8,300,000	8,300,000	214	1.G FE
296163 BB 3	ESCAMBIA CO SOL WST DISP .020 2039 04		05/13/2021	GOLDMAN SACHS & CO		17,600,000	17,600,000	263	1.E FE
296163 BG 2	ESCAMBIA CO SOL WST DISP .030 2039 04		04/15/2021	U S BANCORP		14,200,000	14,200,000	292	1.F FE
374791 AA 9	GIBSON CO PCR TOYOTA MOT .050 2027 10		05/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	249	1.E FE
374791 AB 7	GIBSON CO PCR TOYOTA MOT .050 2028 01		05/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	249	1.E FE
374791 AC 5	GIBSON CO PCR TOYOTA MOT .050 2029 01		05/13/2021	GOLDMAN SACHS & CO		4,000,000	4,000,000	100	1.E FE
374791 AD 3	GIBSON CO PCR TOYOTA MOT .050 2030 01		06/16/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	207	1.E FE
374791 AE 1	GIBSON CO PCR TOYOTA MOT .050 2031 02		05/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	249	1.E FE
374791 AF 8	GIBSON CO PCR TOYOTA MOT .050 2031 09		05/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	249	1.E FE
546398 C4 8	LOUISIANA PUB FAC (AIR P .020 2049 08		04/14/2021	GOLDMAN SACHS & CO		75,475,000	75,475,000	1,737	1.F FE
546398 GD 4	LOUISIANA PUB FAC (AIR P .040 2038 12		04/14/2021	GOLDMAN SACHS & CO		18,650,000	18,650,000	654	1.F FE
546598 AA 1	LOUISVILLE & JEFFERSON R .020 2029 01		04/30/2021	GOLDMAN SACHS & CO		7,300,000	7,300,000	360	1.G FE
610532 BZ 5	MONROE CO DEV AUTH GULF .060 2049 10		05/13/2021	MORGAN STANLEY		9,900,000	9,900,000	258	1.F FE
662903 A5 2	NORTH TEXAS MUNI WTR DIS 3.000 2035 09		06/25/2021	CITIGROUP GLOBAL MARKETS		469,846	425,000	0	1.B FE
662903 A6 0	NORTH TEXAS MUNI WTR DIS 3.000 2036 09		06/25/2021	CITIGROUP GLOBAL MARKETS		440,436	400,000	0	1.B FE
662903 A7 8	NORTH TEXAS MUNI WTR DIS 3.000 2037 09		06/25/2021	CITIGROUP GLOBAL MARKETS		626,618	570,000	0	1.B FE
662903 A8 6	NORTH TEXAS MUNI WTR DIS 3.000 2038 09		06/25/2021	CITIGROUP GLOBAL MARKETS		668,444	610,000	0	1.B FE
662903 A9 4	NORTH TEXAS MUNI WTR DIS 3.000 2039 09		06/25/2021	CITIGROUP GLOBAL MARKETS		655,908	600,000	0	1.B FE
662903 B2 8	NORTH TEXAS MUNI WTR DIS 3.000 2040 09		06/25/2021	CITIGROUP GLOBAL MARKETS		681,600	625,000	0	1.B FE
662903 B3 6	NORTH TEXAS MUNI WTR DIS 3.000 2041 09		06/25/2021	CITIGROUP GLOBAL MARKETS		544,410	500,000	0	1.B FE
733508 AA 3	PORT ARTHUR IDC AIR PROD .040 2035 04		04/14/2021	GOLDMAN SACHS & CO		21,000,000	21,000,000	685	1.F FE
733508 AB 1	PORT ARTHUR IDC AIR PROD .040 2036 04		04/12/2021	GOLDMAN SACHS & CO		6,600,000	6,600,000	170	1.F FE
870481 AB 4	SWEETWATER CNTY WY REV (.030 2025 11		04/19/2021	J P MORGAN CHASE SECURITIES INC		12,000,000	12,000,000	270	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
919061 ET 4	VALDEZ ALASKA MARINE TER .060 2031 05		04/21/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	91	1.G FE
93975V AE 7	WASHINGTON ECON DEV WAST .070 2030 07		05/19/2021	BAS-MERRILL LYNCH		5,000,000	5,000,000	236	1.D FE
35563P DD 8	SCRT 2017-4 HT CMO 3.250 2057 06		06/25/2021	PAR WRITE-UP		57,971	57,971	0	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					283,243,959	273,312,971	6,532	XXX
Bonds - Industrial and Miscellaneous									
00846U AN 1	AGILENT TECHNOLOGIES INC 2.300 2031 03		04/22/2021	CREDIT SUISSE FIRST BOSTON		8,544,874	8,600,000	24,176	2.A FE
023135 BY 1	AMAZON.COM INC 1.650 2028 05		05/18/2021	VARIOUS		15,023,736	15,000,000	5,500	1.D FE
023135 BZ 8	AMAZON.COM INC 2.100 2031 05		05/24/2021	VARIOUS		39,971,700	40,000,000	8,167	1.D FE
00206R JY 9	AT&T INC 2.750 2031 06		05/19/2021	VARIOUS		13,063,340	13,000,000	165,382	2.B FE
053015 AF 0	AUTOMATIC DATA PROCESSIN 1.250 2030 09		04/29/2021	VARIOUS		18,038,341	19,340,000	39,643	1.D FE
059165 EN 6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		06/09/2021	VARIOUS		13,576,145	13,500,000	313	1.F FE
06051G JZ 3	BANK OF AMERICA CORP 2.087 2029 06		06/07/2021	BAS-MERRILL LYNCH		10,000,000	10,000,000	0	1.F FE
071813 BY 4	BAXTER INTERNATIONAL 3.950 2030 04		05/11/2021	BAS-MERRILL LYNCH		5,608,845	4,950,000	23,354	1.G FE
071813 CB 3	BAXTER INTERNATIONAL 1.730 2031 04		06/01/2021	WELLS FARGO SECURITIES		9,529,200	10,000,000	29,794	2.A FE
101137 BA 4	BOSTON SCIENTIFIC 2.650 2030 06		04/26/2021	MORGAN STANLEY		10,218,200	10,000,000	108,208	2.B FE
808513 BS 3	CHARLES SCHWAB CORP 2.300 2031 05		05/11/2021	CREDIT SUISSE FIRST BOSTON		9,980,500	10,000,000	0	1.F FE
172967 MY 4	CITIGROUP INC 2.561 2032 05		04/27/2021	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0	1.G FE
191216 DE 7	COCA-COLA CO 1.375 2031 03		06/07/2021	CITIGROUP GLOBAL MARKETS		4,125,083	4,378,000	14,046	1.E FE
191216 DP 2	COCA-COLA CO 2.250 2032 01		04/28/2021	CITIGROUP GLOBAL MARKETS		24,979,250	25,000,000	0	1.E FE
207597 EN 1	CONNECTICUT LIGHT AND PO 2.050 2031 07		06/23/2021	MORGAN STANLEY		5,031,400	5,000,000	0	1.E FE
209111 GA 5	CONSOLIDATED EDISON CO O 2.400 2031 06		06/03/2021	J P MORGAN CHASE SECURITIES INC		9,975,200	10,000,000	0	1.G FE
22160K AP 0	COSTCO WHOLESALE CORP 1.600 2030 04		04/05/2021	BNP PARIBAS		4,807,600	5,000,000	37,111	1.E FE
22160K AQ 8	COSTCO WHOLESALE CORP 1.750 2032 04		04/19/2021	BNP PARIBAS		6,761,230	7,000,000	340	1.E FE
126408 HQ 9	CSX CORP 2.400 2030 02		06/23/2021	VARIOUS		5,141,720	5,000,000	43,333	2.A FE
24703D BA 8	DELL INT LLC/ EMC CORP (5.300 2029 10		06/03/2021	DEUTSCHE BANC		2,369,080	2,000,000	19,433	2.C FE
260543 BJ 1	DOW CHEMICAL CO 7.375 2029 11		06/30/2021	MORGAN STANLEY		9,736,230	7,000,000	87,476	1.G FE
260543 DC 4	DOW CHEMICAL CO 2.100 2030 11		06/11/2021	VARIOUS		20,550,840	21,000,000	230,125	2.B FE
27409L AC 7	EAST OHIO GAS CO (144A) 2.000 2030 06		05/05/2021	VARIOUS		19,688,076	20,165,000	146,442	1.F FE
278865 BE 9	ECOLAB INC 4.800 2030 03		04/12/2021	VARIOUS		6,478,541	5,396,000	14,389	2.A FE
285512 AE 9	ELECTRONIC ARTS INC 1.850 2031 02		04/08/2021	GOLDMAN SACHS & CO		2,863,230	3,000,000	9,404	2.A FE
291011 BN 3	EMERSON ELECTRIC 1.950 2030 10		04/01/2021	BARCLAYS CAPITAL INC		4,715,807	4,777,000	44,247	1.F FE
29736R AR 1	ESTEE LAUDER CO 1.950 2031 03		04/01/2021	DEUTSCHE BANC		2,921,490	3,000,000	5,200	1.E FE
31428X CD 6	FEDEX CORP 2.400 2031 05		04/21/2021	VARIOUS		9,965,000	10,000,000	0	2.B FE
31620M BT 2	FIDELITY NATIONAL INFORM 2.250 2031 03		04/20/2021	VARIOUS		19,776,640	20,000,000	59,000	2.B FE
341081 EP 8	FLORIDA POWER & LIGHT 5.850 2033 02		04/27/2021	J P MORGAN CHASE SECURITIES INC		8,652,540	6,500,000	92,950	1.E FE
35805B AE 8	FRESENIUS MED (144A) 3.000 2031 12	C	05/12/2021	J P MORGAN CHASE SECURITIES INC		6,943,650	7,000,000	0	2.C FE
369550 BP 2	GENERAL DYNAMICS CORP 2.250 2031 06		05/03/2021	WELLS FARGO SECURITIES		4,995,500	5,000,000	0	1.G FE
37331N AK 7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		06/24/2021	MORGAN STANLEY		7,160,510	7,000,000	25,939	1.G FE
404121 AJ 4	HCA INC 5.625 2028 09		06/30/2021	MORGAN STANLEY		2,375,000	2,000,000	37,813	3.A FE
438516 BU 9	HONEYWELL INTERNATIONAL 2.700 2029 08		04/05/2021	VARIOUS		10,569,787	10,054,000	38,836	1.F FE
45167R AH 7	IDEX CORP 2.625 2031 06		05/18/2021	J P MORGAN CHASE SECURITIES INC		16,983,260	17,000,000	0	2.B FE
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		04/06/2021	J P MORGAN CHASE SECURITIES INC		7,966,073	7,160,000	109,498	1.G FE
832696 AS 7	JM SMUCKER CO 2.375 2030 03		04/14/2021	VARIOUS		9,947,604	10,000,000	20,451	2.B FE
46647P CC 8	JPMORGAN CHASE 2.580 2032 04		04/15/2021	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0	1.F FE
46647P CJ 3	JPMORGAN CHASE 2.069 2029 06		05/24/2021	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50540R AY 8	LABORATORY CORP 2.700 2031 06		06/24/2021	SEAPORT GROUP		5,091,100	5,000,000	12,000	2.B FE
539830 BP 3	LOCKHEED MARTIN CORP 1.850 2030 06		05/11/2021	MUFG SECURITIES AMERICAS INC		4,930,100	5,000,000	38,028	1.G FE
57629W CZ 1	MASSMUTUAL GLOBAL FUNDIN 2.150 2031 03		04/26/2021	CITIGROUP GLOBAL MARKETS		5,003,950	5,000,000	14,632	1.B FE
58013M FQ 2	MCDONALD'S CORP 3.600 2030 07		04/06/2021	BNP PARIBAS		3,295,620	3,000,000	29,100	2.A FE
58933Y AZ 8	MERCK & CO INC 1.450 2030 06		04/07/2021	MUFG SECURITIES AMERICAS INC		6,664,490	7,000,000	29,604	1.E FE
806605 AG 6	MERCK & CO INC 6.500 2033 12		06/24/2021	CITIGROUP GLOBAL MARKETS		10,553,194	7,195,000	35,076	1.E FE
631005 BJ 3	NARRAGANSETT ELECTRIC (1 3.395 2030 04	C	06/24/2021	J P MORGAN CHASE SECURITIES INC		6,584,760	6,000,000	44,701	2.A FE
64952W DS 9	NEW YORK LIFE GLOBAL FUN 1.200 2030 08		04/07/2021	VARIOUS		4,877,451	5,328,000	10,967	1.A FE
655844 CE 6	NORFOLK SOUTHERN CORP 2.550 2029 11		04/05/2021	BARCLAYS CAPITAL INC		1,297,612	1,265,000	13,978	2.A FE
665772 CT 4	NORTHERN STATES POWER - 2.250 2031 04		06/03/2021	VARIOUS		8,046,040	7,927,000	26,319	1.E FE
66815L 2D 0	NORTHWESTERN MUTUAL GLOB 1.700 2028 06		06/01/2021	VARIOUS		33,467,750	33,500,000	519	1.A FE
67021C AP 2	NSTAR ELECTRIC CO 3.950 2030 04		04/06/2021	KEYBANC CAPITAL MARK		1,764,024	1,550,000	1,190	1.F FE
67066G AN 4	NVIDIA CORP 2.000 2031 06		06/14/2021	MORGAN STANLEY		17,920,620	18,000,000	0	1.G FE
688225 AH 4	OSHKOSH CORP 3.100 2030 03		06/29/2021	VARIOUS		12,613,930	12,000,000	97,564	2.C FE
695156 AU 3	PACKAGING CORP OF AMERIC 3.000 2029 12		04/06/2021	VARIOUS		5,056,035	4,804,000	45,238	2.B FE
714046 AH 2	PERKINELMER INC 2.550 2031 03		05/03/2021	VARIOUS		9,566,291	9,490,000	38,316	2.B FE
693475 BA 2	PNC FINANCIAL SERVICES 2.307 2032 04		06/15/2021	U S BANCORP		1,432,179	1,410,000	4,879	1.G FE
744538 AE 9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/02/2021	SCOTIA CAPITAL		1,291,425	1,285,000	0	1.E FE
75513E AD 3	RAYTHEON TECHNOLOGIES CO 2.250 2030 07		06/24/2021	WELLS FARGO SECURITIES		5,070,600	5,000,000	55,313	2.A FE
913017 BA 6	RAYTHEON TECHNOLOGIES CO 7.500 2029 09		05/05/2021	CITIGROUP GLOBAL MARKETS		6,940,200	5,000,000	54,167	2.A FE
79466L AH 7	SALESFORCE.COM INC 1.500 2028 07		06/30/2021	J P MORGAN CHASE SECURITIES INC		2,000,140	2,000,000	0	1.F FE
79466L AJ 3	SALESFORCE.COM INC 1.950 2031 07		06/29/2021	BAS-MERRILL LYNCH		4,985,550	5,000,000	0	1.F FE
857477 BG 7	STATE STREET CORP 2.400 2030 01		06/08/2021	FIFTH THIRD SECURITIES		1,147,276	1,106,000	10,028	1.E FE
863667 AY 7	STRYKER CORP 1.950 2030 06		05/27/2021	BAS-MERRILL LYNCH		8,757,000	9,000,000	73,125	2.A FE
87264A BX 2	T-MOBILE USA INC 2.250 2031 11		04/05/2021	GOLDMAN SACHS & CO		2,853,180	3,000,000	29,813	2.C FE
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		04/29/2021	CANTOR FITZGERALD		5,159,300	5,000,000	11,556	2.A FE
904764 AH 0	UNILEVER CAPITAL 5.900 2032 11	C	06/30/2021	MORGAN STANLEY		13,774,850	10,000,000	170,444	1.E FE
904764 BH 9	UNILEVER CAPITAL 2.125 2029 09	C	04/12/2021	CITIGROUP GLOBAL MARKETS		8,077,200	8,000,000	17,944	1.E FE
91324P ED 0	UNITEDHEALTH GROUP INC 2.300 2031 05		06/17/2021	TRUIST SECURITIES		3,058,230	3,000,000	6,133	1.G FE
91159H JA 9	US BANCORP 1.375 2030 07		05/26/2021	VARIOUS		6,619,460	7,000,000	30,250	1.E FE
929160 AZ 2	VULCAN MATERIALS 3.500 2030 06		06/24/2021	RBC CAPITAL MARKETS		5,909,544	5,382,000	14,128	2.B FE
94106L BQ 1	WASTE MANAGEMENT INC 2.000 2029 06		04/29/2021	VARIOUS		4,996,500	5,000,000	0	2.A FE
963320 AY 2	WHIRLPOOL CORP 2.400 2031 05		04/27/2021	VARIOUS		4,993,760	5,000,000	0	2.B FE
98978V AS 2	ZOETIS INC 2.000 2030 05		06/25/2021	MORGAN STANLEY		4,956,850	5,000,000	12,222	2.B FE
064159 4B 9	BANK OF NOVA SCOTIA 2.150 2031 08	A	06/21/2021	SCOTIA CAPITAL		19,974,400	20,000,000	0	1.F FE
05523R AF 4	BAE SYSTEMS PLC (144A) 1.900 2031 02	D	06/02/2021	VARIOUS		9,507,950	10,000,000	43,014	2.B FE
62954H AG 3	NXP BV/NXP FDG/NXP USA (2.500 2031 05	D	05/04/2021	CITIGROUP GLOBAL MARKETS		9,965,700	10,000,000	0	2.C FE
801060 AD 6	SANOFI 3.625 2028 06	D	05/19/2021	CITIGROUP GLOBAL MARKETS		22,208,214	19,764,000	302,499	1.E FE
36261H AB 6	GSMBS 2021-PJ5 A2 2.500 2051 10		05/14/2021	GOLDMAN SACHS & CO		2,027,500	2,000,000	3,750	1.A FE
61772L AJ 0	MSRM 2021-2 A3 2.500 2051 05		05/21/2021	MORGAN STANLEY		5,068,750	5,000,000	9,028	1.A FE
74936R AA 2	RCKT 2021-2 A1 (144A) 2.500 2051 06		06/22/2021	BAS-MERRILL LYNCH		4,298,477	4,250,000	7,083	1.A FE
81748W AA 4	SEMT 2021-4 A1 (144A) 2.500 2051 06		05/06/2021	J P MORGAN CHASE SECURITIES INC		10,178,125	10,000,000	13,889	1.A FE
61691Y AD 3	MSC 2021-L5 A3 2.438 2054 05		04/29/2021	MORGAN STANLEY		10,099,178	10,000,000	6,772	1.A FE
78403D AT 7	SBATOW 2021-1C (144A) 1.631 2051 05		04/29/2021	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3899999.	Total - Bonds - Industrial and Miscellaneous					733,119,725	715,076,000	2,753,840	XXX
8399997.	Total - Bonds - Part 3					1,712,306,042	1,682,721,789	3,400,368	XXX
8399999.	Total - Bonds					1,712,306,042	1,682,721,789	3,400,368	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,712,306,042	XXX	3,400,368	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
88410X AA 4	THIRAX 1 LCC .968	..	04/14/2021.	REDEEMED		97,055	97,055	97,055	97,055	0	0	0	0	0	97,055	0	0	0	149	01/14/2033.	5.B GI
89609G AA 0	TRICAHUE LEASING 3.503	..	05/19/2021.	REDEEMED		192,748	192,748	192,748	192,747	0	2	0	2	0	192,748	0	0	0	3,376	11/19/2021.	1.A
912828 QN 3	U S TREASURY NOTES 3.125	..	05/15/2021.	MATURED		10,000,000	10,000,000	10,104,330	10,013,069	0	(13,069)	0	(13,069)	0	10,000,000	0	0	0	156,250	05/15/2021.	1.A
912828 WR 7	U S TREASURY NOTES 2.125	..	06/30/2021.	MATURED		25,000,000	25,000,000	24,501,060	24,906,596	0	93,404	0	93,404	0	25,000,000	0	0	0	265,625	06/30/2021.	1.A
912828 4P 2	U S TREASURY NOTES 2.625	..	05/15/2021.	MATURED		4,000,000	4,000,000	4,055,000	4,015,031	0	(15,031)	0	(15,031)	0	4,000,000	0	0	0	52,500	05/15/2021.	1.A
912828 6V 7	U S TREASURY NOTES 2.125	..	05/31/2021.	MATURED		15,000,000	15,000,000	15,102,003	15,028,551	0	(28,551)	0	(28,551)	0	15,000,000	0	0	0	159,375	05/31/2021.	1.A
925387 AE 2	VESSEL MANAGEMENT SERV 5.125	..	04/16/2021.	REDEEMED		77,000	77,000	77,000	76,989	0	11	0	11	0	77,000	0	0	0	1,973	04/16/2035.	1.A
02265Q AA 6	AMAL LIMITED 3.465	D	05/21/2021.	REDEEMED		124,510	124,510	124,510	124,509	0	1	0	1	0	124,510	0	0	0	2,157	08/21/2021.	1.A
36179S UT 2	GNMA II PASS #MA4194 2.500	..	06/20/2021.	PAID ON PRINCIPAL		424,410	424,410	420,564	421,180	0	3,229	0	3,229	0	424,410	0	0	0	4,242	01/20/2047.	1.A
36179T G2 5	GNMA II PASS #MA4717 2.500	..	06/20/2021.	PAID ON PRINCIPAL		482,181	482,181	478,113	479,004	0	3,177	0	3,177	0	482,181	0	0	0	5,427	09/20/2047.	1.A
36179M E2 2	GNMA II PASS #00MA0153 3.000	..	06/20/2021.	PAID ON PRINCIPAL		116,816	116,816	118,477	117,700	0	(883)	0	(883)	0	116,816	0	0	0	1,461	06/20/2042.	1.A
36202C 3X 9	GNMA II PASS #2614 6.000	..	06/20/2021.	PAID ON PRINCIPAL		1,768	1,768	1,714	1,737	0	31	0	31	0	1,768	0	0	0	40	07/20/2028.	1.A
36202D 6D 8	GNMA II PASS #3568 5.000	..	06/20/2021.	PAID ON PRINCIPAL		68,834	68,834	68,404	68,484	0	350	0	350	0	68,834	0	0	0	1,486	06/20/2034.	1.A
36202E BU 2	GNMA II PASS #3651 5.000	..	06/20/2021.	PAID ON PRINCIPAL		142,392	142,392	141,502	141,675	0	717	0	717	0	142,392	0	0	0	3,065	12/20/2034.	1.A
36202E DD 8	GNMA II PASS #3700 4.500	..	06/20/2021.	PAID ON PRINCIPAL		5,397	5,397	5,111	5,208	0	189	0	189	0	5,397	0	0	0	99	04/20/2035.	1.A
36202E ET 2	GNMA II PASS #3746 4.500	..	06/20/2021.	PAID ON PRINCIPAL		118,519	118,519	112,955	114,722	0	3,797	0	3,797	0	118,519	0	0	0	2,221	08/20/2035.	1.A
36202E E7 0	GNMA II PASS #3758 4.500	..	06/20/2021.	PAID ON PRINCIPAL		152,697	152,697	145,730	148,402	0	4,295	0	4,295	0	152,697	0	0	0	2,838	09/20/2035.	1.A
36202E E8 8	GNMA II PASS #3759 5.000	..	06/20/2021.	PAID ON PRINCIPAL		55,636	55,636	55,471	55,477	0	159	0	159	0	55,636	0	0	0	1,150	09/20/2035.	1.A
36202E FL 8	GNMA II PASS #3771 4.500	..	06/20/2021.	PAID ON PRINCIPAL		173,284	173,284	166,650	169,101	0	4,182	0	4,182	0	173,284	0	0	0	2,984	10/20/2035.	1.A
36202E F2 0	GNMA II PASS #3785 5.000	..	06/20/2021.	PAID ON PRINCIPAL		121,258	121,258	118,700	119,422	0	1,835	0	1,835	0	121,258	0	0	0	2,479	11/20/2035.	1.A
36202E HF 9	GNMA II PASS #3830 5.500	..	06/20/2021.	PAID ON PRINCIPAL		38,226	38,226	36,655	36,858	0	1,368	0	1,368	0	38,226	0	0	0	851	03/20/2036.	1.A
3622A2 6K 3	GNMA II PASS #784474 3.500	..	06/20/2021.	PAID ON PRINCIPAL		1,235,797	1,235,797	1,246,610	1,243,217	0	(7,420)	0	(7,420)	0	1,235,797	0	0	0	17,788	02/20/2048.	1.A
36177P CY 9	GNMA PASS TH #00794586 3.500	..	06/15/2021.	PAID ON PRINCIPAL		534,478	534,478	557,109	556,628	0	(22,150)	0	(22,150)	0	534,478	0	0	0	7,763	03/15/2042.	1.A
36213E WV 4	GNMA PASS TH #552460 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,085	1,085	1,054	1,053	0	32	0	32	0	1,085	0	0	0	27	03/15/2032.	1.A
36201M SA 1	GNMA PASS TH #587413 5.500	..	06/15/2021.	PAID ON PRINCIPAL		660	660	675	672	0	(12)	0	(12)	0	660	0	0	0	15	11/15/2032.	1.A
36201M SJ 2	GNMA PASS TH #587421 5.500	..	06/15/2021.	PAID ON PRINCIPAL		1,765	1,765	1,804	1,791	0	(26)	0	(26)	0	1,765	0	0	0	41	11/15/2032.	1.A
36200M YX 5	GNMA PASS TH #604726 4.500	..	06/15/2021.	PAID ON PRINCIPAL		6,260	6,260	5,967	6,057	0	203	0	203	0	6,260	0	0	0	118	10/15/2033.	1.A
36290R YQ 0	GNMA PASS TH #615519 4.500	..	06/15/2021.	PAID ON PRINCIPAL		4,151	4,151	3,911	3,994	0	157	0	157	0	4,151	0	0	0	78	09/15/2033.	1.A
36290R 6X 6	GNMA PASS TH #615686 4.500	..	06/15/2021.	PAID ON PRINCIPAL		6,537	6,537	6,159	6,292	0	245	0	245	0	6,537	0	0	0	122	10/15/2033.	1.A
3620AQ PR 8	GNMA PASS TH #736732 4.500	..	06/15/2021.	PAID ON PRINCIPAL		49,249	49,249	49,476	49,472	0	(223)	0	(223)	0	49,249	0	0	0	918	05/15/2040.	1.A
3620AW FY 1	GNMA PASS TH #741883 4.500	..	06/15/2021.	PAID ON PRINCIPAL		59,155	59,155	59,427	59,418	0	(263)	0	(263)	0	59,155	0	0	0	1,052	05/15/2040.	1.A
38378A CR 0	GNR 2011-151 JY CMO 3.000	..	06/20/2021.	PAID ON PRINCIPAL		549,619	549,619	551,508	550,167	0	(548)	0	(548)	0	549,619	0	0	0	7,429	02/20/2041.	1.A
38375B SF 0	GNR 2012-H11 BA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		609	609	608	608	0	0	0	0	0	609	0	0	0	5	05/20/2062.	1.A
38375B RQ 7	GNR 2012-H12 HA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		63	63	63	63	0	0	0	0	0	63	0	0	0	0	03/20/2062.	1.A
38375B TF 9	GNR 2012-H14 GA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		2,624	2,624	2,618	2,619	0	5	0	5	0	2,624	0	0	0	21	06/20/2062.	1.A
38375B TA 0	GNR 2012-H16 HA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		230,099	230,099	230,764	230,147	0	(49)	0	(49)	0	230,099	0	0	0	1,879	07/20/2062.	1.A
38375B K8 4	GNR 2013-H04 BA CMO 1.650	..	06/20/2021.	PAID ON PRINCIPAL		191,266	191,266	190,847	191,065	0	201	0	201	0	191,266	0	0	0	1,219	02/20/2063.	1.A
38376R GW 0	GNR 2015-H22 HA 2.550	..	06/20/2021.	PAID ON PRINCIPAL		306,998	306,998	305,936	306,264	0	735	0	735	0	306,998	0	0	0	3,883	08/20/2065.	1.A
38376R LX 2	GNR 2015-H29 HA CMO 2.500	..	06/20/2021.	PAID ON PRINCIPAL		315,542	315,542	313,373	314,302	0	1,240	0	1,240	0	315,542	0	0	0	3,461	09/20/2065.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38375U WW 6	GNR 2016-H11 GA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		1,332,874	1,332,874	1,288,306	1,303,847	0	29,027	0	29,027	0	1,332,874	0	0	0	10,943	04/20/2066.	1.A
38376R VM 5	GNR 2016-H13 JA CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		1,077,384	1,077,384	1,028,902	1,045,796	0	31,588	0	31,588	0	1,077,384	0	0	0	9,550	06/20/2066.	1.A
38376R ZJ 8	GNR 2016-H19 FC CMO .510	..	05/20/2021.	PAID ON PRINCIPAL		97,160	97,160	97,137	96,014	0	1,146	0	1,146	0	97,160	0	0	0	199	08/20/2066.	1.A
38376R YG 5	GNR 2016-H20 FN CMO .857	..	06/20/2021.	PAID ON PRINCIPAL		837,287	837,287	835,717	807,122	0	30,165	0	30,165	0	837,287	0	0	0	3,107	09/20/2066.	1.A
38376R G7 5	GNR 2016-H24 DA CMO 2.500	..	06/20/2021.	PAID ON PRINCIPAL		1,310,443	1,310,443	1,282,183	1,291,718	0	18,725	0	18,725	0	1,310,443	0	0	0	14,100	09/20/2066.	1.A
38375U J9 2	GNR 2017-H19 MA CMO 2.500	..	06/20/2021.	PAID ON PRINCIPAL		1,237,829	1,237,829	1,227,772	1,230,511	0	7,318	0	7,318	0	1,237,829	0	0	0	12,672	04/20/2067.	1.A
38380U WQ 2	GNR 2018-11 PA CMO 3.000	..	06/20/2021.	PAID ON PRINCIPAL		2,631,312	2,631,312	2,619,029	2,623,887	0	7,425	0	7,425	0	2,631,312	0	0	0	30,369	12/20/2047.	1.A
38381A E2 8	GNR 2018-151 P CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		1,132,456	1,132,456	1,129,271	1,129,857	0	2,599	0	2,599	0	1,132,456	0	0	0	16,614	01/20/2047.	1.A
36225C B7 0	G2 (ARM) #80061 2.875	..	06/20/2021.	PAID ON PRINCIPAL		380	380	383	376	0	3	0	3	0	380	0	0	0	5	04/20/2027.	1.A
36225C CN 4	G2 (ARM) #80076 2.875	..	06/20/2021.	PAID ON PRINCIPAL		702	702	709	696	0	6	0	6	0	702	0	0	0	9	05/20/2027.	1.A
36225C C9 5	G2 (ARM) #80095 2.250	..	06/20/2021.	PAID ON PRINCIPAL		424	424	429	423	0	1	0	1	0	424	0	0	0	4	07/20/2027.	1.A
36198V KR 7	GN AI8404 (PROJECT LOA 3.310	..	06/15/2021.	PAID ON PRINCIPAL		183,681	183,681	193,668	190,352	0	(6,672)	0	(6,672)	0	183,681	0	0	0	2,534	05/15/2030.	1.A
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400	..	06/16/2021.	PAID ON PRINCIPAL		279,840	279,840	279,906	279,693	0	147	0	147	0	279,840	0	0	0	2,798	07/16/2048.	1.A
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300	..	06/16/2021.	PAID ON PRINCIPAL		195,700	195,700	193,636	194,552	0	1,148	0	1,148	0	195,700	0	0	0	1,937	02/16/2049.	1.A
38379U PD 2	GNR 2016-50 A (PROJECT 2.300	..	06/16/2021.	PAID ON PRINCIPAL		329,415	329,415	330,341	329,508	0	(93)	0	(93)	0	329,415	0	0	0	3,031	07/16/2052.	1.A
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300	..	06/16/2021.	PAID ON PRINCIPAL		643,221	643,221	644,226	643,356	0	(136)	0	(136)	0	643,221	0	0	0	6,946	03/16/2045.	1.A
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350	..	06/16/2021.	PAID ON PRINCIPAL		160,224	160,224	156,412	157,924	0	2,300	0	2,300	0	160,224	0	0	0	1,716	03/16/2057.	1.A
38379R V6 7	GNR 2017-124 AB (PROJE 2.650	..	06/16/2021.	PAID ON PRINCIPAL		811,510	811,510	809,354	809,879	0	1,631	0	1,631	0	811,510	0	0	0	10,076	08/16/2057.	1.A
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600	..	06/16/2021.	PAID ON PRINCIPAL		4,252,900	4,252,900	4,242,642	4,245,412	0	7,488	0	7,488	0	4,252,900	0	0	0	38,562	07/16/2057.	1.A
38380J FU 7	GNR 2017-171 AC (PROJE 2.500	..	06/16/2021.	PAID ON PRINCIPAL		4,551,955	4,551,955	4,469,629	4,502,906	0	49,049	0	49,049	0	4,551,955	0	0	0	44,699	09/16/2054.	1.A
38380J HP 6	GNR 2017-181 AG (PROJE 2.600	..	06/16/2021.	PAID ON PRINCIPAL		2,714,915	2,714,915	2,662,208	2,687,288	0	27,628	0	27,628	0	2,714,915	0	0	0	28,562	02/16/2059.	1.A
38380J GM 4	GNR 2017-185 AC (PROJE 2.600	..	06/16/2021.	PAID ON PRINCIPAL		200,139	200,139	194,568	197,039	0	3,100	0	3,100	0	200,139	0	0	0	2,187	03/16/2058.	1.A
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400	..	06/16/2021.	PAID ON PRINCIPAL		385,585	385,585	379,184	381,524	0	4,061	0	4,061	0	385,585	0	0	0	3,175	03/16/2051.	1.A
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450	..	06/16/2021.	PAID ON PRINCIPAL		1,068,191	1,068,191	1,044,240	1,055,365	0	12,826	0	12,826	0	1,068,191	0	0	0	10,563	08/16/2058.	1.A
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500	..	06/16/2021.	PAID ON PRINCIPAL		419,266	419,266	406,622	412,323	0	6,943	0	6,943	0	419,266	0	0	0	4,659	05/16/2058.	1.A
38380M J6 9	GNR 2019-17 AK (PROJEC 3.250	..	06/16/2021.	PAID ON PRINCIPAL		297,972	297,972	295,085	296,590	0	1,382	0	1,382	0	297,972	0	0	0	4,157	03/16/2059.	1.A
38380M M6 5	GNR 2019-19 A (PROJECT 3.250	..	06/16/2021.	PAID ON PRINCIPAL		816,054	816,054	810,475	813,484	0	2,570	0	2,570	0	816,054	0	0	0	10,555	04/16/2050.	1.A
38380M 5R 8	GNR 2019-50 AH (PROJEC 2.800	..	06/16/2021.	PAID ON PRINCIPAL		1,466,344	1,466,344	1,455,805	1,461,088	0	5,256	0	5,256	0	1,466,344	0	0	0	17,317	06/16/2059.	1.A
83162C TY 9	SBAP 2011-20D 1 4.050	..	04/01/2021.	PAID ON PRINCIPAL		131,250	131,250	131,250	130,525	0	725	0	725	0	131,250	0	0	0	2,731	04/01/2031.	1.A
83162C UU 5	SBAP 2012-20E 1 2.380	..	05/01/2021.	PAID ON PRINCIPAL		554,684	554,684	554,684	553,412	0	1,272	0	1,272	0	554,684	0	0	0	6,917	05/01/2032.	1.A
83162C UV 3	SBAP 2012-20F 1 2.420	..	06/01/2021.	PAID ON PRINCIPAL		151,889	151,889	152,111	151,632	0	257	0	257	0	151,889	0	0	0	1,904	06/01/2032.	1.A
83162C XA 6	SBAP 2015-20E 1 2.770	..	05/01/2021.	PAID ON PRINCIPAL		643,682	643,682	643,355	640,732	0	2,950	0	2,950	0	643,682	0	0	0	9,772	05/01/2035.	1.A
83162C XB 4	SBAP 2015-20F 1 2.980	..	06/01/2021.	PAID ON PRINCIPAL		227,693	227,693	230,325	229,076	0	(1,384)	0	(1,384)	0	227,693	0	0	0	3,598	06/01/2035.	1.A
83162C XK 4	SBAP 2015-20K 1 2.700	..	05/01/2021.	PAID ON PRINCIPAL		265,691	265,691	265,691	264,832	0	859	0	859	0	265,691	0	0	0	3,831	11/01/2035.	1.A
83162C YE 7	SBAP 2016-20L 1 2.810	..	06/01/2021.	PAID ON PRINCIPAL		464,671	464,671	464,671	463,562	0	1,109	0	1,109	0	464,671	0	0	0	6,866	12/01/2036.	1.A
83162C YN 7	SBAP 2017-20D 1 2.840	..	04/01/2021.	PAID ON PRINCIPAL		796,323	796,323	796,725	795,148	0	1,174	0	1,174	0	796,323	0	0	0	11,706	04/01/2037.	1.A
83162C YR 8	SBAP 2017-20F 1 2.810	..	06/01/2021.	PAID ON PRINCIPAL		511,779	511,779	511,779	510,702	0	1,077	0	1,077	0	511,779	0	0	0	7,368	06/01/2037.	1.A
83162C ZA 4	SBAP 2017-20L 1 2.780	..	06/01/2021.	PAID ON PRINCIPAL		632,021	632,021	628,811	628,014	0	4,007	0	4,007	0	632,021	0	0	0	9,383	12/01/2037.	1.A
83162C ZJ 5	SBAP 2018-20D 1 3.310	..	04/01/2021.	PAID ON PRINCIPAL		234,704	234,704	234,704	234,197	0	507	0	507	0	234,704	0	0	0	3,988	04/01/2038.	1.A
83162C C3 5	SBAP 2019-25F 1 2.770	..	06/01/2021.	PAID ON PRINCIPAL		262,146	262,146	262,146	261,878	0	268	0	268	0	262,146	0	0	0	3,781	06/01/2044.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0599999. Total - Bonds - U.S. Government						93,200,378	93,200,378	92,605,753	92,909,588	0	290,790	0	290,790	0	93,200,378	0	0	0	1,078,456	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882723 J6 7	TEXAS GO REMK 12/18/19 .040	..	06/17/2021.	VARIOUS		19,045,000	19,045,000	19,045,000	19,045,000	0	0	0	0	0	19,045,000	0	0	0	7,187	12/01/2046.	1.A FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						19,045,000	19,045,000	19,045,000	19,045,000	0	0	0	0	0	19,045,000	0	0	0	7,187	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
011338 XE 5	ALAMO HEIGHTS ISD GO R 3.000	..	05/04/2021.	DA DAVIDSON		540,744	480,000	537,360	536,769	0	(2,670)	0	(2,670)	0	534,099	0	6,645	6,645	7,400	02/01/2030.	1.A FE
011338 XF 2	ALAMO HEIGHTS ISD GO R 3.000	..	05/13/2021.	PIPER JAFFRAY		447,272	400,000	444,324	443,867	0	(2,236)	0	(2,236)	0	441,631	0	5,641	5,641	6,533	02/01/2031.	1.A FE
082744 DT 7	BENTON & LINN CO SD509 4.000	..	04/30/2021.	FHN FINANCIAL		617,115	500,000	633,535	633,465	0	(4,603)	0	(4,603)	0	628,862	0	(11,747)	(11,747)	6,944	06/15/2033.	1.B FE
082744 DU 4	BENTON & LINN CO SD509 4.000	..	04/30/2021.	DA DAVIDSON		491,112	400,000	503,956	503,900	0	(3,572)	0	(3,572)	0	500,329	0	(9,217)	(9,217)	5,556	06/15/2034.	1.B FE
139884 AR 1	CAPITAL CITY ECON DEV 5.000	..	06/15/2021.	REDEEMED		460,000	460,000	460,000	459,980	0	20	0	20	0	460,000	0	0	0	11,500	06/15/2025.	1.E FE
259327 H9 8	DOUGLAS CO SD #17 GO R 4.000	..	06/15/2021.	MATURED		3,740,000	3,740,000	3,922,662	3,771,439	0	(31,439)	0	(31,439)	0	3,740,000	0	0	0	74,800	06/15/2021.	1.C FE
346843 SN 6	FORT BEND ISD GO S2020 4.000	..	05/03/2021.	DA DAVIDSON		1,403,598	1,145,000	1,421,243	1,411,067	0	(10,133)	0	(10,133)	0	1,400,934	0	2,664	2,664	31,678	08/15/2034.	1.A FE
346843 SP 1	FORT BEND ISD GO S2020 4.000	..	05/03/2021.	DA DAVIDSON		1,259,886	1,030,000	1,273,554	1,264,606	0	(8,916)	0	(8,916)	0	1,255,690	0	4,196	4,196	28,497	08/15/2035.	1.A FE
425507 JY 7	HENNEPIN CO GENERAL OB 5.000	..	05/03/2021.	HILLTOP SECURITIES		8,895,992	6,700,000	9,042,588	8,984,659	0	(74,454)	0	(74,454)	0	8,910,205	0	(14,213)	(14,213)	143,306	12/01/2038.	1.A FE
429740 W2 5	HIGH POINT GENERAL OBL 5.000	..	06/01/2021.	MATURED		1,370,000	1,370,000	1,445,583	1,392,338	0	(22,338)	0	(22,338)	0	1,370,000	0	0	0	34,250	06/01/2021.	1.B FE
447819 FY 4	HURST EULESS BEDFORD I 5.000	..	04/23/2021.	REDEEMED		440,000	440,000	475,398	439,993	0	7	0	7	0	440,000	0	0	0	15,156	08/15/2027.	1.B FE
447819 GC 1	HURST EULESS BEDFORD I 5.000	..	04/23/2021.	REDEEMED		295,000	295,000	316,907	295,002	0	(2)	0	(2)	0	295,000	0	0	0	10,161	08/15/2028.	1.B FE
499512 6D 8	KNOX CO GENERAL OBLIGA 3.500	..	06/01/2021.	REDEEMED		1,515,000	1,515,000	1,555,344	1,526,942	0	(11,942)	0	(11,942)	0	1,515,000	0	0	0	26,513	06/01/2030.	1.B FE
499512 6G 1	KNOX CO GENERAL OBLIGA 3.500	..	06/01/2021.	REDEEMED		1,675,000	1,675,000	1,713,927	1,686,530	0	(11,530)	0	(11,530)	0	1,675,000	0	0	0	29,313	06/01/2033.	1.B FE
613580 DD 8	MONTGOMERY CO GENERAL 5.000	..	04/30/2021.	HILLTOP SECURITIES		8,268,881	6,175,000	8,435,791	8,435,791	0	(46,454)	0	(46,454)	0	8,389,337	0	(120,456)	(120,456)	66,038	01/01/2036.	1.A FE
613580 DE 6	MONTGOMERY CO GENERAL 5.000	..	05/04/2021.	CITIGROUP GLOBAL MARKETS		8,689,461	6,490,000	8,837,109	8,837,109	0	(49,388)	0	(49,388)	0	8,787,720	0	(98,259)	(98,259)	71,210	01/01/2037.	1.A FE
613580 DF 3	MONTGOMERY CO GENERAL 5.000	..	05/04/2021.	CITIGROUP GLOBAL MARKETS		9,101,411	6,825,000	9,262,890	9,262,890	0	(51,222)	0	(51,222)	0	9,211,668	0	(110,258)	(110,258)	74,885	01/01/2038.	1.A FE
848712 NU 5	SPOKANE CO SD #81 SPOK 5.000	..	04/28/2021.	REDEEMED		9,610,000	9,610,000	10,974,524	9,611,876	0	(1,876)	0	(1,876)	0	9,610,000	0	0	0	196,204	12/01/2021.	1.B FE
848712 NV 3	SPOKANE CO SD #81 SPOK 5.000	..	04/28/2021.	REDEEMED		13,035,000	13,035,000	15,145,106	13,037,916	0	(2,916)	0	(2,916)	0	13,035,000	0	0	0	266,131	12/01/2022.	1.B FE
898541 KX 4	TUALATIN HILLS PARK & 5.000	..	06/01/2021.	REDEEMED		3,065,000	3,065,000	3,503,172	3,086,625	0	(21,625)	0	(21,625)	0	3,065,000	0	0	0	76,625	06/01/2026.	1.C FE
898541 LV 7	TUALATIN HILLS PARK & 4.000	..	06/01/2021.	REDEEMED		1,620,000	1,620,000	1,620,000	1,619,918	0	82	0	82	0	1,620,000	0	0	0	32,400	06/01/2029.	1.A
898541 LW 5	TUALATIN HILLS PARK & 4.000	..	06/01/2021.	REDEEMED		3,755,000	3,755,000	3,755,000	3,754,815	0	185	0	185	0	3,755,000	0	0	0	75,100	06/01/2029.	1.C FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						80,295,471	70,725,000	85,279,972	80,997,497	0	(357,021)	0	(357,021)	0	80,640,475	0	(345,004)	(345,004)	1,290,199	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
13048T GU 1	CALIFORNIA MUNI FIN AU .030	..	04/01/2021.	WELLS FARGO SECURITIES		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	54	11/01/2035.	1.D FE
13048T GV 9	CALIFORNIA MUNI FIN AU .030	..	04/01/2021.	WELLS FARGO SECURITIES		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	51	11/01/2035.	1.D FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	..	06/29/2021.	REDEEMED		179,907	179,907	179,907	179,907	0	(0)	0	(0)	0	179,907	0	0	0	3,032	12/01/2027.	5.B GI
196797 M6 8	COLORADO WTR RES PWR D 4.000	..	06/03/2021.	REDEEMED		1,025,000	1,025,000	1,088,366	1,024,997	0	3	0	3	0	1,025,000	0	0	0	30,978	09/01/2025.	1.A FE
196797 M7 6	COLORADO WTR RES PWR D 4.000	..	06/03/2021.	REDEEMED		1,045,000	1,045,000	1,102,391	1,044,995	0	5	0	5	0	1,045,000	0	0	0	31,582	09/01/2026.	1.A FE
196797 M8 4	COLORADO WTR RES PWR D 4.000	..	06/03/2021.	REDEEMED		1,060,000	1,060,000	1,110,954	1,059,992	0	8	0	8	0	1,060,000	0	0	0	32,036	09/01/2027.	1.A FE
196797 M9 2	COLORADO WTR RES PWR D 4.000	..	06/03/2021.	REDEEMED		1,080,000	1,080,000	1,124,572	1,079,989	0	11	0	11	0	1,080,000	0	0	0	32,640	09/01/2028.	1.A FE
196797 N2 6	COLORADO WTR RES PWR D 4.000	..	06/03/2021.	REDEEMED		1,115,000	1,115,000	1,153,501	1,115,032	0	(32)	0	(32)	0	1,115,000	0	0	0	33,698	09/01/2029.	1.A FE
196797 N4 2	COLORADO WTR RES PWR D 4.000	..	06/03/2021.	REDEEMED		1,205,000	1,205,000	1,224,569	1,205,000	0	0	0	0	0	1,205,000	0	0	0	36,418	09/01/2031.	1.A FE
245903 AB 5	DELAWARE CO INDL DEV A .030	..	06/17/2021.	MORGAN STANLEY		25,810,000	25,810,000	25,810,000	25,810,000	0	0	0	0	0	25,810,000	0	0	0	2,104	09/01/2045.	1.G FE
270777 AC 9	E BATON ROUGE INDL DEV .030	..	04/06/2021.	BAS-MERRILL LYNCH		53,000,000	53,000,000	53,000,000	53,000,000	0	0	0	0	0	53,000,000	0	0	0	1,916	08/01/2035.	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
270777 AD 7	E BATON ROUGE INDL DEV .030		04/06/2021.	BAS-MERRILL LYNCH		15,030,000	15,030,000	15,030,000	15,030,000	0	0	0	0	0	15,030,000	0	0	0	543	12/01/2040.	1.D FE
296163 BB 3	ESCAMBIA CO SOL WST DI .020		06/02/2021.	GOLDMAN SACHS & CO		17,600,000	17,600,000	17,600,000	17,600,000	0	0	0	0	0	17,600,000	0	0	0	1,200	04/01/2039.	1.E FE
296163 BG 2	ESCAMBIA CO SOL WST DI .030		06/17/2021.	U S BANCORP		14,200,000	14,200,000	14,200,000	14,200,000	0	0	0	0	0	14,200,000	0	0	0	1,750	04/01/2039.	1.F FE
402207 AD 6	GULF COAST INDL DEV AU .010		04/05/2021.	J P MORGAN CHASE SECURITI		52,630,000	52,630,000	52,630,000	52,630,000	0	0	0	0	0	52,630,000	0	0	0	1,024	11/01/2041.	1.D FE
40222P AG 7	GULF COAST WASTE DISP .040		04/06/2021.	WELLS FARGO SECURITIES		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	51	06/01/2025.	1.D FE
414191 AC 0	HARRIS CO INDL DEV AUT .040		04/06/2021.	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	675	04/01/2032.	1.D FE
546398 SQ 2	LOUISIANA PUB FAC (AIR .040		04/01/2021.	J P MORGAN CHASE SECURITI		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	57	05/01/2042.	1.F FE
546398 ZN 1	LOUISIANA PUB FAC (AIR .040		04/07/2021.	J P MORGAN CHASE SECURITI		36,400,000	36,400,000	36,400,000	36,400,000	0	0	0	0	0	36,400,000	0	0	0	1,645	12/01/2043.	1.F FE
546398 C4 8	LOUISIANA PUB FAC (AIR .020		06/16/2021.	GOLDMAN SACHS & CO		150,475,000	150,475,000	150,475,000	150,475,000	0	0	0	0	0	150,475,000	0	0	0	14,670	08/01/2049.	1.F FE
546598 AA 1	LOUISVILLE & JEFFERSON .020		06/02/2021.	GOLDMAN SACHS & CO		13,700,000	13,700,000	13,700,000	13,700,000	0	0	0	0	0	13,700,000	0	0	0	981	01/01/2029.	1.G FE
546598 AC 7	LOUISVILLE & JEFFERSON .060		04/07/2021.	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	98	01/01/2029.	1.G FE
573202 AY 4	MARTIN CO POLL CONTROL .030		04/06/2021.	MORGAN STANLEY		21,500,000	21,500,000	21,500,000	21,500,000	0	0	0	0	0	21,500,000	0	0	0	866	07/15/2022.	1.E FE
57585K SV 1	MASSACHUSETTS H/E MAS .040		04/08/2021.	MORGAN STANLEY		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	94	07/01/2031.	1.A FE
57585K KV 9	MASSACHUSETTS H/E (HAR .040		04/08/2021.	MORGAN STANLEY		2,350,000	2,350,000	2,350,000	2,350,000	0	0	0	0	0	2,350,000	0	0	0	99	07/01/2035.	1.A FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220		06/26/2021.	PAID ON PRINCIPAL		14,689	14,689	14,689	14,689	0	0	0	0	0	14,689	0	0	0	238	01/01/2034.	1.A FE
60528A AS 3	MISSISSIPPI BUS FIN CO .030		04/06/2021.	BAS-MERRILL LYNCH		15,240,000	15,240,000	15,240,000	15,240,000	0	0	0	0	0	15,240,000	0	0	0	551	12/01/2030.	1.D FE
60528A AT 1	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		48,545,000	48,545,000	48,545,000	48,545,000	0	0	0	0	0	48,545,000	0	0	0	888	12/01/2030.	1.D FE
60528A AU 8	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		1,030,000	1,030,000	1,030,000	1,030,000	0	0	0	0	0	1,030,000	0	0	0	19	12/01/2030.	1.D FE
60528A BP 8	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	24	12/01/2030.	1.D FE
60528A BX 1	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	22	11/01/2035.	1.D FE
60528A BY 9	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		40,545,000	40,545,000	40,545,000	40,545,000	0	0	0	0	0	40,545,000	0	0	0	744	11/01/2035.	1.D FE
60528A BZ 6	MISSISSIPPI BUS FIN CO .020		04/05/2021.	WELLS FARGO SECURITIES		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23	11/01/2035.	1.D FE
60528A CA 0	MISSISSIPPI BUS FIN CO .030		04/06/2021.	BAS-MERRILL LYNCH		12,200,000	12,200,000	12,200,000	12,200,000	0	0	0	0	0	12,200,000	0	0	0	438	11/01/2035.	1.D FE
60528A CB 8	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		17,925,000	17,925,000	17,925,000	17,925,000	0	0	0	0	0	17,925,000	0	0	0	329	11/01/2035.	1.D FE
60528A CC 6	MISSISSIPPI BUS FIN CO .020		04/05/2021.	WELLS FARGO SECURITIES		28,395,000	28,395,000	28,395,000	28,395,000	0	0	0	0	0	28,395,000	0	0	0	589	11/01/2035.	1.D FE
60528A CD 4	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	57	11/01/2035.	1.D FE
60528A CG 7	MISSISSIPPI BUS FIN CO .040		04/01/2021.	WELLS FARGO SECURITIES		5,610,000	5,610,000	5,610,000	5,610,000	0	0	0	0	0	5,610,000	0	0	0	103	11/01/2035.	1.D FE
60528A CK 8	MISSISSIPPI BUS FIN CO .020		04/05/2021.	WELLS FARGO SECURITIES		28,650,000	28,650,000	28,650,000	28,650,000	0	0	0	0	0	28,650,000	0	0	0	651	11/01/2035.	1.D FE
631663 QY 0	NASSAU CO SALES TAX FI 4.000		04/30/2021.	JANNEY MONTGOMERY SCOTT I		7,567,620	6,000,000	7,701,360	7,701,360	0	(33,561)	0	(33,561)	0	7,667,799	0	(100,179)	(100,179)	51,333	11/15/2033.	1.A FE
631663 RA 1	NASSAU CO SALES TAX FI 4.000		04/30/2021.	HILLTOP SECURITIES		6,284,350	5,000,000	6,401,050	6,401,050	0	(27,571)	0	(27,571)	0	6,373,479	0	(89,129)	(89,129)	42,778	11/15/2034.	1.A FE
631663 RB 9	NASSAU CO SALES TAX FI 4.000		05/03/2021.	HILLTOP SECURITIES		5,014,520	4,000,000	5,098,640	5,098,640	0	(21,856)	0	(21,856)	0	5,076,784	0	(62,264)	(62,264)	34,667	11/15/2035.	1.A FE
645778 AQ 4	NEW JERSEY ECON DEV AU .020		04/05/2021.	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26	04/01/2022.	1.D FE
67756D WX 0	OHIO HGR ED FAC COMM (.040		04/07/2021.	BARCLAYS CAPITAL INC		2,925,000	2,925,000	2,925,000	2,925,000	0	0	0	0	0	2,925,000	0	0	0	127	01/01/2039.	1.C FE
67756A H9 6	OHIO HGR ED FAC COMM (.030		04/01/2021.	BARCLAYS CAPITAL INC		6,415,000	6,415,000	6,415,000	6,415,000	0	0	0	0	0	6,415,000	0	0	0	123	01/01/2043.	1.D FE
677561 KZ 4	OHIO HOSP FAC REV (CLE .040		04/07/2021.	BARCLAYS CAPITAL INC		16,650,000	16,650,000	16,650,000	16,650,000	0	0	0	0	0	16,650,000	0	0	0	721	01/01/2052.	1.C FE
84552K AS 0	SOUTHWESTERN DEV AUTH .040		06/17/2021.	J P MORGAN CHASE SECURITI		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	429	10/01/2027.	1.D FE
870481 AB 4	SWEETWATER CNTY WY REV .030		06/17/2021.	J P MORGAN CHASE SECURITI		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	1,496	11/01/2025.	2.A FE
914639 KL 2	UNIV OF NE FAC CORP RE 2.400		04/26/2021.	REDEEMED		6,285,000	6,285,000	6,285,000	6,285,000	0	0	0	0	0	6,285,000	0	0	0	98,465	03/01/2023.	5.B GI
92818L AT 9	VIRGINIA RES AUTH INFR 5.000		05/27/2021.	REDEEMED		30,000	30,000	31,641	29,998	0	2	0	2	0	30,000	0	0	0	858	11/01/2021.	1.A FE
92818L AU 6	VIRGINIA RES AUTH INFR 5.000		05/27/2021.	REDEEMED		35,000	35,000	36,855	35,000	0	0	0	0	0	35,000	0	0	0	1,001	11/01/2022.	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92818L AV 4	VIRGINIA RES AUTH INFR 5.000	..	05/27/2021.	REDEEMED		35,000	35,000	36,795	35,000	0	0	0	0	0	35,000	0	0	0	1,001	11/01/2023.	1.A FE
92818L AW 2	VIRGINIA RES AUTH INFR 5.000	..	05/27/2021.	REDEEMED		35,000	35,000	36,735	35,000	0	0	0	0	0	35,000	0	0	0	1,001	11/01/2024.	1.A FE
92818L AX 0	VIRGINIA RES AUTH INFR 5.000	..	05/27/2021.	REDEEMED		40,000	40,000	41,915	40,000	0	0	0	0	0	40,000	0	0	0	1,144	11/01/2025.	1.A FE
92818L AZ 5	VIRGINIA RES AUTH INFR 5.000	..	05/27/2021.	REDEEMED		30,000	30,000	31,385	30,000	0	0	0	0	0	30,000	0	0	0	858	11/01/2026.	1.A FE
3128JM QF 7	FH (3/1 ARM) #1B2353 2.318	..	06/15/2021.	PAID ON PRINCIPAL		239,747	239,747	238,239	238,861	0	886	0	886	0	239,747	0	0	0	2,536	09/15/2035.	1.A
3128JM SB 4	FH (3/1 ARM) #1B2413 2.248	..	06/15/2021.	PAID ON PRINCIPAL		27,343	27,343	27,279	27,240	0	103	0	103	0	27,343	0	0	0	250	10/15/2035.	1.A
3128MJ ZF 0	FHLMC GOLD PASS THRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		292,289	292,289	290,667	290,667	0	1,621	0	1,621	0	292,289	0	0	0	3,510	01/15/2047.	1.A
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		66	66	65	65	0	1	0	1	0	66	0	0	0	2	07/15/2033.	1.A
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		774	774	757	765	0	9	0	9	0	774	0	0	0	18	07/15/2033.	1.A
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		524	524	513	516	0	8	0	8	0	524	0	0	0	12	07/15/2033.	1.A
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		1,001	1,001	980	983	0	18	0	18	0	1,001	0	0	0	23	07/15/2033.	1.A
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		2,403	2,403	2,352	2,364	0	39	0	39	0	2,403	0	0	0	65	07/15/2033.	1.A
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		40,822	40,822	39,965	40,105	0	717	0	717	0	40,822	0	0	0	762	07/15/2033.	1.A
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	06/15/2021.	PAID ON PRINCIPAL		47,055	47,055	46,761	46,850	0	205	0	205	0	47,055	0	0	0	1,012	08/15/2033.	1.A
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		932	932	913	921	0	11	0	11	0	932	0	0	0	22	08/15/2033.	1.A
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		52	52	51	51	0	1	0	1	0	52	0	0	0	1	08/15/2033.	1.A
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		1,139	1,139	1,115	1,122	0	17	0	17	0	1,139	0	0	0	22	08/15/2033.	1.A
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	06/15/2021.	PAID ON PRINCIPAL		17,082	17,082	16,975	17,001	0	81	0	81	0	17,082	0	0	0	305	09/15/2033.	1.A
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	06/15/2021.	PAID ON PRINCIPAL		47,507	47,507	47,210	47,294	0	213	0	213	0	47,507	0	0	0	1,174	09/15/2033.	1.A
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	06/15/2021.	PAID ON PRINCIPAL		413	413	434	454	0	(41)	0	(41)	0	413	0	0	0	13	11/15/2029.	1.A
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		142	142	165	158	0	(17)	0	(17)	0	142	0	0	0	4	01/15/2031.	1.A
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		8,156	8,156	7,985	8,022	0	135	0	135	0	8,156	0	0	0	179	07/15/2033.	1.A
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		294	294	277	278	0	16	0	16	0	294	0	0	0	7	12/15/2028.	1.A
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		54	54	57	62	0	(8)	0	(8)	0	54	0	0	0	2	10/15/2031.	1.A
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		175	175	170	170	0	6	0	6	0	175	0	0	0	4	01/15/2032.	1.A
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		69	69	73	77	0	(8)	0	(8)	0	69	0	0	0	2	02/15/2032.	1.A
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		55	55	58	61	0	(6)	0	(6)	0	55	0	0	0	2	03/15/2032.	1.A
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		943	943	995	1,046	0	(103)	0	(103)	0	943	0	0	0	28	05/15/2032.	1.A
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		184	184	194	198	0	(14)	0	(14)	0	184	0	0	0	5	06/15/2032.	1.A
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		931	931	982	1,067	0	(136)	0	(136)	0	931	0	0	0	27	07/15/2032.	1.A
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		217	217	213	213	0	4	0	4	0	217	0	0	0	5	12/15/2032.	1.A
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		288	288	288	288	0	(0)	0	(0)	0	288	0	0	0	7	02/15/2033.	1.A
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		920	920	923	921	0	(1)	0	(1)	0	920	0	0	0	22	04/15/2033.	1.A
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		296	296	297	297	0	(1)	0	(1)	0	296	0	0	0	7	04/15/2033.	1.A
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		5,551	5,551	5,568	5,558	0	(7)	0	(7)	0	5,551	0	0	0	152	02/15/2033.	1.A
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		10,343	10,343	10,563	10,388	0	(45)	0	(45)	0	10,343	0	0	0	234	12/15/2023.	1.A
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		84,343	84,343	84,491	84,404	0	(60)	0	(60)	0	84,343	0	0	0	1,191	05/15/2026.	1.A
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		221	221	232	241	0	(20)	0	(20)	0	221	0	0	0	6	10/15/2029.	1.A
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	06/15/2021.	PAID ON PRINCIPAL		809	809	857	905	0	(96)	0	(96)	0	809	0	0	0	23	09/15/2031.	1.A
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		4,394	4,394	4,317	4,330	0	64	0	64	0	4,394	0	0	0	97	06/15/2033.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2021.	PAID ON PRINCIPAL		38,792	38,792	34,452	36,430	0	2,362	0	2,362	0	38,792	0	0	0	589	05/15/2034.	1.A
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		18,693	18,693	18,416	18,425	0	268	0	268	0	18,693	0	0	0	410	12/15/2036.	1.A
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		369,752	369,752	354,456	361,455	0	8,297	0	8,297	0	369,752	0	0	0	4,458	08/15/2043.	1.A
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		610,519	610,519	605,272	605,826	0	4,693	0	4,693	0	610,519	0	0	0	8,793	10/15/2043.	1.A
3132J4 KR 9	FHLMC GOLD PASSTHRU 2.500	..	06/15/2021.	PAID ON PRINCIPAL		1,393,623	1,393,623	1,377,386	1,378,236	0	15,387	0	15,387	0	1,393,623	0	0	0	13,992	03/15/2037.	1.A
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		192,116	192,116	195,268	194,725	0	(2,609)	0	(2,609)	0	192,116	0	0	0	2,340	10/15/2046.	1.A
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		192,000	192,000	190,260	190,945	0	1,055	0	1,055	0	192,000	0	0	0	2,349	10/15/2046.	1.A
31335B CW 4	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		519,194	519,194	526,130	524,789	0	(5,596)	0	(5,596)	0	519,194	0	0	0	6,321	07/15/2047.	1.A
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		27,138	27,138	27,003	27,057	0	81	0	81	0	27,138	0	0	0	403	02/15/2026.	1.A
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	06/15/2021.	PAID ON PRINCIPAL		313,827	313,827	315,837	314,627	0	(800)	0	(800)	0	313,827	0	0	0	3,267	06/15/2028.	1.A
3133G6 MR 3	FHLMC PASS T #QN0368 2.500	..	06/25/2021.	PAID ON PRINCIPAL		777,055	777,055	789,135	787,314	0	(10,259)	0	(10,259)	0	777,055	0	0	0	7,796	08/25/2034.	1.A
3133KG 4K 1	FHLMC PASS T #RA1726 2.500	..	06/25/2021.	PAID ON PRINCIPAL		445,137	445,137	442,459	442,828	0	2,309	0	2,309	0	445,137	0	0	0	4,962	11/25/2049.	1.A
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	06/25/2021.	PAID ON PRINCIPAL		393,322	393,322	390,864	391,971	0	1,351	0	1,351	0	393,322	0	0	0	3,873	10/25/2046.	1.A
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	06/25/2021.	PAID ON PRINCIPAL		306,266	306,266	307,534	308,220	0	(1,955)	0	(1,955)	0	306,266	0	0	0	3,037	12/25/2046.	1.A
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	06/25/2021.	PAID ON PRINCIPAL		355,038	355,038	360,446	359,963	0	(4,925)	0	(4,925)	0	355,038	0	0	0	4,350	11/25/2046.	1.A
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		10,685	10,685	10,662	10,660	0	25	0	25	0	10,685	0	0	0	290	01/15/2031.	1.A
31339N AG 1	FHR 2400 MK CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		22,065	22,065	21,761	21,890	0	175	0	175	0	22,065	0	0	0	600	01/15/2032.	1.A
31339N F2 7	FHR 2413 MH CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		48,311	48,311	47,647	47,902	0	409	0	409	0	48,311	0	0	0	1,405	02/15/2032.	1.A
31339D GP 7	FHR 2422 CH CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		6,674	6,674	6,536	6,616	0	58	0	58	0	6,674	0	0	0	177	02/15/2032.	1.A
31394R YV 5	FHR 2769 CY CMO 5.000	..	06/15/2021.	PAID ON PRINCIPAL		129,922	129,922	129,354	129,628	0	294	0	294	0	129,922	0	0	0	2,690	03/15/2024.	1.A
3137A0 UA 1	FHR 3713 PA CMO 2.000	..	06/15/2021.	PAID ON PRINCIPAL		767,271	767,271	760,438	762,744	0	4,528	0	4,528	0	767,271	0	0	0	6,442	02/15/2040.	1.A
3137AW QW 8	FHR 4148 AB CMO 1.500	..	06/15/2021.	PAID ON PRINCIPAL		376,625	376,625	366,327	369,172	0	7,453	0	7,453	0	376,625	0	0	0	2,503	12/15/2027.	1.A
3137FC AD 6	FHR 4735 MA CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		862,184	862,184	871,715	866,615	0	(4,432)	0	(4,432)	0	862,184	0	0	0	10,597	08/15/2045.	1.A
3137FD BP 6	FHR 4745 E CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		1,761,410	1,761,410	1,762,878	1,761,743	0	(333)	0	(333)	0	1,761,410	0	0	0	21,092	01/15/2048.	1.A
3137FD V9 0	FHR 4753 BK CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		565,360	565,360	561,020	561,836	0	3,524	0	3,524	0	565,360	0	0	0	6,706	01/15/2048.	1.A
3137FN RS 1	FHR 4909 GD CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,746,533	1,746,533	1,761,952	1,758,952	0	(12,419)	0	(12,419)	0	1,746,533	0	0	0	17,745	03/25/2049.	1.A
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		496,676	496,676	496,676	496,672	0	4	0	4	0	496,676	0	0	0	5,042	04/25/2049.	1.A
3132HT K8 8	FHS 300 300 CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		501,675	501,675	498,461	498,682	0	2,993	0	2,993	0	501,675	0	0	0	6,043	01/15/2043.	1.A
31406G 5S 4	FN (10/1 ARM #810057 1.735	..	06/25/2021.	PAID ON PRINCIPAL		2,028	2,028	2,047	2,025	0	3	0	3	0	2,028	0	0	0	23	03/25/2035.	1.A
31406L MX 3	FN (10/1 ARM #813174 2.135	..	06/25/2021.	PAID ON PRINCIPAL		2,379	2,379	2,400	2,374	0	4	0	4	0	2,379	0	0	0	24	02/25/2035.	1.A
31407B VG 1	FN (10/1 ARM #826015 2.033	..	06/25/2021.	PAID ON PRINCIPAL		3,359	3,359	3,361	3,349	0	10	0	10	0	3,359	0	0	0	32	07/25/2035.	1.A
31407B 2G 3	FN (10/1 ARM #826175 1.955	..	06/25/2021.	PAID ON PRINCIPAL		1,927	1,927	1,933	1,923	0	4	0	4	0	1,927	0	0	0	21	07/25/2035.	1.A
31407C HK 6	FN (10/1 ARM #826534 2.262	..	06/25/2021.	PAID ON PRINCIPAL		6,019	6,019	6,029	6,006	0	13	0	13	0	6,019	0	0	0	58	07/25/2035.	1.A
31407E MK 6	FN (10/1 ARM #828462 2.715	..	06/25/2021.	PAID ON PRINCIPAL		1,078	1,078	1,068	1,073	0	6	0	6	0	1,078	0	0	0	12	07/25/2035.	1.A
31407J XF 4	FN (10/1 ARM #832378 2.096	..	06/25/2021.	PAID ON PRINCIPAL		11,888	11,888	11,701	11,805	0	84	0	84	0	11,888	0	0	0	107	08/25/2035.	1.A
31402R NZ 8	FN (3/1 ARM) #735808 2.549	..	06/25/2021.	PAID ON PRINCIPAL		4,437	4,437	4,417	4,419	0	19	0	19	0	4,437	0	0	0	49	08/25/2035.	1.A
31406M 6S 0	FN (3/1 ARM) #814581 1.764	..	06/25/2021.	PAID ON PRINCIPAL		6,525	6,525	6,493	6,495	0	30	0	30	0	6,525	0	0	0	73	04/25/2035.	1.A
31406W LD 4	FN (3/1 ARM) #822124 1.853	..	06/25/2021.	PAID ON PRINCIPAL		17,991	17,991	17,910	17,907	0	85	0	85	0	17,991	0	0	0	206	06/25/2035.	1.A
31407C D8 7	FN (3/1 ARM) #826427 2.322	..	06/25/2021.	PAID ON PRINCIPAL		6,895	6,895	6,847	6,842	0	53	0	53	0	6,895	0	0	0	67	07/25/2035.	1.A
31407F ML 1	FN (3/1 ARM) #829363 2.257	..	06/25/2021.	PAID ON PRINCIPAL		10,290	10,290	10,244	10,270	0	20	0	20	0	10,290	0	0	0	97	10/25/2035.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31403K 3F 8	FN (5/1 ARM) #751498 2.340	..	06/25/2021.	PAID ON PRINCIPAL		7,048	7,048	7,000	7,032	0	17	0	17	0	7,048	0	0	0	63	11/25/2033.	1.A
31403V G4 5	FN (5/1 ARM) #759019 2.014	..	06/25/2021.	PAID ON PRINCIPAL		37,545	37,545	37,210	37,407	0	137	0	137	0	37,545	0	0	0	264	01/25/2034.	1.A
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	06/25/2021.	PAID ON PRINCIPAL		5,152	5,152	5,328	5,132	0	19	0	19	0	5,152	0	0	0	145	12/25/2041.	1.A
3138AE LY 7	FNMA PASS TH #AI1242 3.500	..	06/25/2021.	PAID ON PRINCIPAL		41,490	41,490	41,370	41,382	0	108	0	108	0	41,490	0	0	0	603	04/25/2026.	1.A
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	06/25/2021.	PAID ON PRINCIPAL		503,949	503,949	499,618	499,588	0	4,361	0	4,361	0	503,949	0	0	0	6,353	08/25/2045.	1.A
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000	..	06/25/2021.	PAID ON PRINCIPAL		1,317,632	1,317,632	1,336,985	1,331,127	0	(13,495)	0	(13,495)	0	1,317,632	0	0	0	14,895	08/25/2043.	1.A
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000	..	06/25/2021.	PAID ON PRINCIPAL		195,331	195,331	195,453	195,336	0	(6)	0	(6)	0	195,331	0	0	0	2,364	01/25/2045.	1.A
3140J9 EJ 6	FNMA PASS TH #BM4636 2.500	..	06/25/2021.	PAID ON PRINCIPAL		636,737	636,737	630,369	630,639	0	6,098	0	6,098	0	636,737	0	0	0	6,401	11/25/2047.	1.A
3140JA CD 8	FNMA PASS TH #BM5467 3.000	..	06/25/2021.	PAID ON PRINCIPAL		478,428	478,428	475,886	476,194	0	2,234	0	2,234	0	478,428	0	0	0	5,940	11/25/2047.	1.A
3140JA GR 3	FNMA PASS TH #BM5607 3.000	..	06/25/2021.	PAID ON PRINCIPAL		759,317	759,317	758,427	758,366	0	951	0	951	0	759,317	0	0	0	9,197	11/25/2046.	1.A
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	06/25/2021.	PAID ON PRINCIPAL		319,953	319,953	317,203	317,068	0	2,886	0	2,886	0	319,953	0	0	0	3,853	06/25/2049.	1.A
31371H FM 5	FNMA PASS TH #252272 6.000	..	06/25/2021.	PAID ON PRINCIPAL		5,345	5,345	5,296	5,307	0	38	0	38	0	5,345	0	0	0	119	01/25/2029.	1.A
31371H KR 8	FNMA PASS TH #252404 6.000	..	06/25/2021.	PAID ON PRINCIPAL		93	93	92	92	0	1	0	1	0	93	0	0	0	2	03/25/2029.	1.A
31371K 3A 7	FNMA PASS TH #254693 5.500	..	06/25/2021.	PAID ON PRINCIPAL		9,700	9,700	9,682	9,679	0	21	0	21	0	9,700	0	0	0	216	04/25/2033.	1.A
31371L DM 8	FNMA PASS TH #254908 5.000	..	06/25/2021.	PAID ON PRINCIPAL		65,254	65,254	65,591	65,169	0	85	0	85	0	65,254	0	0	0	1,355	09/25/2023.	1.A
31371L DQ 9	FNMA PASS TH #254911 5.000	..	06/25/2021.	PAID ON PRINCIPAL		15,019	15,019	14,993	14,975	0	44	0	44	0	15,019	0	0	0	316	10/25/2023.	1.A
31371L E3 9	FNMA PASS TH #254954 4.500	..	06/25/2021.	PAID ON PRINCIPAL		37,793	37,793	36,665	37,458	0	335	0	335	0	37,793	0	0	0	710	10/25/2023.	1.A
31371L FY 0	FNMA PASS TH #254983 5.500	..	06/25/2021.	PAID ON PRINCIPAL		411	411	411	410	0	1	0	1	0	411	0	0	0	10	12/25/2033.	1.A
31376K B2 1	FNMA PASS TH #357457 5.500	..	06/25/2021.	PAID ON PRINCIPAL		231,196	231,196	230,763	230,654	0	543	0	543	0	231,196	0	0	0	5,169	11/25/2033.	1.A
31378R S5 9	FNMA PASS TH #406540 6.500	..	06/25/2021.	PAID ON PRINCIPAL		507	507	509	507	0	1	0	1	0	507	0	0	0	14	12/25/2027.	1.A
31385W 2N 8	FNMA PASS TH #555281 6.000	..	06/25/2021.	PAID ON PRINCIPAL		3,763	3,763	3,863	3,898	0	(135)	0	(135)	0	3,763	0	0	0	91	03/25/2033.	1.A
31385X F9 3	FNMA PASS TH #555592 5.500	..	06/25/2021.	PAID ON PRINCIPAL		6,681	6,681	6,668	6,667	0	14	0	14	0	6,681	0	0	0	156	07/25/2033.	1.A
31401W AP 4	FNMA PASS TH #720114 5.500	..	06/25/2021.	PAID ON PRINCIPAL		16,236	16,236	16,206	16,200	0	36	0	36	0	16,236	0	0	0	424	07/25/2033.	1.A
31401X UH 8	FNMA PASS TH #721584 5.500	..	06/25/2021.	PAID ON PRINCIPAL		4,815	4,815	4,806	4,807	0	9	0	9	0	4,815	0	0	0	110	07/25/2033.	1.A
31401Y FH 3	FNMA PASS TH #722068 5.500	..	06/25/2021.	PAID ON PRINCIPAL		20,462	20,462	20,424	20,418	0	45	0	45	0	20,462	0	0	0	434	07/25/2033.	1.A
31401Y LS 2	FNMA PASS TH #722237 5.500	..	06/25/2021.	PAID ON PRINCIPAL		14,519	14,519	14,492	14,484	0	34	0	34	0	14,519	0	0	0	375	07/25/2033.	1.A
31402B FR 0	FNMA PASS TH #723876 5.500	..	06/25/2021.	PAID ON PRINCIPAL		917	917	915	915	0	2	0	2	0	917	0	0	0	21	07/25/2033.	1.A
31402D C4 0	FNMA PASS TH #725591 5.000	..	06/25/2021.	PAID ON PRINCIPAL		17,646	17,646	16,954	17,149	0	497	0	497	0	17,646	0	0	0	375	07/25/2034.	1.A
31402G PK 3	FNMA PASS TH #728626 4.500	..	06/25/2021.	PAID ON PRINCIPAL		351	351	317	331	0	20	0	20	0	351	0	0	0	7	08/25/2033.	1.A
31402H VV 0	FNMA PASS TH #729728 5.500	..	06/25/2021.	PAID ON PRINCIPAL		4,177	4,177	4,169	4,167	0	10	0	10	0	4,177	0	0	0	96	07/25/2033.	1.A
31402J RE 9	FNMA PASS TH #730485 4.500	..	06/25/2021.	PAID ON PRINCIPAL		13,468	13,468	12,338	12,769	0	699	0	699	0	13,468	0	0	0	297	08/25/2033.	1.A
31402J 4W 4	FNMA PASS TH #730837 5.500	..	06/25/2021.	PAID ON PRINCIPAL		2,396	2,396	2,392	2,391	0	5	0	5	0	2,396	0	0	0	55	07/25/2033.	1.A
31402V UR 9	FNMA PASS TH #739592 5.500	..	06/25/2021.	PAID ON PRINCIPAL		212	212	212	212	0	0	0	0	0	212	0	0	0	5	09/25/2033.	1.A
31402W NN 4	FNMA PASS TH #740297 5.500	..	06/25/2021.	PAID ON PRINCIPAL		20,815	20,815	20,776	20,767	0	48	0	48	0	20,815	0	0	0	452	10/25/2033.	1.A
31403C WE 7	FNMA PASS TH #745045 4.500	..	06/25/2021.	PAID ON PRINCIPAL		59,524	59,524	55,767	57,131	0	2,393	0	2,393	0	59,524	0	0	0	1,056	12/25/2034.	1.A
31404J MA 0	FNMA PASS TH #769953 5.000	..	06/25/2021.	PAID ON PRINCIPAL		271	271	271	271	0	0	0	0	0	271	0	0	0	6	03/25/2034.	1.A
31404Y YE 6	FNMA PASS TH #782909 5.000	..	06/25/2021.	PAID ON PRINCIPAL		19,401	19,401	18,628	18,835	0	567	0	567	0	19,401	0	0	0	423	06/25/2034.	1.A
31406V 2P 0	FNMA PASS TH #821682 5.000	..	06/25/2021.	PAID ON PRINCIPAL		16,214	16,214	16,067	16,092	0	122	0	122	0	16,214	0	0	0	323	06/25/2035.	1.A
31410F V3 6	FNMA PASS TH #888134 5.000	..	06/25/2021.	PAID ON PRINCIPAL		137,427	137,427	132,628	133,044	0	4,382	0	4,382	0	137,427	0	0	0	2,859	02/25/2037.	1.A
31410K PV 0	FNMA PASS TH #889736 5.000	..	06/25/2021.	PAID ON PRINCIPAL		19,152	19,152	18,018	18,177	0	976	0	976	0	19,152	0	0	0	409	12/25/2033.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31359H WH 3	FNR 1994-79 Z CMO 7.000	..	06/25/2021.	PAID ON PRINCIPAL		6,508	6,508	6,683	6,565	0	(56)	0	(56)	0	6,508	0	0	0	193	04/25/2024.	1.A
31393T Z8 2	FNR 2003-106 C CMO 4.500	..	06/25/2021.	PAID ON PRINCIPAL		53,869	53,869	51,008	53,330	0	540	0	540	0	53,869	0	0	0	1,004	11/25/2023.	1.A
31393U TY 9	FNR 2003-134 ZA CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		728,005	728,005	659,868	719,582	0	8,423	0	8,423	0	728,005	0	0	0	15,116	12/25/2023.	1.A
31393U Z6 3	FNR 2004-1 DY CMO 4.500	..	06/25/2021.	PAID ON PRINCIPAL		111,686	111,686	104,252	110,386	0	1,301	0	1,301	0	111,686	0	0	0	2,091	02/25/2024.	1.A
31393X PG 6	FNR 2004-16 LB CMO 4.500	..	06/25/2021.	PAID ON PRINCIPAL		129,011	129,011	121,755	127,767	0	1,244	0	1,244	0	129,011	0	0	0	2,391	04/25/2024.	1.A
3136A8 4G 2	FNR 2012-112 DA CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		749,279	749,279	744,303	744,800	0	4,478	0	4,478	0	749,279	0	0	0	8,984	10/25/2042.	1.A
3136AK YZ 0	FNR 2014-59 AC CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		502,913	502,913	509,357	503,443	0	(530)	0	(530)	0	502,913	0	0	0	5,963	10/25/2040.	1.A
3136AT 4R 2	FNR 2016-71 QM CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		357,231	357,231	352,375	351,343	0	5,888	0	5,888	0	357,231	0	0	0	4,245	10/25/2046.	1.A
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		526,171	526,171	521,393	522,076	0	4,095	0	4,095	0	526,171	0	0	0	6,506	03/25/2046.	1.A
3136B4 6P 8	FNR 2019-33 CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		787,131	787,131	784,918	785,133	0	1,998	0	1,998	0	787,131	0	0	0	8,069	12/25/2048.	1.A
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		724,914	724,914	734,881	735,419	0	(10,505)	0	(10,505)	0	724,914	0	0	0	7,402	08/25/2051.	1.A
3136B7 ZR 5	FNR 2019-69 JA CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,611,053	1,611,053	1,602,998	1,603,491	0	7,562	0	7,562	0	1,611,053	0	0	0	16,008	12/25/2049.	1.A
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		462,069	462,069	458,730	459,136	0	2,933	0	2,933	0	462,069	0	0	0	4,739	12/25/2049.	1.A
31393R GG 9	FSPC T-56 A5 CMO 5.231	..	06/25/2021.	PAID ON PRINCIPAL		127,122	127,122	123,587	124,375	0	2,747	0	2,747	0	127,122	0	0	0	2,769	05/25/2043.	1.A
3137G1 AA 5	FWLS 2015-SC01 1A CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		349,992	349,992	355,789	350,588	0	(595)	0	(595)	0	349,992	0	0	0	5,276	05/25/2045.	1.A
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,043,094	1,043,094	1,056,295	1,045,364	0	(2,271)	0	(2,271)	0	1,043,094	0	0	0	15,253	09/25/2045.	1.A
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		273,321	273,321	277,763	274,480	0	(1,159)	0	(1,159)	0	273,321	0	0	0	3,336	07/25/2046.	1.A
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		209,773	209,773	215,410	212,525	0	(2,752)	0	(2,752)	0	209,773	0	0	0	2,922	07/25/2046.	1.A
3137G1 BK 2	FWLS 2017-SC01 1A CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		1,330,924	1,330,924	1,284,966	1,313,419	0	17,505	0	17,505	0	1,330,924	0	0	0	15,860	12/25/2046.	1.A
3137G1 BL 0	FWLS 2017-SC01 2A CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,849,005	1,849,005	1,843,083	1,844,024	0	4,981	0	4,981	0	1,849,005	0	0	0	25,154	12/25/2046.	1.A
35563P BE 8	SCRT 2017-2 HT CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		196,984	196,984	193,952	196,154	0	830	0	830	0	196,984	0	0	0	2,459	08/25/2056.	1.A
35563P DD 8	SCRT 2017-4 HT CMO 3.250	..	06/25/2021.	PAID ON PRINCIPAL		559,261	559,261	557,841	561,684	0	(2,424)	0	(2,424)	0	559,261	0	0	0	7,567	06/25/2057.	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						744,901,963	741,035,473	745,359,069	745,162,330	0	(8,795)	0	(8,795)	0	745,153,535	0	(251,572)	(251,572)	859,003	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00038A AB 9	ABB TREASURY USA (144A 4.000	C	06/15/2021.	MATURED		2,000,000	2,000,000	2,037,440	2,002,036	0	(2,036)	0	(2,036)	0	2,000,000	0	0	0	40,000	06/15/2021.	1.G FE
00287Y AU 3	ABBVIE INC 2.300	..	04/14/2021.	REDEEMED		1,000,000	1,000,000	998,260	999,839	0	112	0	112	0	999,951	0	49	49	9,583	05/14/2021.	2.B FE
00104U AC 2	AEPTC 2012-1 A3 2.844	..	06/01/2021.	REDEEMED		237,672	237,672	237,671	237,668	0	4	0	4	0	237,672	0	0	0	3,381	03/01/2026.	1.A FE
00846U AH 4	AGILENT TECHNOLOGIES I 3.200	..	04/05/2021.	MAKE WHOLE CALL		2,344,163	2,250,000	2,255,828	2,250,907	0	(113)	0	(113)	0	2,250,794	0	(794)	(794)	130,963	10/01/2022.	2.A FE
010392 FE 3	ALABAMA POWER CO 3.950	..	06/01/2021.	MATURED		1,500,000	1,500,000	1,560,655	1,503,246	0	(3,246)	0	(3,246)	0	1,500,000	0	0	0	29,625	06/01/2021.	1.F FE
02079K AA 5	ALPHABET INC 3.625	..	05/19/2021.	MATURED		5,397,000	5,397,000	5,856,986	5,436,313	0	(39,313)	0	(39,313)	0	5,397,000	0	0	0	97,821	05/19/2021.	1.C FE
02209S AL 7	ALTRIA GROUP INC 4.750	..	05/05/2021.	MATURED		1,515,000	1,515,000	1,595,821	1,520,298	0	(5,298)	0	(5,298)	0	1,515,000	0	0	0	35,981	05/05/2021.	2.B FE
048303 CE 9	ATLANTIC CITY ELECTRIC 4.350	..	04/01/2021.	MATURED		1,000,000	1,000,000	998,480	999,836	0	164	0	164	0	1,000,000	0	0	0	21,750	04/01/2021.	1.F FE
90357# AW 6	BNSF RAILWAY CO SER A 5.510	..	04/01/2021.	REDEEMED		84,452	84,452	84,452	84,448	0	5	0	5	0	84,452	0	0	0	2,327	04/01/2024.	1.C
90357# AX 4	BNSF RAILWAY CO SER B 5.510	..	04/01/2021.	REDEEMED		121,371	121,371	121,371	121,364	0	7	0	7	0	121,371	0	0	0	3,344	04/01/2024.	1.C
90357# AY 2	BNSF RAILWAY CO SER C 5.510	..	04/01/2021.	REDEEMED		81,803	81,803	81,803	81,824	0	(21)	0	(21)	0	81,803	0	0	0	2,254	04/01/2024.	1.C
90357# AZ 9	BNSF RAILWAY CO SER D 5.510	..	04/01/2021.	REDEEMED		14,948	14,948	14,948	14,947	0	1	0	1	0	14,948	0	0	0	412	04/01/2024.	1.C
90357# BA 3	BNSF RAILWAY CO SER E 5.510	..	04/01/2021.	REDEEMED		4,246	4,246	4,246	4,246	0	0	0	0	0	4,246	0	0	0	117	04/01/2024.	1.C
90357# BB 1	BNSF RAILWAY CO SER F 5.510	..	04/01/2021.	REDEEMED		10,370	10,370	10,370	10,370	0	1	0	1	0	10,370	0	0	0	286	04/01/2024.	1.C
05567Y AA 7	BNSF 2005-4 TRUST 4.967	..	04/01/2021.	REDEEMED		255,692	255,692	257,158	265,531	0	(9,839)	0	(9,839)	0	255,692	0	0	0	6,350	04/01/2023.	1.B FE
103304 BQ 3	BOYD GAMING CORP 6.000	..	06/09/2021.	MAKE WHOLE CALL		3,119,797	3,000,000	2,997,500	2,997,498	0	34	0	34	0	2,997,532	0	2,468	2,468	266,797	08/15/2026.	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12189L AF 8	BURLINGTON NORTHERN SA 3.450		06/15/2021.	REDEEMED		3,000,000	3,000,000	2,996,050	2,999,595	0	113	0	113	0	2,999,708	0	292	292	77,625	09/15/2021.	1.E FE
14149Y AV 0	CARDINAL HEALTH 3.200		06/15/2021.	MAKE WHOLE CALL		1,028,690	1,000,000	998,960	999,820	0	62	0	62	0	999,883	0	117	117	44,690	06/15/2022.	2.B FE
149123 BV 2	CATERPILLAR INC 3.900		05/27/2021.	MATURED		1,000,000	1,000,000	997,460	999,818	0	182	0	182	0	1,000,000	0	0	0	19,500	05/27/2021.	1.G FE
12508E AG 6	CDK GLOBAL INC 5.875		04/23/2021.	MAKE WHOLE CALL		259,258	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	14,480	06/15/2026.	3.A FE
15089Q AC 8	CELANESE US HOLDINGS 5.875		06/15/2021.	MATURED		6,200,000	6,200,000	6,314,500	6,206,631	0	(6,631)	0	(6,631)	0	6,200,000	0	0	0	182,125	06/15/2021.	2.C FE
15189X AP 3	CENTERPOINT ENERGY HOU 1.850		05/01/2021.	REDEEMED		3,000,000	3,000,000	2,996,250	2,999,642	0	257	0	257	0	2,999,899	0	101	101	23,125	06/01/2021.	1.F FE
17252M AK 6	CINTAS CORPORATE NO 2 4.300		06/01/2021.	MATURED		1,000,000	1,000,000	997,890	999,830	0	170	0	170	0	1,000,000	0	0	0	21,500	06/01/2021.	1.G FE
17401Q AE 1	CITIZENS BANK NA 2.550		04/13/2021.	REDEEMED		1,325,000	1,325,000	1,323,063	1,324,793	0	139	0	139	0	1,324,932	0	68	68	14,078	05/13/2021.	2.A FE
174610 AN 5	CITIZENS FINANCIAL GRO 2.375		06/28/2021.	REDEEMED		1,000,000	1,000,000	1,001,120	1,000,117	0	(117)	0	(117)	0	1,000,000	0	0	0	21,771	07/28/2021.	2.A FE
191216 AZ 3	COCA-COLA CO 2.500		04/04/2021.	MAKE WHOLE CALL		4,700,025	4,500,000	4,481,640	4,495,412	0	587	0	587	0	4,495,999	0	4,001	4,001	257,213	04/01/2023.	1.F FE
191216 BE 9	COCA-COLA CO 3.200		04/04/2021.	MAKE WHOLE CALL		1,072,840	1,000,000	1,048,897	1,036,464	0	(3,240)	0	(3,240)	0	1,033,224	0	(33,224)	(33,224)	86,440	11/01/2023.	1.F FE
191216 BS 8	COCA-COLA CO 2.875		06/04/2021.	MAKE WHOLE CALL		5,412,420	5,000,000	4,935,919	4,966,079	0	2,699	0	2,699	0	4,968,778	0	31,222	31,222	499,070	10/27/2025.	1.F FE
191216 BW 9	COCA-COLA CO 2.550		05/20/2021.	MAKE WHOLE CALL		2,155,700	2,000,000	1,999,640	1,999,776	0	27	0	27	0	1,999,803	0	197	197	179,642	06/01/2026.	1.F FE
19123M AB 9	COCA-COLA ENTERPRISES 3.250		06/01/2021.	REDEEMED		1,000,000	1,000,000	994,750	998,924	0	647	0	647	0	999,571	0	429	429	25,458	08/19/2021.	2.A FE
22025Y AP 5	CORECIVIC INC 4.625		06/22/2021.	SUMRIDGE PARTNERS LLC		700,000	700,000	691,250	675,500	21,463	592	0	22,056	0	697,556	0	2,444	2,444	20,954	05/01/2023.	3.B FE
219350 BB 0	CORNING INC 2.900		05/10/2021.	MAKE WHOLE CALL		3,055,826	2,975,000	2,976,734	2,971,235	0	736	0	736	0	2,971,971	0	3,029	3,029	122,766	05/15/2022.	2.A FE
224044 BW 6	COX COMMUNICATIONS INC 3.250		05/29/2021.	MAKE WHOLE CALL		1,044,585	1,000,000	998,460	999,651	0	69	0	69	0	999,720	0	280	280	59,390	12/15/2022.	2.B FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2021.	REDEEMED		61,052	61,052	65,710	64,383	0	(3,331)	0	(3,331)	0	61,052	0	0	0	1,536	12/10/2028.	2.B
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2021.	REDEEMED		20,498	20,498	23,624	22,192	0	(1,694)	0	(1,694)	0	20,498	0	0	0	594	01/10/2030.	2.B
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2021.	REDEEMED		52,323	52,323	52,323	52,323	0	(0)	0	(0)	0	52,323	0	0	0	1,638	01/10/2032.	2.B
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2021.	REDEEMED		70,082	70,082	72,664	71,838	0	(1,756)	0	(1,756)	0	70,082	0	0	0	1,687	01/10/2033.	2.B
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2021.	REDEEMED		60,425	60,425	62,111	61,664	0	(1,239)	0	(1,239)	0	60,425	0	0	0	1,493	01/10/2034.	2.B
250847 EG 1	DETROIT EDISON COMPANY 3.900		04/23/2021.	REDEEMED		1,500,000	1,500,000	1,502,450	1,499,911	0	(8)	0	(8)	0	1,499,903	0	97	97	23,075	06/01/2021.	1.F FE
260543 CJ 0	DOW CHEMICAL CO 3.500		06/02/2021.	MAKE WHOLE CALL		1,095,860	1,000,000	998,140	999,195	0	85	0	85	0	999,280	0	720	720	119,291	10/01/2024.	2.C FE
26442C AK 0	DUKE ENERGY CAROLINAS 3.900		06/15/2021.	MATURED		1,605,000	1,605,000	1,666,083	1,606,532	0	(1,532)	0	(1,532)	0	1,605,000	0	0	0	31,298	06/15/2021.	1.F FE
29266R AC 2	EDGEWELL PERSONAL CARE 4.700		04/07/2021.	MAKE WHOLE CALL		2,052,179	1,960,000	1,954,434	1,958,969	0	159	0	159	0	1,959,128	0	872	872	126,212	05/24/2022.	3.B FE
421924 BN 0	ENCOMPASS HEALTH CORP 5.125		06/30/2021.	REDEEMED		834,000	834,000	835,668	833,968	0	32	0	32	0	834,000	0	0	0	28,804	03/15/2023.	4.A FE
29362U AB 0	ENTEGRIS INC (144A) 4.625		05/04/2021.	REDEEMED		2,069,380	2,000,000	1,942,500	1,959,852	0	2,333	0	2,333	0	1,962,185	0	107,195	107,195	66,549	02/10/2026.	3.B FE
294429 AK 1	EQUIFAX INC 2.300		05/01/2021.	REDEEMED		1,000,000	1,000,000	1,003,038	1,000,755	0	(755)	0	(755)	0	1,000,000	0	0	0	9,583	06/01/2021.	2.B FE
29736R AH 3	ESTEE LAUDER CO 1.700		04/10/2021.	REDEEMED		1,000,000	1,000,000	999,760	999,968	0	18	0	18	0	999,986	0	14	14	7,083	05/10/2021.	1.E FE
31428X AV 8	FEDEX CORP 2.700		05/20/2021.	MAKE WHOLE CALL		3,136,600	3,000,000	2,991,900	2,997,883	0	361	0	361	0	2,998,244	0	1,756	1,756	184,975	04/15/2023.	2.B FE
31428X AY 2	FEDEX CORP 4.000		05/20/2021.	MAKE WHOLE CALL		1,092,528	1,000,000	998,280	999,391	0	44	0	44	0	999,434	0	566	566	126,417	01/15/2024.	2.B FE
31428X BC 9	FEDEX CORP 3.200		05/20/2021.	MAKE WHOLE CALL		1,097,420	1,000,000	998,450	999,299	0	48	0	48	0	999,347	0	653	653	123,109	02/01/2025.	2.B FE
31428X BM 7	FEDEX CORP 3.300		05/20/2021.	MAKE WHOLE CALL		2,250,185	2,000,000	1,991,960	1,994,817	0	292	0	292	0	1,995,108	0	4,892	4,892	295,102	03/15/2027.	2.B FE
31620M AK 2	FIDELITY NATIONAL INFO 3.500		04/01/2021.	MAKE WHOLE CALL		2,124,089	2,000,000	1,990,570	1,997,463	0	312	0	312	0	1,997,775	0	2,225	2,225	156,367	04/15/2023.	2.B FE
31620M AM 8	FIDELITY NATIONAL INFO 3.875		04/01/2021.	MAKE WHOLE CALL		1,104,273	1,000,000	1,029,080	1,011,413	0	(869)	0	(869)	0	1,010,543	0	(10,543)	(10,543)	116,759	06/05/2024.	2.B FE
31620M AT 3	FIDELITY NATIONAL INFO 3.000		04/01/2021.	MAKE WHOLE CALL		3,284,759	3,000,000	2,966,730	2,979,972	0	814	0	814	0	2,980,786	0	19,214	19,214	341,259	08/15/2026.	2.B FE
31677Q BG 3	FIFTH THIRD BANK 2.250		05/15/2021.	REDEEMED		1,000,000	1,000,000	999,250	999,918	0	52	0	52	0	999,970	0	30	30	9,438	06/14/2021.	1.G FE
343498 AA 9	FLOWERS FOODS 4.375		04/08/2021.	MAKE WHOLE CALL		2,077,140	2,000,000	1,995,200	1,999,159	0	254	0	254	0	1,999,413	0	587	587	122,591	04/01/2022.	2.B FE
37045X BM 7	GENERAL MOTORS FINANCI 3.200		06/06/2021.	REDEEMED		1,000,000	1,000,000	998,170	999,794	0	137	0	137	0	999,931	0	69	69	29,333	07/06/2021.	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36162J AA 4	GEO GROUP INC 5.875	..	06/29/2021.	CREDIT SUISSE FIRST BOSTO		900,000	1,000,000	877,500	833,120	76,997	(15,117)	0	61,880	0	895,000	0	5,000	5,000	41,778	10/15/2024.	5.B FE
40139L AA 1	GUARDIAN LIFE GLOBAL F 2.000	..	04/26/2021.	MATURED		6,000,000	6,000,000	5,836,730	5,981,001	0	18,999	0	18,999	0	6,000,000	0	0	0	60,000	04/26/2021.	1.B FE
404121 AH 8	HCA INC 5.375	..	06/30/2021.	MORGAN STANLEY		2,300,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	300,000	300,000	89,882	09/01/2026.	3.B FE
440452 AE 0	HORMEL FOODS CORP 4.125	..	04/15/2021.	MATURED		3,980,000	3,980,000	4,173,752	3,981,780	0	(1,780)	0	(1,780)	0	3,980,000	0	0	0	82,088	04/15/2021.	1.E FE
443510 AF 9	HUBBELL INC 3.625	..	04/02/2021.	MAKE WHOLE CALL		2,106,529	2,000,000	1,983,480	1,996,853	0	407	0	407	0	1,997,260	0	2,740	2,740	134,119	11/15/2022.	2.A FE
45167R AF 1	IDEX CORP 4.200	..	06/16/2021.	MAKE WHOLE CALL		4,075,640	4,000,000	3,989,960	3,998,780	0	607	0	607	0	3,999,387	0	613	613	160,107	12/15/2021.	2.B FE
452308 AP 4	ILLINOIS TOOL WORKS IN 3.375	..	06/15/2021.	REDEEMED		2,000,000	2,000,000	2,006,780	2,000,210	0	(413)	0	(413)	0	1,999,797	0	203	203	50,625	09/15/2021.	1.F FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000	..	05/10/2021.	MAKE WHOLE CALL		1,409,677	1,288,000	1,283,157	1,284,972	0	151	0	151	0	1,285,123	0	2,877	2,877	150,121	02/15/2027.	2.B FE
47215B AD 9	JCPL 2006-A A4 5.610	..	06/05/2021.	REDEEMED		85,663	85,663	85,587	85,656	0	7	0	7	0	85,663	0	0	0	2,403	06/05/2023.	1.A FE
478160 AZ 7	JOHNSON & JOHNSON 3.550	..	05/15/2021.	MATURED		4,180,000	4,180,000	4,230,269	4,182,190	0	(2,190)	0	(2,190)	0	4,180,000	0	0	0	74,195	05/15/2021.	1.A FE
46625H HZ 6	JP MORGAN CHASE 4.625	..	05/10/2021.	MATURED		4,000,000	4,000,000	4,141,110	4,006,183	0	(6,183)	0	(6,183)	0	4,000,000	0	0	0	92,500	05/10/2021.	1.F FE
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	PRIOR PERIOD ADJUSTMENT		(12)	0	0	0	0	0	0	0	0	0	0	0	0	(12)	11/15/2021.	2.B FE
500255 AS 3	KOHLS CORP 3.250	..	04/13/2021.	TENDERED		5,255,050	5,000,000	5,024,270	5,005,022	0	(790)	0	(790)	0	5,004,233	0	(4,233)	(4,233)	368,800	02/01/2023.	2.C FE
50540R AL 6	LABORATORY CORP 3.750	..	06/11/2021.	MAKE WHOLE CALL		1,040,680	1,000,000	998,840	999,743	0	52	0	52	0	999,795	0	205	205	70,680	08/23/2022.	2.B FE
548661 CT 2	LOWES COMPANIES 3.750	..	04/15/2021.	MATURED		2,000,000	2,000,000	1,999,200	1,999,807	0	193	0	193	0	2,000,000	0	0	0	37,500	04/15/2021.	2.A FE
565849 AK 2	MARATHON OIL 2.800	..	04/29/2021.	MAKE WHOLE CALL		1,407,610	1,357,000	1,353,702	1,356,296	0	146	0	146	0	1,356,442	0	558	558	69,397	11/01/2022.	2.C FE
57629W BY 5	MASSMUTUAL GLOBAL FUND 2.000	..	04/15/2021.	MATURED		1,000,000	1,000,000	999,720	999,958	0	42	0	42	0	1,000,000	0	0	0	10,000	04/15/2021.	1.B FE
58013M EL 4	MCDONALDS CORP 3.625	..	05/20/2021.	MATURED		3,500,000	3,500,000	3,479,385	3,498,851	0	1,149	0	1,149	0	3,500,000	0	0	0	63,438	05/20/2021.	2.A FE
61746B EA 0	MORGAN STANLEY 2.500	..	04/21/2021.	MATURED		1,000,000	1,000,000	996,640	999,744	0	256	0	256	0	1,000,000	0	0	0	12,500	04/21/2021.	1.G FE
620076 BC 2	MOTOROLA SOLUTIONS INC 3.500	..	06/10/2021.	MAKE WHOLE CALL		1,052,600	1,000,000	988,270	997,049	0	575	0	575	0	997,624	0	2,376	2,376	79,725	03/01/2023.	2.C FE
55354G AD 2	MSCI INC (144A) 4.750	..	04/12/2021.	MAKE WHOLE CALL		3,261,834	3,147,000	3,198,473	3,183,891	0	(2,879)	0	(2,879)	0	3,181,012	0	(34,012)	(34,012)	219,057	08/01/2026.	3.B FE
624758 AE 8	MUELLER WATER PRODUCTS 5.500	..	06/17/2021.	REDEEMED		7,295,250	7,100,000	7,175,000	7,139,356	0	(6,876)	0	(6,876)	0	7,132,481	0	162,770	162,770	197,419	06/15/2026.	3.C FE
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600	..	04/15/2021.	REDEEMED		225,230	225,230	225,230	225,218	0	12	0	12	0	225,230	0	0	0	6,306	03/31/2024.	1.E FE
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600	..	04/15/2021.	REDEEMED		135,138	135,138	135,138	135,131	0	7	0	7	0	135,138	0	0	0	3,784	03/31/2024.	1.E FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600	..	04/09/2021.	MAKE WHOLE CALL		592,230	571,000	568,944	570,559	0	57	0	57	0	570,616	0	384	384	26,508	12/01/2022.	2.B FE
64952W CE 1	NEW YORK LIFE GLOBAL F 2.000	..	04/13/2021.	MATURED		1,000,000	1,000,000	998,530	999,888	0	112	0	112	0	1,000,000	0	0	0	10,000	04/13/2021.	1.A FE
665501 AJ 1	NORTHERN NATURAL GAS (4.250	..	04/07/2021.	REDEEMED		2,000,000	2,000,000	2,127,930	2,002,703	0	(2,800)	0	(2,800)	0	1,999,903	0	97	97	29,750	06/01/2021.	1.F FE
958587 BJ 5	NSTAR ELECTRIC CO 3.500	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	1,063,810	1,003,721	0	(3,721)	0	(3,721)	0	1,000,000	0	0	0	26,250	09/15/2021.	1.E FE
695114 CM 8	PACIFICORP 3.850	..	06/15/2021.	MATURED		1,000,000	1,000,000	998,140	999,872	0	128	0	128	0	1,000,000	0	0	0	19,250	06/15/2021.	1.E FE
70959W AG 8	PENSKE AUTO GROUP 5.500	..	06/24/2021.	REDEEMED		1,027,500	1,000,000	973,750	980,701	0	1,493	0	1,493	0	982,194	0	45,306	45,306	33,458	05/15/2026.	3.C FE
718172 AK 5	PHILIP MORRIS INTERNAT 4.125	..	05/17/2021.	MATURED		4,000,000	4,000,000	3,977,320	3,998,644	0	1,356	0	1,356	0	4,000,000	0	0	0	82,500	05/17/2021.	1.F FE
693506 AQ 0	PPG INDUSTRIES 9.000	..	05/01/2021.	MATURED		1,361,000	1,361,000	1,708,028	1,389,959	0	(28,959)	0	(28,959)	0	1,361,000	0	0	0	61,245	05/01/2021.	2.A FE
74153W CH 0	PRICOA GLOBAL FUNDING 2.200	..	06/03/2021.	MATURED		1,500,000	1,500,000	1,497,885	1,499,788	0	212	0	212	0	1,500,000	0	0	0	16,500	06/03/2021.	1.D FE
744538 AC 3	PUBLIC SERVICE CO OF N 3.200	..	06/01/2021.	REDEEMED		1,000,000	1,000,000	995,780	999,644	0	167	0	167	0	999,812	0	188	188	24,000	09/01/2021.	1.E FE
749571 AD 7	RHP HOTEL PPTY 5.000	..	04/15/2021.	REDEEMED		7,775,000	7,775,000	7,793,188	7,775,255	0	(255)	0	(255)	0	7,775,000	0	0	0	194,375	04/15/2023.	4.A FE
82845L AA 8	SILVERSEA CRUISE FINAN 7.250	..	06/28/2021.	REDEEMED		1,036,250	1,000,000	1,092,500	1,036,870	937	(1,557)	0	(620)	0	1,036,250	0	0	0	65,854	02/01/2025.	3.C FE
842400 FR 9	SOUTHERN CALIFORNIA ED 3.875	..	06/01/2021.	MATURED		1,260,000	1,260,000	1,274,923	1,260,072	0	(72)	0	(72)	0	1,260,000	0	0	0	24,413	06/01/2021.	1.G FE
001192 AJ 2	SOUTHERN CO GAS CAPITA 3.500	..	06/15/2021.	REDEEMED		3,100,000	3,100,000	3,107,910	3,099,591	0	(657)	0	(657)	0	3,098,934	0	1,066	1,066	81,375	09/15/2021.	2.A FE
84345P AB 8	SOUTHERN NATURAL GAS 4.400	..	05/14/2021.	REDEEMED		2,000,000	2,000,000	1,998,220	1,999,825	0	19	0	19	0	1,999,843	0	157	157	36,422	06/15/2021.	2.A FE
87612B AP 7	TARGA RESOURCES PARTNE 4.250	..	05/17/2021.	REDEEMED		1,000,000	1,000,000	892,500	963,684	0	4,498	0	4,498	0	968,182	0	31,818	31,818	21,486	11/15/2023.	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
880345 AB 9	TENNANT CO 5.625	..	05/03/2021.	REDEEMED		1,028,130	1,000,000	1,007,500	1,003,746	0	(447)	0	(447)	0	1,003,299	0	24,831	24,831	28,438	05/01/2025.	4.B FE
883203 BS 9	TEXTRON INC 5.950	..	06/21/2021.	REDEEMED		2,000,000	2,000,000	1,993,900	1,999,212	0	147	0	147	0	1,999,359	0	641	641	89,250	09/21/2021.	2.B FE
872539 AA 9	TJX COS INC 2.750	..	04/15/2021.	REDEEMED		2,610,000	2,610,000	2,625,933	2,612,951	0	(2,951)	0	(2,951)	0	2,610,000	0	0	0	23,925	06/15/2021.	1.F FE
87305Q CC 3	TTX CO (144A) 4.400	..	05/01/2021.	MATURED		6,000,000	6,000,000	6,053,320	6,001,801	0	(1,801)	0	(1,801)	0	6,000,000	0	0	0	132,000	05/01/2021.	1.F FE
90782J AA 1	UNION PACIFIC PASS THR 2.695	..	05/12/2021.	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027.	1.D FE
90782L AA 6	UNION PACIFIC RAILROAD 2.495	..	05/09/2021.	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029.	1.D FE
91159H HA 1	US BANCORP 4.125	..	04/23/2021.	REDEEMED		3,500,000	3,500,000	3,784,035	3,510,940	0	(10,940)	0	(10,940)	0	3,500,000	0	0	0	59,755	05/24/2021.	1.E FE
931427 AH 1	WALGREENS BOOTS ALLIAN 3.800	..	04/26/2021.	TENDERED		5,752,742	5,233,000	5,234,082	5,237,452	0	(398)	0	(398)	0	5,237,054	0	(4,054)	(4,054)	607,016	11/18/2024.	2.B FE
931427 AQ 1	WALGREENS BOOTS ALLIAN 3.450	..	04/26/2021.	TENDERED		2,144,612	1,948,000	1,963,234	1,956,733	0	(502)	0	(502)	0	1,956,231	0	(8,231)	(8,231)	223,681	06/01/2026.	2.B FE
25468P CL 8	WALT DISNEY COMPANY 3.750	..	06/01/2021.	MATURED		2,500,000	2,500,000	2,498,325	2,499,798	0	202	0	202	0	2,500,000	0	0	0	46,875	06/01/2021.	2.A FE
94973V AW 7	WELLPOINT INC 3.700	..	05/15/2021.	REDEEMED		3,000,000	3,000,000	2,996,520	2,999,650	0	(9)	0	(9)	0	2,999,641	0	359	359	83,250	08/15/2021.	2.B FE
42217K BA 3	WELLTOWER INC 3.750	..	04/15/2021.	MAKE WHOLE CALL		1,063,280	1,000,000	999,590	999,832	0	34	0	34	0	999,866	0	134	134	85,155	03/15/2023.	2.A FE
96332H CD 9	WHIRLPOOL CORP 4.850	..	06/15/2021.	MATURED		3,000,000	3,000,000	2,999,010	2,999,807	0	193	0	193	0	3,000,000	0	0	0	72,750	06/15/2021.	2.B FE
976656 CD 8	WISCONSIN ELECTRIC POW 2.950	..	06/16/2021.	REDEEMED		2,500,000	2,500,000	2,496,830	2,499,583	0	97	0	97	0	2,499,679	0	321	321	55,517	09/15/2021.	1.G FE
98311A AA 3	WYNDHAM HOTELS & RESOR 5.375	..	04/15/2021.	REDEEMED		2,053,760	2,000,000	2,008,750	2,004,289	0	(440)	0	(440)	0	2,003,848	0	49,912	49,912	53,750	04/15/2026.	4.A FE
66977W AN 9	NOVA CHEMICALS (144A) 5.250	A	05/11/2021.	TENDERED		2,020,420	2,000,000	2,055,000	2,005,852	0	(3,860)	0	(3,860)	0	2,001,993	0	(1,993)	(1,993)	102,087	08/01/2023.	3.C FE
26824K AA 2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021.	MAKE WHOLE CALL		4,173,880	4,000,000	3,989,920	3,997,348	0	496	0	496	0	3,997,844	0	2,156	2,156	244,080	04/17/2023.	1.F FE
23341C AA 1	DNB BANK ASA (144A) 2.375	D	06/02/2021.	MATURED		2,000,000	2,000,000	1,995,040	1,999,521	0	479	0	479	0	2,000,000	0	0	0	23,750	06/02/2021.	1.D FE
35177P AW 7	FRANCE TELECOM 4.125	D	04/01/2021.	MAKE WHOLE CALL		1,016,910	1,000,000	989,900	999,091	0	317	0	317	0	999,408	0	592	592	39,483	09/14/2021.	2.A FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021.	MAKE WHOLE CALL		721,743	700,000	740,705	705,238	0	(1,581)	0	(1,581)	0	703,658	0	(3,658)	(3,658)	45,455	01/25/2022.	2.B FE
50247V AA 7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021.	MAKE WHOLE CALL		929,405	868,000	861,980	866,217	0	329	0	329	0	866,545	0	1,455	1,455	94,581	07/15/2023.	2.C FE
65557C AS 2	NORDEA BANK ABP (144A) 2.250	D	05/27/2021.	MATURED		2,000,000	2,000,000	1,993,650	1,999,301	0	699	0	699	0	2,000,000	0	0	0	22,500	05/27/2021.	1.D FE
780153 AG 7	ROYAL CARIBBEAN CRUISE 7.500	D	04/29/2021.	SUMRIDGE PARTNERS LLC		1,177,500	1,000,000	1,244,770	1,091,870	90,392	(7,829)	0	82,563	0	1,174,433	0	3,067	3,067	41,250	10/15/2027.	4.B FE
806854 AB 1	SCHLUMBERGER INVESTMEN 3.300	D	06/28/2021.	REDEEMED		2,000,000	2,000,000	2,036,450	2,001,922	0	(2,068)	0	(2,068)	0	1,999,854	0	146	146	52,067	09/14/2021.	1.F FE
980888 AF 8	WOOLWORTHS LIMITED (14 4.550	D	04/12/2021.	MATURED		3,000,000	3,000,000	3,016,920	3,000,227	0	(227)	0	(227)	0	3,000,000	0	0	0	68,250	04/12/2021.	2.B FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010	..	06/25/2021.	PAID ON PRINCIPAL		216,420	216,420	211,010	184,836	0	31,584	0	31,584	0	216,420	0	0	0	3,960	01/25/2034.	1.A FM
00841L AB 2	ABMT 2014-3 A2 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		121,545	121,545	122,333	121,457	0	88	0	88	0	121,545	0	0	0	1,595	11/25/2044.	1.A FM
00842A AD 1	ABMT 2015-4 A4 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		552,534	552,534	551,153	551,123	0	1,411	0	1,411	0	552,534	0	0	0	7,970	06/25/2045.	1.A FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		207,439	207,439	213,143	208,672	0	(1,233)	0	(1,233)	0	207,439	0	0	0	2,795	08/25/2046.	1.A FM
004375 CE 9	ACCR 2004-4 A2C 1.091	..	06/25/2021.	PAID ON PRINCIPAL		40,093	40,093	38,540	38,077	0	2,016	0	2,016	0	40,093	0	0	0	176	01/25/2035.	1.A FM
004375 CF 6	ACCR 2004-4 A2D .791	..	06/25/2021.	PAID ON PRINCIPAL		272,267	272,267	231,938	240,456	0	31,811	0	31,811	0	272,267	0	0	0	875	01/25/2035.	1.A FM
007036 QM 1	ARMT 2005-8 4A21 CMO 3.319	..	06/25/2021.	PAID ON PRINCIPAL		111,362	111,362	101,230	82,313	0	29,049	0	29,049	0	111,362	0	0	0	1,518	11/25/2035.	1.D FM
07386H SW 2	BALTA 2005-4 22A2 CMO 2.915	..	06/25/2021.	PAID ON PRINCIPAL		245,485	245,485	130,107	61,666	0	183,819	0	183,819	0	245,485	0	0	0	2,950	05/25/2035.	1.A FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.679	..	06/25/2021.	PAID ON PRINCIPAL		243	243	234	235	0	8	0	8	0	243	0	0	0	4	03/25/2033.	1.A FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.175	..	06/25/2021.	PAID ON PRINCIPAL		939	939	912	915	0	25	0	25	0	939	0	0	0	16	05/25/2033.	1.A FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.228	..	06/25/2021.	PAID ON PRINCIPAL		4,080	4,080	3,801	3,715	0	365	0	365	0	4,080	0	0	0	51	08/25/2035.	1.A FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.554	..	06/25/2021.	PAID ON PRINCIPAL		7,140	7,140	6,806	5,395	0	1,745	0	1,745	0	7,140	0	0	0	66	11/25/2035.	1.D FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.554	..	06/25/2021.	WRITTEN OFF		0	13	12	10	0	0	0	0	0	10	0	(10)	(10)	0	11/25/2035.	1.D FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		78,531	78,531	72,641	41,229	0	37,302	0	37,302	0	78,531	0	0	0	1,976	03/25/2037.	1.D FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	06/25/2021.	WRITTEN OFF		0	5,949	5,503	3,123	0	(65)	0	(65)	0	3,059	0	(3,059)	(3,059)	148	03/25/2037.	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07384M F8 0	BSARM 2004-1 11A1 CMO 2.567	..	06/25/2021.	PAID ON PRINCIPAL		129,849	129,849	106,232	96,132	0	33,717	0	33,717	0	129,849	0	0	0	1,307	04/25/2034.	1.A FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.880	..	06/25/2021.	PAID ON PRINCIPAL		48,431	48,431	30,027	21,663	0	26,768	0	26,768	0	48,431	0	0	0	606	02/25/2036.	1.D FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.880	..	06/25/2021.	WRITTEN OFF		0	164	102	73	0	(2)	0	(2)	0	72	0	(72)	(72)	2	02/25/2036.	1.D FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.341	..	06/25/2021.	PAID ON PRINCIPAL		69,793	69,793	50,251	33,164	0	36,629	0	36,629	0	69,793	0	0	0	986	06/25/2047.	1.D FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.341	..	06/25/2021.	WRITTEN OFF		0	444	319	211	0	(5)	0	(5)	0	206	0	(206)	(206)	7	06/25/2047.	1.D FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.433	..	04/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(973)	(701)	(462)	0	10	0	10	0	(453)	0	453	453	0	06/25/2047.	1.D FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.794	..	06/25/2021.	PAID ON PRINCIPAL		82,192	82,192	70,434	52,733	(0)	29,459	0	29,459	0	82,192	0	0	0	885	01/25/2036.	1.D FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.794	..	05/25/2021.	WRITTEN OFF		0	466	399	299	0	(23)	0	(23)	0	276	0	(276)	(276)	5	01/25/2036.	1.D FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.794	..	06/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(500)	(429)	(321)	0	28	0	28	0	(293)	0	293	293	0	01/25/2036.	1.D FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500	..	06/25/2021.	PAID ON PRINCIPAL		870,757	870,757	860,281	867,285	0	3,472	0	3,472	0	870,757	0	0	0	11,339	03/25/2048.	1.A FM
17321L AA 7	CMLTI 2013-J1 A1 CMO (3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,165,378	1,165,378	1,184,316	1,171,422	0	(6,044)	0	(6,044)	0	1,165,378	0	0	0	17,103	10/25/2043.	1.A FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		58,355	58,355	53,242	43,864	0	14,491	0	14,491	0	58,355	0	0	0	1,378	06/25/2036.	1.D FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		7,063	7,063	6,321	1,139	0	5,924	0	5,924	0	7,063	0	0	0	194	06/25/2037.	1.D FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	06/25/2021.	WRITTEN OFF		0	949	849	153	0	(18)	0	(18)	0	135	0	(135)	(135)	23	06/25/2037.	1.D FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		7,242	7,242	4,852	3,300	0	3,942	0	3,942	0	7,242	0	0	0	154	09/25/2037.	1.A FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		14,575	14,575	10,089	1,490	0	13,085	0	13,085	0	14,575	0	0	0	41	11/25/2036.	1.D FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		4,853	4,853	5,032	4,838	0	15	0	15	0	4,853	0	0	0	130	12/25/2033.	1.A FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000	..	04/25/2021.	PAID ON PRINCIPAL		14	14	12	0	0	14	0	14	0	14	0	0	0	0	08/25/2020.	1.A FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		242,878	242,878	238,437	241,089	0	1,789	0	1,789	0	242,878	0	0	0	3,471	08/25/2043.	1.A FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		303,884	303,884	308,442	304,651	(0)	(767)	0	(767)	0	303,884	0	0	0	4,372	03/25/2045.	1.A FM
12594X AA 2	CSMC 2017-HL1 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		588,238	588,238	599,911	590,477	0	(2,239)	0	(2,239)	0	588,238	0	0	0	8,270	06/25/2047.	1.A FM
12594X AC 8	CSMC 2017-HL1 A3 CMO 3.500	..	04/25/2021.	PAID ON PRINCIPAL		3,980	3,980	4,072	3,979	0	1	0	1	0	3,980	0	0	0	46	06/25/2047.	1.A FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		1,235	1,235	855	1,098	0	137	0	137	0	1,235	0	0	0	26	06/25/2018.	1.A FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	06/25/2021.	WRITTEN OFF		0	44	31	39	0	1	0	1	0	40	0	(40)	(40)	1	06/25/2018.	1.A FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	06/25/2021.	PAID ON PRINCIPAL		84,412	84,412	73,993	50,982	0	33,431	0	33,431	0	84,412	0	0	0	1,711	09/25/2035.	1.D FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	06/25/2021.	PAID ON PRINCIPAL		406	406	403	171	0	235	0	235	0	406	0	0	0	9	12/25/2035.	1.D FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	06/25/2021.	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	(0)	(0)	0	12/25/2035.	1.D FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	04/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(4)	(4)	(2)	0	0	0	0	0	(1)	0	1	1	0	12/25/2035.	1.D FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		41,245	41,245	36,914	12,780	0	28,464	0	28,464	0	41,245	0	0	0	1,003	12/25/2036.	1.D FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	06/25/2021.	WRITTEN OFF		0	4	4	1	0	(0)	0	(0)	0	1	0	(1)	(1)	0	12/25/2036.	1.D FM
126671 RX 6	CWL 2002-S3 M1 4.800	..	06/25/2021.	PAID ON PRINCIPAL		7	7	6	2	0	5	0	5	0	7	0	0	0	0	05/25/2032.	1.A FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	06/25/2021.	PAID ON PRINCIPAL		9,890	9,890	9,000	9,328	0	562	0	562	0	9,890	0	0	0	171	02/25/2035.	1.A FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		1,049,529	1,049,529	1,040,986	1,044,934	0	4,595	0	4,595	0	1,049,529	0	0	0	12,659	06/25/2043.	1.A FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	06/25/2021.	PAID ON PRINCIPAL		10,224	10,224	7,374	1,649	0	8,575	0	8,575	0	10,224	0	0	0	270	04/25/2036.	1.D FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	04/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(2)	(2)	(0)	0	0	0	0	0	(0)	0	0	0	0	04/25/2036.	1.D FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	06/25/2021.	PAID ON PRINCIPAL		58,940	58,940	50,983	53,290	0	5,650	0	5,650	0	58,940	0	0	0	1,236	07/25/2033.	1.A FM
36242D HQ 9	GSAMP 2004-AHL M1 1.066	..	06/25/2021.	PAID ON PRINCIPAL		198,792	198,792	151,206	174,353	0	24,439	0	24,439	0	198,792	0	0	0	794	08/25/2034.	1.A FM
36261H AB 6	GSMBS 2021-PJ5 A2 2.500	..	06/25/2021.	PAID ON PRINCIPAL		9,270	9,270	9,397	9,397	0	(127)	0	(127)	0	9,270	0	0	0	19	10/25/2051.	1.A FE
466247 LU 5	JPMMT 2005-A1 4A1 CMO 2.666	..	06/25/2021.	PAID ON PRINCIPAL		114,233	114,233	114,096	114,096	0	137	0	137	0	114,233	0	0	0	1,374	02/25/2035.	1.A FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 2.905	..	06/25/2021.	PAID ON PRINCIPAL		46,383	46,383	42,853	35,040	0	11,343	0	11,343	0	46,383	0	0	0	545	11/25/2035.	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.805	..	06/25/2021.	PAID ON PRINCIPAL		32,560	32,560	23,144	14,690	(0)	17,870	0	17,870	0	32,560	0	0	0	434	08/25/2036.	1.D FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.805	..	05/25/2021.	WRITTEN OFF		0	65	46	29	0	(1)	0	(1)	0	28	0	(28)	(28)	1	08/25/2036.	1.D FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.091	..	06/25/2021.	PAID ON PRINCIPAL		63,366	63,366	53,495	24,061	0	39,306	0	39,306	0	63,366	0	0	0	816	01/25/2037.	1.D FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.091	..	06/25/2021.	WRITTEN OFF		0	21	17	8	0	(0)	0	(0)	0	7	0	(7)	(7)	0	01/25/2037.	1.D FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.091	..	05/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(981)	(828)	(373)	0	15	0	15	0	(357)	0	357	357	0	01/25/2037.	1.D FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 2.978	..	06/25/2021.	PAID ON PRINCIPAL		47,641	47,641	46,502	26,282	0	21,358	0	21,358	0	47,641	0	0	0	605	04/25/2037.	1.D FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		145,940	145,940	142,976	144,038	0	1,902	0	1,902	0	145,940	0	0	0	1,633	03/25/2043.	1.A FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		2,476,116	2,476,116	2,458,563	2,463,149	0	12,967	0	12,967	0	2,476,116	0	0	0	31,851	05/25/2043.	1.A FM
46644V BK 1	JPMMT 2015-4 2A3 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		423,027	423,027	422,168	422,177	0	851	0	851	0	423,027	0	0	0	5,101	06/25/2045.	1.A FM
46646B AC 2	JPMMT 2016-1 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		343,319	343,319	352,009	345,185	0	(1,865)	0	(1,865)	0	343,319	0	0	0	4,700	05/25/2046.	1.A FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,148,108	1,148,108	1,155,642	1,150,596	0	(2,489)	0	(2,489)	0	1,148,108	0	0	0	15,964	01/25/2047.	1.A FE
46648H AC 7	JPMMT 2017-2 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		252,290	252,290	256,646	253,697	0	(1,407)	0	(1,407)	0	252,290	0	0	0	3,491	05/25/2047.	1.A FM
46648H AE 3	JPMMT 2017-2 A5 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		984,244	984,244	980,656	980,897	(0)	3,347	0	3,347	0	984,244	0	0	0	13,539	05/25/2047.	1.A FM
46647S AE 0	JPMMT 2017-3 1A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		903,284	903,284	922,126	907,399	0	(4,115)	0	(4,115)	0	903,284	0	0	0	12,700	08/25/2047.	1.A FM
46649H AC 6	JPMMT 2017-6 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,556,459	1,556,459	1,577,738	1,560,205	0	(3,746)	0	(3,746)	0	1,556,459	0	0	0	21,303	12/25/2048.	1.A FM
46649T AE 6	JPMMT 2018-3 A5 CMO (1 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,352,754	1,352,754	1,348,527	1,349,355	0	3,400	0	3,400	0	1,352,754	0	0	0	18,257	09/25/2048.	1.A FM
585498 AA 6	MELLO 2018-MTG1 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		348,737	348,737	344,378	347,047	0	1,691	0	1,691	0	348,737	0	0	0	4,617	03/25/2048.	1.A FM
61772L AJ 0	MSRM 2021-2 A3 2.500	..	06/25/2021.	PAID ON PRINCIPAL		37,694	37,694	38,212	38,212	0	(518)	0	(518)	0	37,694	0	0	0	78	05/25/2051.	1.A FE
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	06/26/2021.	PAID ON PRINCIPAL		274,754	274,754	276,642	191,557	0	83,197	0	83,197	0	274,754	0	0	0	6,603	04/26/2036.	1.A FM
67400A AC 6	OAKS 2015-2 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		256,124	256,124	256,644	255,855	0	269	0	269	0	256,124	0	0	0	3,559	10/25/2045.	1.A FM
69121P DE 0	OWNIT 2006-2 A2B 6.132	..	06/25/2021.	PAID ON PRINCIPAL		101,315	101,315	85,548	37,515	0	63,800	0	63,800	0	101,315	0	0	0	2,750	01/25/2037.	1.A FM
74387L AE 1	PFMT 2019-1 A3 CMO (14 3.000	..	06/25/2021.	PAID ON PRINCIPAL		340,669	340,669	344,022	341,214	0	(546)	0	(546)	0	340,669	0	0	0	3,999	12/25/2049.	1.A FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		31,906	31,906	31,816	31,824	0	83	0	83	0	31,906	0	0	0	794	08/25/2045.	1.A FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	06/25/2021.	PAID ON PRINCIPAL		805	805	805	805	0	(1)	0	(1)	0	805	0	0	0	16	10/25/2020.	1.A FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	06/25/2021.	PAID ON PRINCIPAL		165,286	165,286	156,952	146,933	0	18,352	0	18,352	0	165,286	0	0	0	3,521	06/25/2033.	1.A FM
749389 AA 0	RCKT 2020-1 A1 CMO (14 3.000	..	06/25/2021.	PAID ON PRINCIPAL		2,166,455	2,166,455	2,190,490	2,189,828	0	(23,373)	0	(23,373)	0	2,166,455	0	0	0	26,007	02/25/2050.	1.A FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		71,399	71,399	63,652	52,649	0	18,751	0	18,751	0	71,399	0	0	0	1,754	07/25/2036.	1.D FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	06/25/2021.	WRITTEN OFF		0	2,922	2,605	2,155	0	(178)	0	(178)	0	1,977	0	(1,977)	(1,977)	71	07/25/2036.	1.D FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		141,652	141,652	134,348	92,170	0	49,482	0	49,482	0	141,652	0	0	0	3,061	01/25/2037.	1.D FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2021.	WRITTEN OFF		0	4,095	3,884	2,664	0	(429)	0	(429)	0	2,236	0	(2,236)	(2,236)	122	01/25/2037.	1.D FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	05/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(4,840)	(4,590)	(3,149)	0	506	0	506	0	(2,643)	0	2,643	2,643	0	01/25/2037.	1.D FM
82281E AK 3	SCOT 2016-1 1A10 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		419,787	419,787	427,657	420,360	0	(573)	0	(573)	0	419,787	0	0	0	6,005	11/25/2046.	1.A FM
82280R AA 7	SCOT 2017-1 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		891,245	891,245	890,967	889,856	0	1,389	0	1,389	0	891,245	0	0	0	12,500	04/25/2047.	1.A FM
82280R AD 1	SCOT 2017-1 A4 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		649,000	649,000	657,822	649,101	0	(101)	0	(101)	0	649,000	0	0	0	9,102	04/25/2047.	1.A FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	06/25/2021.	PAID ON PRINCIPAL		651,004	651,004	664,431	653,818	0	(2,814)	0	(2,814)	0	651,004	0	0	0	9,255	10/25/2047.	1.A FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	04/25/2021.	PAID ON PRINCIPAL		732,115	732,115	752,706	731,883	0	233	0	233	0	732,115	0	0	0	8,541	07/25/2042.	1.A FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	04/25/2021.	PAID ON PRINCIPAL		463,552	463,552	484,050	463,482	0	70	0	70	0	463,552	0	0	0	5,392	09/25/2042.	1.A FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	06/25/2021.	PAID ON PRINCIPAL		353,125	353,125	349,702	353,850	(2,880)	2,155	0	(725)	0	353,125	0	0	0	4,030	05/25/2043.	1.A FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		596,603	596,603	606,347	598,448	0	(1,845)	0	(1,845)	0	596,603	0	0	0	6,877	05/25/2043.	1.A FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		525,526	525,526	513,793	520,358	0	5,168	0	5,168	0	525,526	0	0	0	6,247	06/25/2043.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000	..	06/25/2021.	PAID ON PRINCIPAL		479,260	479,260	485,475	480,585	0	(1,325)	0	(1,325)	0	479,260	0	0	0	8,420	04/25/2044.	1.A FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		137,816	137,816	138,742	137,765	0	51	0	51	0	137,816	0	0	0	1,891	11/25/2044.	1.A FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		130,430	130,430	131,001	133,227	(2,857)	61	0	(2,796)	0	130,430	0	0	0	1,713	07/25/2045.	1.A FM
81746M AA 8	SEMT 2015-4 A1 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		92,023	92,023	93,273	92,470	0	(447)	0	(447)	0	92,023	0	0	0	1,190	11/25/2030.	1.A FM
81746N AK 4	SEMT 2016-3 A10 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		397,616	397,616	410,290	399,730	0	(2,114)	0	(2,114)	0	397,616	0	0	0	5,647	11/25/2046.	1.A FM
81746T AD 7	SEMT 2017-1 A4 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		173,500	173,500	176,970	173,881	0	(381)	0	(381)	0	173,500	0	0	0	2,465	02/25/2047.	1.A FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		599,543	599,543	604,508	600,544	0	(1,001)	0	(1,001)	0	599,543	0	0	0	8,678	02/25/2047.	1.A FM
81746X AA 4	SEMT 2017-3 A1 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		594,219	594,219	590,412	591,717	0	2,502	0	2,502	0	594,219	0	0	0	8,400	04/25/2047.	1.A FM
81746X AD 8	SEMT 2017-3 A4 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		462,714	462,714	469,437	462,890	0	(177)	0	(177)	0	462,714	0	0	0	6,469	04/25/2047.	1.A FM
81745X AA 5	SEMT 2017-4 A1 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		526,601	526,601	538,532	529,641	0	(3,040)	0	(3,040)	0	526,601	0	0	0	7,142	07/25/2047.	1.A FM
81746F AA 3	SEMT 2017-6 A1 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		397,365	397,365	405,561	399,120	0	(1,755)	0	(1,755)	0	397,365	0	0	0	5,354	09/25/2047.	1.A FM
81746V AA 8	SEMT 2018-3 A1 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		2,105,642	2,105,642	2,080,309	2,092,449	0	13,193	0	13,193	0	2,105,642	0	0	0	28,852	03/25/2048.	1.A FM
81746V AD 2	SEMT 2018-3 A4 CMO (14 3.500	..	05/25/2021.	PAID ON PRINCIPAL		608,975	608,975	608,024	607,623	0	1,353	0	1,353	0	608,975	0	0	0	7,315	03/25/2048.	1.A FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		722,264	722,264	733,550	729,501	0	(7,237)	0	(7,237)	0	722,264	0	0	0	10,016	12/25/2049.	1.A FM
81748W AA 4	SEMT 2021-4 A1 (144A) 2.500	..	06/25/2021.	PAID ON PRINCIPAL		27,353	27,353	27,840	27,840	0	(487)	0	(487)	0	27,353	0	0	0	57	06/25/2051.	1.A FE
78471K AE 1	SFPMT 2016-1A 1A4 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		339,359	339,359	323,716	333,383	0	5,976	0	5,976	0	339,359	0	0	0	4,107	11/25/2046.	1.A FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.557	..	06/25/2021.	PAID ON PRINCIPAL		1,542	1,542	1,401	1,438	0	104	0	104	0	1,542	0	0	0	16	01/25/2033.	1.A FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.343	..	06/25/2021.	PAID ON PRINCIPAL		5,154	5,154	4,652	4,772	0	382	0	382	0	5,154	0	0	0	54	03/25/2033.	1.A FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.065	..	06/25/2021.	PAID ON PRINCIPAL		13,163	13,163	8,112	4,848	0	8,316	0	8,316	0	13,163	0	0	0	139	10/25/2036.	1.D FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.065	..	05/25/2021.	WRITTEN OFF		0	190	117	70	0	(1)	0	(1)	0	69	0	(69)	(69)	2	10/25/2036.	1.D FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.065	..	06/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(509)	(314)	(187)	0	4	0	4	0	(183)	0	183	183	0	10/25/2036.	1.D FM
94989U AC 5	WFMBS 2018-1 A3 CMO (1 3.500	..	06/25/2021.	PAID ON PRINCIPAL		648,462	648,462	647,449	647,072	0	1,390	0	1,390	0	648,462	0	0	0	9,436	07/25/2047.	1.A FM
95002K AA 1	WFMBS 2020-1 A1 CMO (1 3.000	..	06/25/2021.	PAID ON PRINCIPAL		1,930,176	1,930,176	1,953,097	1,949,745	0	(19,569)	0	(19,569)	0	1,930,176	0	0	0	23,249	12/25/2049.	1.A FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		117,527	117,527	118,059	117,455	0	72	0	72	0	117,527	0	0	0	1,661	11/20/2044.	1.A FM
97653B AC 5	WIN 2015-A A3 CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		362,239	362,239	367,842	363,003	0	(765)	0	(765)	0	362,239	0	0	0	5,365	06/20/2045.	1.A FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.817	..	06/20/2021.	PAID ON PRINCIPAL		10,842	10,842	8,511	735	0	10,108	0	10,108	0	10,842	0	0	0	145	10/20/2035.	1.A FM
12625K AD 7	COMM 2013-CR8 A4 3.334	..	04/10/2021.	PAID ON PRINCIPAL		4,923,329	4,923,329	4,978,127	4,925,894	0	(2,566)	0	(2,566)	0	4,923,329	0	0	0	289,251	06/10/2046.	1.A FM
12636M AF 5	CSAIL 2016-C6 ASB 2.959	..	06/15/2021.	PAID ON PRINCIPAL		245,360	245,360	252,720	247,966	0	(2,606)	0	(2,606)	0	245,360	0	0	0	3,036	01/15/2049.	1.A FM
23312J AB 9	DBJPM 2017-C6 A2 2.917	..	06/10/2021.	PAID ON PRINCIPAL		81,530	81,530	83,976	82,225	0	(696)	0	(696)	0	81,530	0	0	0	4,567	06/10/2050.	1.A FM
36252A AD 8	GSMS 2015-GS1 AAB 3.553	..	06/10/2021.	PAID ON PRINCIPAL		188,627	188,627	194,283	190,277	0	(1,651)	0	(1,651)	0	188,627	0	0	0	2,794	11/10/2048.	1.A FM
36252T AS 4	GSMS 2016-GS2 AAB 2.922	..	06/10/2021.	PAID ON PRINCIPAL		44,257	44,257	45,582	44,758	0	(501)	0	(501)	0	44,257	0	0	0	646	05/10/2049.	1.A FM
46640U AC 6	JPMBB 2013-C17 A3 3.927	..	05/15/2021.	PAID ON PRINCIPAL		121,001	121,001	129,462	126,267	0	(5,266)	0	(5,266)	0	121,001	0	0	0	1,980	01/15/2047.	1.A FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069	..	06/15/2021.	PAID ON PRINCIPAL		214,403	214,403	207,971	214,025	0	378	0	378	0	214,403	0	0	0	4,202	11/15/2043.	1.A FM
61767C AR 9	MSBAM 2017-C33 A2 3.140	..	06/15/2021.	PAID ON PRINCIPAL		7,848,196	7,848,196	8,083,373	7,902,476	0	(54,280)	0	(54,280)	0	7,848,196	0	0	0	259,818	05/15/2050.	1.A FM
61691B AA 9	MSCBB 2016-MART A (144 2.200	..	06/13/2021.	PAID ON PRINCIPAL		7,388,000	7,388,000	7,381,314	7,382,215	0	5,785	0	5,785	0	7,388,000	0	0	0	81,283	09/13/2031.	1.A FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321	..	06/15/2021.	PAID ON PRINCIPAL		152,003	152,003	152,003	151,934	0	69	0	69	0	152,003	0	0	0	837	08/15/2049.	1.A FM
95001M AB 6	WFCM 2017-C38 A2 3.043	..	06/15/2021.	PAID ON PRINCIPAL		226,464	226,464	233,255	227,332	0	(868)	0	(868)	0	226,464	0	0	0	2,873	07/15/2050.	1.A FM
92936Q AG 3	WFRBS 2012-C6 A4 3.440	..	06/15/2021.	PAID ON PRINCIPAL		2,495,769	2,495,769	2,520,615	2,494,725	0	1,045	0	1,045	0	2,495,769	0	0	0	36,625	04/15/2045.	1.A FM
31683Y AJ 3	FIG 2014-1A AR (144A) 1.141	..	04/15/2021.	PAID ON PRINCIPAL		627,193	627,193	627,193	607,358	0	19,834	0	19,834	0	627,193	0	0	0	3,612	01/15/2027.	1.A FE
393505 F5 6	GT 1998-4 A6 6.530	..	06/01/2021.	PAID ON PRINCIPAL		48,561	48,561	50,048	48,561	0	0	0	0	0	48,561	0	0	0	1,312	04/01/2030.	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3899999.	Total - Bonds - Industrial and Miscellaneous					292,212,742	286,946,324	289,141,707	286,105,367	184,053	718,523	0	902,575	0	287,007,942	0	718,636	718,636	10,565,307	XXX	XXX
8399997.	Total - Bonds - Part 4					1,229,655,555	1,210,952,175	1,231,431,501	1,224,219,782	184,053	643,496	0	827,549	0	1,225,047,331	0	122,060	122,060	13,800,152	XXX	XXX
8399999.	Total - Bonds					1,229,655,555	1,210,952,175	1,231,431,501	1,224,219,782	184,053	643,496	0	827,549	0	1,225,047,331	0	122,060	122,060	13,800,152	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
26908M 10 9	ESI ENERGY SERVICES INC	A	06/29/2021.	ISSUE CALLED at 0.606	47,385.000	28,707	XXX	0	6,160	(6,160)	0	0	(6,160)	0	0	0	28,707	28,707	0	XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					28,707	XXX	0	6,160	(6,160)	0	0	(6,160)	0	0	0	28,707	28,707	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					28,707	XXX	0	6,160	(6,160)	0	0	(6,160)	0	0	0	28,707	28,707	0	XXX	XXX
9799999.	Total - Common Stocks					28,707	XXX	0	6,160	(6,160)	0	0	(6,160)	0	0	0	28,707	28,707	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					28,707	XXX	0	6,160	(6,160)	0	0	(6,160)	0	0	0	28,707	28,707	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,229,684,262	XXX	1,231,431,501	1,224,225,942	177,893	643,496	0	821,389	0	1,225,047,331	0	150,767	150,767	13,800,152	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO- BOFA A TREASURY		1.A	24,660,253	24,660,253	07/01/2021
000000 00 0	REPO- CITI A TREASURY		1.A	26,557,963	26,557,963	07/01/2021
000000 00 0	REPO- HSBC A TREASURY		1.A	6,285,108	6,285,108	07/01/2021
000000 00 0	REPO- JP A TREASURY		1.A	57,074,326	57,074,326	07/01/2021
000000 00 0	REPO- MIZUHO A TREASURY		1.A	57,074,326	57,074,326	07/01/2021
0199999.	U.S. Government - Issuer Obligations			171,651,976	171,651,976	XXX
0599999.	Total - U.S. Government			171,651,976	171,651,976	XXX
Totals						
6399999.	Total - Issuer Obligations			171,651,976	171,651,976	XXX
7099999.	Subtotal - Bonds			171,651,976	171,651,976	XXX
9999999.	Totals			171,651,976	171,651,976	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....161,668,123 Book/Adjusted Carrying Value $.....161,668,123
2. Average balance for the year: Fair Value $.....54,332,904 Book/Adjusted Carrying Value $.....54,332,904
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....171,651,976 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, N.A. - IL	Chicago,IL		0.000	0	0	0	0	0	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	12,110,802	9,017,463	5,914,105	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(11,440,148)	(12,975,061)	(13,448,791)	XXX
Bank of America, N.A.	Charlotte,NC		0.000	0	0	13,747,172	18,516,718	21,313,410	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	(4,644,879)	(7,182,047)	(1,716,565)	XXX
Bank of New York Mellon	New York,NY		0.000	0	0	28,154,520	25,565,675	24,513,917	XXX
Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	3,014,471	18,868,559	21,690,049	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	635,506	583,485	701,420	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(716,766,075)	(720,608,541)	(731,551,155)	XXX
Citibank, N.A.	New York,NY		0.000	0	0	12,960	13,207	13,561	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	1,494,072	2,155,549	2,615,004	XXX
JP Morgan Chase Bank, N.A.	Hartford,CT		0.000	0	0	(83)	(161)	(11)	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	(2,214,111)	(87,339,191)	(22,863,918)	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	159,507	100,000	100,000	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	2,385,177	2,500,042	2,772,707	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	25,958,373	26,958,143	27,980,647	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.000	0	0	3,395,585	3,022,466	2,324,631	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(643,972,152)	(720,778,693)	(659,615,991)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(643,972,152)	(720,778,693)	(659,615,991)	XXX
0599999. Total Cash		XXX	XXX	0	0	(643,972,152)	(720,778,693)	(659,615,991)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2021	0.103		470,538,008	0	4,217
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						470,538,008	0	4,217
9999999. Total - Cash Equivalents						470,538,008	0	4,217