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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

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
19th day of April, 2022
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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	17,339,181,977	0	17,339,181,977	16,516,719,396
2.	Stocks:				
	2.1 Preferred stocks	32,790,111	0	32,790,111	33,157,388
	2.2 Common stocks	3,383,893,308	13,190,905	3,370,702,404	3,283,793,701
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)	344,059,977	0	344,059,977	345,527,183
	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 ($ (752,920,285)), cash equivalents ($ 918,093,693) and short-term investments ($ 4,176,341)	169,349,749	0	169,349,749	584,590,310
6.	Contract loans (including $ 0 premium notes)	2,145,053	2,145,053	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	896,686,376	149,055,651	747,630,726	755,909,656
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	29,413,597	0	29,413,597	22,811,344
11.	Aggregate write-ins for invested assets	(14,316,439)	0	(14,316,439)	(14,499,936)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	22,183,203,710	164,391,608	22,018,812,102	21,528,009,042
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	123,277,812	0	123,277,812	131,282,408
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	699,600,232	35,546,397	664,053,835	678,701,895
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 5,172 earned but unbilled premiums)	1,436,108,067	4,323,739	1,431,784,327	1,335,269,804
	15.3 Accrued retrospective premiums ($ 19,015,599) and contracts subject to redetermination ($ 0)	19,015,599	1,595,563	17,420,037	15,067,848
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,449,611,065	0	1,449,611,065	1,456,562,345
	16.2 Funds held by or deposited with reinsured companies	1,151,294	0	1,151,294	1,151,615
	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	389,034,811	82,581,857	306,452,954	354,676,348
19.	Guaranty funds receivable or on deposit	73,035	0	73,035	8,414
20.	Electronic data processing equipment and software	526,957,262	480,273,811	46,683,451	43,094,265
21.	Furniture and equipment, including health care delivery assets ($ 0)	228,970,763	228,970,763	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	857,231,356	408,745,193	448,486,163	421,141,114
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,914,235,006	1,406,428,930	26,507,806,076	25,964,965,097
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	27,914,235,006	1,406,428,930	26,507,806,076	25,964,965,097
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(14,316,439)	0	(14,316,439)	(14,499,936)
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	(14,316,439)	0	(14,316,439)	(14,499,936)
2501.	COLI supplemental benefits trust	159,431,878	0	159,431,878	168,944,621
2502.	Suspense, undistributed payments	150,352,109	0	150,352,109	94,397,025
2503.	Equities and deposits in pools and associations	35,151,042	0	35,151,042	44,321,882
2598.	Summary of remaining write-ins for Line 25 from overflow page	512,296,328	408,745,193	103,551,135	113,477,585
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	857,231,356	408,745,193	448,486,163	421,141,114

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 775,770,768)	9,160,140,204	9,059,046,523
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,524,328,989	1,576,168,570
3.	Loss adjustment expenses	1,945,421,030	1,955,491,100
4.	Commissions payable, contingent commissions and other similar charges	114,215,935	215,347,420
5.	Other expenses (excluding taxes, licenses and fees)	91,250,136	141,392,613
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	68,328,348	79,908,626
7.1	Current federal and foreign income taxes (including $ 10,061,678 on realized capital gains (losses))	57,258,441	23,597,991
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 $ 11,082,081,313 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)	3,384,111,240	3,302,323,391
10.	Advance premium	132,839,474	90,249,000
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,177,511	13,904,582
12.	Ceded reinsurance premiums payable (net of ceding commissions)	136,594,238	70,552,195
13.	Funds held by company under reinsurance treaties	58,621,284	59,098,675
14.	Amounts withheld or retained by company for account of others	957,257,635	941,160,352
15.	Remittances and items not allocated	403,558,356	395,030,800
16.	Provision for reinsurance (including $ 222 certified)	75,450,583	75,450,583
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	451,035,302	394,436,585
20.	Derivatives	0	0
21.	Payable for securities	305,499,401	0
22.	Payable for securities lending	29,413,597	22,811,344
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	208,908,455	219,362,862
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	19,118,410,160	18,635,333,212
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	19,118,410,160	18,635,333,212
29.	Aggregate write-ins for special surplus funds	10,544,814	10,643,533
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)	3,133,905,481	3,074,042,731
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,389,395,916	7,329,631,885
38.	Totals (Page 2, Line 28, Col. 3)	26,507,806,076	25,964,965,097
	DETAILS OF WRITE-INS		
2501.	Escheat liability	157,130,284	147,741,035
2502.	Unpaid electronic data processing equipment	61,354,465	81,156,419
2503.	Retroactive reinsurance reserve assumed	297,183	297,185
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,873,478)	(9,831,777)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	208,908,455	219,362,862
2901.	Special surplus from retroactive reinsurance	10,544,814	10,643,533
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,544,814	10,643,533
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 526,146,505)	504,745,328	472,471,701	1,952,846,380
	1.2 Assumed (written $ 7,556,908,084)	6,966,039,860	6,362,646,105	26,668,508,115
	1.3 Ceded (written $ 6,238,590,498)	5,705,694,790	5,220,288,054	21,860,647,183
	1.4 Net (written $ 1,844,464,091)	1,765,090,398	1,614,829,751	6,760,707,312
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 985,581,859):			
	2.1 Direct	244,957,138	305,374,533	1,023,937,510
	2.2 Assumed	4,108,199,544	3,746,844,851	15,465,406,686
	2.3 Ceded	3,361,018,680	3,071,048,813	12,587,482,148
	2.4 Net	992,138,002	981,170,570	3,901,862,047
3.	Loss adjustment expenses incurred	154,681,680	143,048,313	694,196,626
4.	Other underwriting expenses incurred	513,364,155	478,956,059	1,961,079,257
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,660,183,838	1,603,174,942	6,557,137,930
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	104,906,560	11,654,809	203,569,382
	INVESTMENT INCOME			
9.	Net investment income earned	120,219,758	125,505,377	755,869,621
10.	Net realized capital gains (losses) less capital gains tax of $ 894,893	(1,486,066)	(1,466,996)	(16,217,317)
11.	Net investment gain (loss) (Lines 9 + 10)	118,733,692	124,038,381	739,652,305
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 480,430 amount charged off $ 9,637,524)	(9,157,094)	(3,021,391)	(14,966,315)
13.	Finance and service charges not included in premiums	5,743,749	5,837,279	22,829,208
14.	Aggregate write-ins for miscellaneous income	1,713,796	12,853,511	59,326,285
15.	Total other income (Lines 12 through 14)	(1,699,550)	15,669,399	67,189,177
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	221,940,702	151,362,588	1,010,410,864
17.	Dividends to policyholders	2,351,496	2,143,340	8,783,871
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)	219,589,206	149,219,248	1,001,626,993
19.	Federal and foreign income taxes incurred	32,766,783	(11,382,466)	172,359,683
20.	Net income (Line 18 minus Line 19)(to Line 22)	186,822,422	160,601,715	829,267,310
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,329,631,885	6,949,525,628	6,949,525,628
22.	Net income (from Line 20)	186,822,422	160,601,715	829,267,310
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (245,515)	86,059,238	72,723,199	135,687,766
25.	Change in net unrealized foreign exchange capital gain (loss)	313,546	(607,602)	(856,396)
26.	Change in net deferred income tax	(8,175,804)	(38,878,595)	25,250,320
27.	Change in nonadmitted assets	(28,255,371)	3,247,600	64,095,971
28.	Change in provision for reinsurance	0	0	(33,338,714)
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	(177,000,000)	(172,000,000)	(640,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	59,764,031	25,086,316	380,106,257
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,389,395,916	6,974,611,944	7,329,631,885
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	9,933,764	9,626,448	46,349,564
1402.	Retroactive reinsurance gain/loss	59,561	(62,389)	(1,118,669)
1403.	Other assets tri-party/tax credit bond income	0	7,444	11,547
1498.	Summary of remaining write-ins for Line 14 from overflow page	(8,279,530)	3,282,008	14,083,843
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,713,796	12,853,511	59,326,285
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,880,079,034	1,744,202,172	6,949,284,837
2.	Net investment income	147,652,658	148,408,275	843,970,801
3.	Miscellaneous income	(2,973,769)	14,467,949	63,202,451
4.	Total (Lines 1 to 3)	2,024,757,923	1,907,078,395	7,856,458,090
5.	Benefit and loss related payments	935,932,302	781,928,620	3,454,251,672
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	838,273,188	789,658,935	2,559,138,529
8.	Dividends paid to policyholders	2,078,567	1,904,235	9,131,517
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	1,226	(2,990,647)	173,304,358
10.	Total (Lines 5 through 9)	1,776,285,283	1,570,501,143	6,195,826,075
11.	Net cash from operations (Line 4 minus Line 10)	248,472,640	336,577,252	1,660,632,015
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,059,760,460	749,270,258	3,281,632,910
	12.2 Stocks	0	186,094	214,801
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	9,579,775	12,094,414	44,465,674
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	306,773,621	200,437,157	3,719,190
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,376,113,856	961,987,923	3,330,032,575
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,900,390,787	1,540,816,282	4,519,180,650
	13.2 Stocks	0	0	3,500,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	2,378,589	2,203,003	17,869,259
	13.5 Other invested assets	17,104,779	49,486,281	56,486,094
	13.6 Miscellaneous applications	6,602,253	36,249,183	30,683,665
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,926,476,408	1,628,754,748	4,627,719,668
14.	Net increase (or decrease) in contract loans and premium notes	(764,126)	221,420	1,986,344
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(549,598,426)	(666,988,246)	(1,299,673,436)
	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	177,000,000	172,000,000	640,000,000
	16.6 Other cash provided (applied)	62,885,225	325,798,925	250,998,397
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(114,114,775)	153,798,925	(389,001,603)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(415,240,561)	(176,612,068)	(28,043,025)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	584,590,310	612,633,335	612,633,335
	19.2 End of period (Line 18 plus Line 19.1)	169,349,749	436,021,267	584,590,310

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

20.0001. Exchange of bonds	8,253,280	4,490,600	12,140,310
20.0002. Income payment received in securities	448,377	638,758	2,275,540
20.0003. Stock distribution from limited partnerships	365,760	185,280	811,726
20.0004. Other assets tri-party/tax credit bonds	0	378,390	419,341

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 #	March 31, 2022	December 31, 2021
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 186,822,422	$ 829,267,310
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	$ 186,822,422	$ 829,267,310
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 7,389,395,916	$ 7,329,631,885
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	$ 7,389,395,916	$ 7,329,631,885

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	27,168,838
2. 12 Months or Longer	$	4,815,338

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

1. Less than 12 Months	$	852,529,944
2. 12 Months or Longer	$	40,790,745

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	1.6 %
(2)	Cash equivalents	65.8 %
(3)	Short-term investments	32.6 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 25, 2022, the Company paid ordinary dividends of $177 million to its parent company, Travelers Insurance Group Holdings Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 1,724,400	$ —	$ —	$ 1,724,400
Industrial and miscellaneous	—	53,241,956	—	—	53,241,956
Preferred stock					
Perpetual	5,923,245	16,725,421	10,141,445	—	32,790,111
Common stock					
Industrial and miscellaneous	792,054	—	—	—	792,054
Total securities at fair value	$ 6,715,299	$ 71,691,777	$ 10,141,445	$ —	$ 88,548,521

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 March 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 918,093,693	$ 918,093,693	$ 91,009,148	$ 827,084,545	$ —	$ —	$ —
Short-term bonds	4,171,740	4,176,341	—	4,171,740	—	—	—
Long-term bonds	16,940,426,827	17,339,181,977	933,366,493	15,913,171,662	93,888,672	—	—
Preferred stock	32,790,111	32,790,111	5,923,245	16,725,421	10,141,445	—	—
Common stock	792,054	792,054	792,054	—	—	—	—

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 1,319,974,769	$ 1,319,974,769	$ 390,795,970	$ 929,178,799	$ —	$ —	$ —
Long-term bonds	17,215,781,018	16,516,719,396	1,096,981,146	16,106,409,841	12,390,031	—	—
Preferred stock	33,157,388	33,157,388	6,170,255	16,845,688	10,141,445	—	—
Common stock	425,983	425,983	425,983	—	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $11,136,000, resulting primarily from better than expected loss experience in workers' compensation for multiple accident years as well as lower estimates for adjusting and other expenses. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000086312

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] 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	$ 3,295,865,204	$ 3,383,101,254
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 375,876,258	$ 395,024,466
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,671,741,462	$ 3,778,125,720
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 29,413,597

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 29,413,597

16.3 Total payable for securities lending reported on the liability page. ..... $ 29,413,597

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full 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
	Assets are internally managed by the reporting entity		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

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

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

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

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] 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 shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	27,750,492	27,750,492	0	0	214,704	214,704
TOTAL			0	0	27,750,492	27,750,492	0	0	214,704	214,704

5. Operating Percentages:

   5.1 A&H loss percent ..... 321,587.370 %

   5.2 A&H cost containment percent ..... (6,530.930)%

   5.3 A&H expense percent excluding cost containment expenses ..... (13,094.540)%

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 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				
43460	75-2344200	ASPEN AMERICAN INSURANCE COMPANY	TX	Authorized		
		All Other Insurers				
00000	AA-3191448	ADA RE LTD	BMU	Unauthorized		
00000	AA-1120198	LLOYDS SYNDICATE 1618	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	8,404,495	8,291,290	2,434,840	4,170,690	43,772,973	45,286,111
2. Alaska AK	L	1,115,443	1,596,179	634,348	368,599	3,056,487	3,864,804
3. Arizona AZ	L	9,427,680	11,076,032	3,567,112	5,654,477	123,278,633	125,207,532
4. Arkansas AR	L	7,246,503	5,281,523	3,758,747	2,619,940	77,627,222	102,728,110
5. California CA	L	29,700	426,733	1,560,136	925,719	33,045,284	41,591,069
6. Colorado CO	L	13,510,431	14,873,135	4,185,148	8,829,728	109,529,910	119,843,077
7. Connecticut CT	L	8,643,767	7,604,803	3,938,421	3,709,999	82,992,360	81,788,970
8. Delaware DE	L	805,427	1,145,488	613,103	349,287	15,551,734	16,658,115
9. District of Columbia DC	L	1,612,859	2,002,589	532,381	1,078	30,065,360	32,546,533
10. Florida FL	L	25,429,905	14,644,735	8,027,291	8,462,502	162,235,383	179,373,314
11. Georgia GA	L	7,935,387	9,947,095	3,186,117	2,987,034	66,272,017	57,515,261
12. Hawaii HI	L	1,794,531	2,418,704	646,600	359,577	15,136,601	15,366,703
13. Idaho ID	L	3,446,620	2,483,726	(457,648)	192,469	10,433,527	10,578,022
14. Illinois IL	L	19,886,121	18,187,371	7,113,051	10,085,761	157,241,685	161,754,192
15. Indiana IN	L	12,421,203	12,714,229	7,628,224	4,906,835	40,710,144	53,087,795
16. Iowa IA	L	2,272,078	2,074,010	1,087,350	1,336,052	53,030,390	43,020,826
17. Kansas KS	L	10,042,850	9,129,751	1,436,830	895,855	48,474,521	48,246,311
18. Kentucky KY	L	4,472,614	5,033,474	1,142,347	1,119,532	54,185,429	59,569,559
19. Louisiana LA	L	9,324,683	7,397,424	4,795,158	9,938,461	86,258,593	83,971,888
20. Maine ME	L	1,767,108	1,269,149	272,592	614,512	12,403,512	12,499,867
21. Maryland MD	L	11,470,644	12,154,543	3,680,642	3,257,279	99,538,650	110,374,136
22. Massachusetts MA	L	24,418,602	21,750,150	10,873,227	13,679,100	291,338,918	295,583,142
23. Michigan MI	L	13,014,872	15,922,087	4,306,159	5,499,562	111,209,286	106,637,765
24. Minnesota MN	L	16,452,370	12,189,469	3,284,277	7,248,649	67,000,214	84,537,546
25. Mississippi MS	L	5,502,946	5,520,968	2,197,857	2,039,444	71,598,347	59,814,472
26. Missouri MO	L	9,403,530	8,901,787	6,033,120	3,203,573	61,483,242	61,369,923
27. Montana MT	L	1,085,917	895,166	228,156	2,516,067	6,191,009	9,006,253
28. Nebraska NE	L	4,327,542	4,560,707	3,335,747	1,155,699	50,511,289	49,460,167
29. Nevada NV	L	5,162,219	6,123,106	1,459,204	3,455,399	27,384,810	30,949,833
30. New Hampshire NH	L	3,843,803	2,198,865	856,573	429,309	31,148,841	33,518,258
31. New Jersey NJ	L	25,033,702	21,854,493	14,657,535	10,976,068	309,452,093	295,416,235
32. New Mexico NM	L	5,874,638	4,946,741	1,937,224	1,559,547	28,389,082	27,848,437
33. New York NY	L	97,042,610	92,488,740	36,745,764	14,287,984	952,218,184	793,879,489
34. North Carolina NC	L	9,368,989	9,659,130	13,017,474	6,578,177	81,071,165	85,746,113
35. North Dakota ND	L	2,579,903	2,302,515	432,109	378,527	4,622,222	5,328,960
36. Ohio OH	L	10,630,136	12,891,306	3,460,640	4,267,525	65,203,836	74,960,009
37. Oklahoma OK	L	7,268,749	6,825,413	2,296,687	1,733,385	35,297,373	33,713,808
38. Oregon OR	L	4,951,574	3,277,840	5,182,937	881,640	68,756,968	14,254,226
39. Pennsylvania PA	L	23,664,400	24,225,912	6,033,239	6,729,112	202,298,447	202,354,225
40. Rhode Island RI	L	2,338,302	1,702,186	339,284	2,477,572	15,255,111	13,900,728
41. South Carolina SC	L	5,874,867	4,345,318	1,594,563	1,861,500	47,720,966	45,746,163
42. South Dakota SD	L	5,436,572	5,085,392	1,495,839	3,089,041	16,714,565	18,014,282
43. Tennessee TN	L	12,291,567	12,429,998	5,272,871	8,924,559	215,491,142	221,159,306
44. Texas TX	L	26,909,877	25,310,139	13,624,394	13,032,810	404,037,011	444,300,419
45. Utah UT	L	6,783,523	7,989,715	653,559	320,934	17,171,621	14,174,993
46. Vermont VT	L	1,813,691	1,553,192	332,895	126,139	12,819,058	13,450,502
47. Virginia VA	L	8,259,504	9,146,191	3,009,023	3,457,987	80,936,558	106,312,082
48. Washington WA	L	9,777,019	6,885,359	3,730,017	2,068,063	33,304,645	34,760,903
49. West Virginia WV	L	2,212,445	2,478,779	941,823	1,021,063	32,561,389	34,454,169
50. Wisconsin WI	L	11,649,517	11,781,414	4,859,638	1,588,988	65,025,149	61,374,636
51. Wyoming WY	L	2,124,041	1,311,899	279,200	153,042	3,018,555	2,898,632
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	842	(4,124)	0	6,113	43,914	39,229
54. Puerto Rico PR	L	35,845	28,484	15,200	0	1,036,477	1,056,910
55. U.S. 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	(47,657)	0	7,753	7,138	474,692	4,486,910
59. Totals	XXX	526,146,505	496,330,320	212,276,778	195,539,099	4,735,626,592	4,685,380,918
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	283	168
58002. ZZZ Other Alien	XXX	(47,657)	0	7,753	7,138	474,409	4,486,743
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(47,657)	0	7,753	7,138	474,692	4,486,910

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 54

R - Registered - Non-domiciled RRGs 0

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

Q - Qualified - Qualified or accredited reinsurer 0

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … 350 Market Street, LLC	Delaware	38-4046010	… … … TPC Investments Inc.	Connecticut	06-1534005
… … Travelers Special Services Limited	United Kingdom		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

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

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

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

Notes:
* Denotes affiliated insurer
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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? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	RE	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	DS	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	51,101,001	17,849,894	34.9	6.5
2.1	Allied Lines	75,991,747	16,167,832	21.3	103.6
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	5,055,039	2,968,646	58.7	136.7
4.	Homeowners multiple peril	5,286,464	2,378,003	45.0	8.0
5.	Commercial multiple peril	78,684,033	48,409,724	61.5	81.8
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	358	1,962,370	548,807.2	(3,199.2)
9.	Inland marine	2,650,662	(4,106,542)	(154.9)	(105.4)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	2	0.0	0.0
11.2	Medical professional liability - claims-made	0	(16)	0.0	0.0
12.	Earthquake	12,291,683	147,614	1.2	2.2
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	62,372	(81,640)	(130.9)	(8.2)
16.	Workers' compensation	76,109,070	59,736,472	78.5	91.9
17.1	Other liability - occurrence	85,343,810	51,465,758	60.3	56.5
17.2	Other liability - claims-made	4,272,138	(524,517)	(12.3)	(284.7)
17.3	Excess workers' compensation	0	782,449	0.0	0.0
18.1	Products liability - occurrence	4,308,623	1,774,836	41.2	7.7
18.2	Products liability - claims-made	0	(49,117)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	85,863	(1,006,977)	(1,172.8)	1,668.7
19.2	Other private passenger auto liability	1,100,312	282,317	25.7	44.5
19.3	Commercial auto no-fault (personal injury protection)	1,619,026	754,232	46.6	73.6
19.4	Other commercial auto liability	72,569,137	33,324,177	45.9	67.3
21.1	Private passenger auto physical damage	803,051	206,925	25.8	17.3
21.2	Commercial auto physical damage	20,695,458	11,224,276	54.2	31.9
22.	Aircraft (all perils)	0	11,712	0.0	0.0
23.	Fidelity	5,568	(142,890)	(2,566.2)	6,915.9
24.	Surety	298,309	(185,690)	(62.2)	7.4
26.	Burglary and theft	2,607	(1,827)	(70.1)	(16.4)
27.	Boiler and machinery	6,408,998	1,785,307	27.9	21.7
28.	Credit	0	(177,668)	0.0	0.0
29.	International	0	1,472	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	504,745,328	244,957,138	48.5	64.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	43,847,585	43,847,585	42,839,360
2.1	Allied Lines	63,364,804	63,364,804	61,683,777
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	5,469,423	5,469,423	5,232,422
4.	Homeowners multiple peril	4,118,796	4,118,796	4,215,265
5.	Commercial multiple peril	93,355,864	93,355,864	81,644,338
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	500	500	600
9.	Inland marine	2,054,988	2,054,988	1,852,059
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	10,052,991	10,052,991	9,380,491
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	83,298,223	83,298,223	87,507,828
17.1	Other liability - occurrence	92,309,921	92,309,921	81,256,389
17.2	Other liability - claims-made	5,036,434	5,036,434	4,821,202
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	4,413,471	4,413,471	4,472,406
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	79,730	79,730	95,303
19.2	Other private passenger auto liability	1,076,101	1,076,101	1,115,777
19.3	Commercial auto no-fault (personal injury protection)	1,951,095	1,951,095	1,546,247
19.4	Other commercial auto liability	83,547,837	83,547,837	78,190,141
21.1	Private passenger auto physical damage	763,003	763,003	858,738
21.2	Commercial auto physical damage	26,126,470	26,126,470	24,148,885
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	8,951	8,951	6,777
24.	Surety	131,442	131,442	18,452
26.	Burglary and theft	6,362	6,362	2,352
27.	Boiler and machinery	5,132,513	5,132,513	5,441,510
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	526,146,505	526,146,505	496,330,320
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 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 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 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. 2019 + Prior	2,962,256	3,661,823	6,624,079	245,260	16,292	261,552	2,830,703	15,415	3,497,768	6,343,886	113,707	(132,347)	(18,641)
2. 2020	537,061	1,159,788	1,696,849	77,882	6,679	84,562	530,323	7,832	1,066,028	1,604,183	71,144	(79,248)	(8,104)
3. Subtotals 2020 + Prior	3,499,317	4,821,611	8,320,928	323,142	22,972	346,114	3,361,026	23,247	4,563,797	7,948,070	184,851	(211,595)	(26,744)
4. 2021	791,679	1,901,931	2,693,610	380,689	75,765	456,454	693,070	39,356	1,520,338	2,252,764	282,080	(266,472)	15,608
5. Subtotals 2021 + Prior	4,290,996	6,723,542	11,014,538	703,831	98,737	802,568	4,054,096	62,603	6,084,134	10,200,834	466,931	(478,067)	(11,136)
6. 2022	XXX	XXX	XXX	XXX	253,228	253,228	XXX	227,759	676,969	904,727	XXX	XXX	XXX
7. Totals	4,290,996	6,723,542	11,014,538	703,831	351,965	1,055,796	4,054,096	290,362	6,761,103	11,105,561	466,931	(478,067)	(11,136)
8. Prior Year-End Surplus As Regards Policyholders	7,329,632										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 10.9	2. (7.1)	3. (0.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	34,763,296	0	34,763,296	37,816,238
2505.	Service contract receivable	29,910,191	0	29,910,191	33,171,599
2506.	Amounts receivable under high deductible policies	16,204,032	1,633,025	14,571,007	15,474,559
2507.	Due from unaffiliated companies	14,144,100	0	14,144,100	17,590,395
2508.	State surcharges receivable	10,168,564	0	10,168,564	9,493,270
2509.	Assumed reinsurance receivable and payable	71,645	0	71,645	(139,238)
2510.	Other assets tri-party/tax credit bonds	0	0	0	37,750
2511.	Miscellaneous ledger balances	26,614,786	26,614,786	0	0
2512.	Other assets nonadmitted	380,497,383	380,497,383	0	0
2513.	Performance guarantees receivable	(77,669)	0	(77,669)	33,013
2597.	Summary of remaining write-ins for Line 25 from overflow page	512,296,328	408,745,193	103,551,135	113,477,585

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Other statutory provisions	110,422	110,422
2505.	Undistributed salaries	72,131	138,491
2506.	Federal excise tax-reinsurance contracts	414	879
2507.	Retroactive reinsurance reserve ceded	(10,056,444)	(10,081,569)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,873,478)	(9,831,777)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Other expense	(32)	(7,631)	(16,059)
1405.	Fines and penalties of regulatory authorities	(40,974)	(157,845)	(471,533)
1406.	Change in COLI cash values	(8,238,523)	3,447,484	14,571,436
1497.	Summary of remaining write-ins for Line 14 from overflow page	(8,279,530)	3,282,008	14,083,843

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	345,527,184	342,335,936
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	2,378,589	17,869,259
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	3,845,795	14,678,011
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	344,059,978	345,527,184
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	344,059,978	345,527,184

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	891,217,828	835,224,114
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,000,000	47,000,000
	2.2 Additional investment made after acquisition	14,104,779	9,486,094
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(290,328)	60,953,057
6.	Total gain (loss) on disposals	0	(13,126)
7.	Deduct amounts received on disposals	9,945,535	45,277,400
8.	Deduct amortization of premium and depreciation	1,716,075	6,751,594
9.	Total foreign exchange change in book/adjusted carrying value	315,708	(839,161)
10.	Deduct current year's other than temporary impairment recognized	0	8,564,156
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	896,686,376	891,217,828
12.	Deduct total nonadmitted amounts	149,055,651	135,308,172
13.	Statement value at end of current period (Line 11 minus Line 12)	747,630,726	755,909,656

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	19,846,167,971	18,590,209,737
2.	Cost of bonds and stocks acquired	1,909,458,204	4,537,908,225
3.	Accrual of discount	2,384,503	11,225,567
4.	Unrealized valuation increase (decrease)	85,920,554	86,563,934
5.	Total gain (loss) on disposals	(457,062)	(1,954,523)
6.	Deduct consideration for bonds and stocks disposed of	1,069,548,829	3,312,505,532
7.	Deduct amortization of premium	19,563,005	83,564,734
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	32,028	232,215
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,535,088	18,517,511
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,755,865,397	19,846,167,971
12.	Deduct total nonadmitted amounts	13,190,905	12,497,487
13.	Statement value at end of current period (Line 11 minus Line 12)	20,742,674,492	19,833,670,484

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)	13,702,099,613	1,703,086,517	987,605,809	25,413,941	14,442,994,261	0	0	13,702,099,613
2.	NAIC 2 (a)	2,644,579,925	211,923,607	69,431,704	(30,477,899)	2,756,593,930	0	0	2,644,579,925
3.	NAIC 3 (a)	145,230,205	1,965,000	14,530,522	(9,267,621)	123,397,062	0	0	145,230,205
4.	NAIC 4 (a)	16,111,947	0	416,000	(3,780,293)	11,915,654	0	0	16,111,947
5.	NAIC 5 (a)	8,697,708	0	186,767	(53,527)	8,457,414	0	0	8,697,708
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	16,516,719,397	1,916,975,124	1,072,170,802	(18,165,399)	17,343,358,320	0	0	16,516,719,397
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	23,015,943	0	0	(367,278)	22,648,665	0	0	23,015,943
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	10,141,446	0	0	0	10,141,446	0	0	10,141,446
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	33,157,388	0	0	(367,278)	32,790,111	0	0	33,157,388
15.	Total Bonds and Preferred Stock	16,549,876,785	1,916,975,124	1,072,170,802	(18,532,677)	17,376,148,431	0	0	16,549,876,785

(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 $ 4,176,341 ; 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
7709999999 Totals	4,176,341	XXX	4,182,680	0	33,990

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	0	1,323,703,864
2.	Cost of short-term investments acquired	7,882,680	2,972,287
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	3,700,000	1,326,650,040
7.	Deduct amortization of premium	6,339	26,111
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)	4,176,341	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,176,341	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,319,974,769	0
2.	Cost of cash equivalents acquired	17,111,155,063	68,200,956,097
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	17,513,036,139	66,880,981,327
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)	918,093,693	1,319,974,769
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	918,093,693	1,319,974,769

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
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	2,339,326
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	39,263
0199999. Acquired by Purchase					0	0	0	2,378,589
0399999 - Totals					0	0	0	2,378,589

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 Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Blackstone Capital Partners VI LP	New York	NY	Blackstone Group		06/30/2010	3	0	15,586	0	2,235,045	0.120
	Carlyle Europe Partners IV, LP	London	GBR	The Carlyle Group		08/27/2013	3	0	36,422	0	1,162,036	0.230
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	75,000	0	3,309,226	0.670
	Sentinel Capital Partners V, LP	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	1,965	0	1,804,066	1.440
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	128,973	0	8,510,374	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII LP	New York	NY	Blackstone Group		03/27/2015		0	245,039	0	3,627,423	0.140
	Brookfield Strategic Real Estate Partners B, LP	New York	NY	Brookfield Strategic Real Estate Partners		04/25/2013		0	106,755	0	3,009,964	0.470
	Tishman Speyer Brazil Fund III, LP	New York	NY	Tishman Speyer		11/02/2012		0	55,020	0	326,174	4.180
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	406,814	0	6,963,561	XXX
Joint Venture Interests - Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, LP	New York	NY	GF Capital		04/09/2014		0	287,573	0	2,064,127	5.130
	Level Equity Growth Partners II, LP	New York	NY	Level Equity Management LLC		11/14/2013		0	496,018	0	26,727	4.090
	Riverwood Capital Partners LP	Menlo Park	CA	Riverwood Capital Managment		06/29/2010		0	123,081	0	192,661	3.090
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014		0	29,293	0	1,613,787	1.760
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014		0	133,027	0	2,487,979	6.640
2599999. Joint Venture Interests - Other - Unaffiliated								0	1,068,992	0	6,385,282	XXX
Joint Venture Interests - Other - Affiliated												
	Travelers Marketplace Holdings LLC	Wilmington	DE	Travelers Indemnity Company		11/15/2020		0	12,500,000	0	0	100.000
	QuantumSubro, LLC	Wilmington	DE	Travelers Indemnity Company		02/10/2022		3,000,000	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								3,000,000	12,500,000	0	0	XXX
4899999. Total - Unaffiliated								0	1,604,779	0	21,859,216	XXX
4999999. Total - Affiliated								3,000,000	12,500,000	0	0	XXX
5099999 - Totals								3,000,000	14,104,779	0	21,859,216	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	03/07/2022	704,602	0	0	0	0	0	0	704,602	704,602	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							704,602	0	0	0	0	0	0	704,602	704,602	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI LP	New York	NY	Distribution	06/30/2010	03/31/2022	280,504	0	0	0	0	0	0	280,504	280,504	0	0	0	0
	Carlyle Europe Partners IV, LP	London	GBR	Distribution	08/27/2013	02/28/2022	(1,703)	0	0	0	0	0	0	(1,703)	(1,703)	0	0	0	0
	Eureka III, LP	Philadelphia	PA	Distribution	02/28/2014	01/06/2022	263,709	0	0	0	0	0	0	263,709	263,709	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Kelso Investment Associates VIII, LP	New York	NY	Distribution	06/21/2007	03/21/2022	1,985,806	0	0	0	0	0	0	1,985,806	1,985,806	0	0	0	0
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Distribution	03/05/2010	01/21/2022	717,576	0	0	0	0	0	0	717,576	717,576	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	03/31/2022	216,110	0	0	0	0	0	0	216,110	216,110	0	0	0	0
	Trident VI, LP	Greenwich	CT	Distribution	12/20/2013	03/09/2022	(29,262)	0	0	0	0	0	0	(29,262)	(29,262)	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,432,741	0	0	0	0	0	0	3,432,741	3,432,741	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V LP	New York	NY	Distribution	04/24/2006	03/31/2022	480,431	0	0	0	0	0	0	480,431	480,431	0	0	0	0
	Brookfield Strategic Real Estate Partners B, LP	New York	NY	Distribution	04/25/2013	02/28/2022	1,762,573	0	0	0	0	0	0	1,762,573	1,762,573	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	01/07/2022	478,386	0	0	0	0	0	0	478,386	478,386	0	0	0	0
	RockBridge Hospitality Fund VI LP	Columbus	OH	Distribution	01/27/2014	02/02/2022	400,619	0	0	0	0	0	0	400,619	400,619	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA	Liquidation	10/17/2012	03/31/2022	41,185	(26,658)	0	0	0	(26,658)	0	14,527	14,527	0	0	0	26,021
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,163,194	(26,658)	0	0	0	(26,658)	0	3,136,536	3,136,536	0	0	0	26,021
Joint Venture Interests - Other - Unaffiliated																			
	Riverwood Capital Partners LP	Menlo Park	CA	Distribution	06/29/2010	03/08/2022	1,610,487	0	0	0	0	0	0	1,610,487	1,610,487	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	03/31/2022	800,272	0	0	0	0	0	0	800,272	800,272	0	0	0	0
	Wayzata Opportunities Fund III, LP	Wayzata	MN	Distribution	05/17/2013	03/24/2022	260,898	0	0	0	0	0	0	260,898	260,898	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							2,671,657	0	0	0	0	0	0	2,671,657	2,671,657	0	0	0	0
4899999. Total - Unaffiliated							9,972,193	(26,658)	0	0	0	(26,658)	0	9,945,535	9,945,535	0	0	0	26,021
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							9,972,193	(26,658)	0	0	0	(26,658)	0	9,945,535	9,945,535	0	0	0	26,021

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
912828-3R-9	U S TREASURY INFL IX NOT .500 2028 01		03/21/2022	BAS-MERRILL LYNCH		6,169,424	5,000,000	5,181	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2022	PAR WRITE-UP		72	72	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2022	PAR WRITE-UP		34	34	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		03/20/2022	PAR WRITE-UP		1,614	1,614	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		03/20/2022	PAR WRITE-UP		9,649	9,649	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		03/20/2022	PAR WRITE-UP		273	273	0	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550 2065 08		03/20/2022	PAR WRITE-UP		75,690	75,690	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		03/20/2022	PAR WRITE-UP		40,636	40,636	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		03/20/2022	PAR WRITE-UP		68,940	68,940	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		03/20/2022	PAR WRITE-UP		61,216	61,216	0	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO .506 2066 08		03/20/2022	PAR WRITE-UP		611	611	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO .856 2066 09		03/20/2022	PAR WRITE-UP		25,603	25,603	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		03/20/2022	PAR WRITE-UP		88,090	88,090	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		03/20/2022	PAR WRITE-UP		75,949	75,949	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						6,617,802	5,448,377	5,181	XXX
Bonds - U.S. States, Territories and Possessions									
97705M-XD-2	WISCONSIN GENERAL OBLIG 2.444 2030 05		03/03/2022	UBS AG		10,000,000	10,000,000	0	1.B FE
97705M-XE-0	WISCONSIN GENERAL OBLIG 2.544 2031 05		03/03/2022	UBS AG		7,305,000	7,305,000	0	1.B FE
97705M-XF-7	WISCONSIN GENERAL OBLIG 2.614 2032 05		03/03/2022	UBS AG		8,825,000	8,825,000	0	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,130,000	26,130,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
020807-JS-3	ALPHARETTA GENERAL OBLIG 3.000 2046 05		02/24/2022	MORGAN STANLEY		1,325,841	1,305,000	544	1.A FE
081617-TU-6	BEND GENERAL OBLIGATION 3.000 2039 06		03/23/2022	CITIGROUP GLOBAL MARKETS		2,054,459	2,060,000	0	1.B FE
081617-TV-4	BEND GENERAL OBLIGATION 3.000 2040 06		03/23/2022	CITIGROUP GLOBAL MARKETS		2,102,319	2,120,000	0	1.B FE
09237R-UX-2	BLACKHAWK TECH CLG DIST 2.125 2031 04		03/10/2022	PIPER JAFFRAY		1,875,047	1,885,000	0	1.C FE
09237R-UY-0	BLACKHAWK TECH CLG DIST 2.250 2032 04		03/10/2022	PIPER JAFFRAY		1,918,015	1,930,000	0	1.C FE
09237R-UZ-7	BLACKHAWK TECH CLG DIST 2.375 2033 04		03/10/2022	PIPER JAFFRAY		1,962,676	1,975,000	0	1.C FE
09237R-VA-1	BLACKHAWK TECH CLG DIST 2.500 2034 04		03/10/2022	PIPER JAFFRAY		1,314,562	1,320,000	0	1.C FE
09237R-VB-9	BLACKHAWK TECH CLG DIST 2.500 2035 04		03/10/2022	PIPER JAFFRAY		1,302,655	1,320,000	0	1.C FE
09237R-VC-7	BLACKHAWK TECH CLG DIST 2.625 2036 04		03/10/2022	PIPER JAFFRAY		1,480,479	1,490,000	0	1.C FE
093887-NT-0	BLOOMFIELD HILLS SCH DIS 5.000 2027 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		671,670	600,000	0	1.B FE
093887-NU-7	BLOOMFIELD HILLS SCH DIS 5.000 2028 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		747,886	655,000	0	1.B FE
093887-NV-5	BLOOMFIELD HILLS SCH DIS 5.000 2029 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		813,400	700,000	0	1.B FE
093887-NW-3	BLOOMFIELD HILLS SCH DIS 5.000 2030 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		750,722	635,000	0	1.B FE
093887-NX-1	BLOOMFIELD HILLS SCH DIS 5.000 2031 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		804,650	670,000	0	1.B FE
093887-NY-9	BLOOMFIELD HILLS SCH DIS 5.000 2032 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		730,356	600,000	0	1.B FE
093887-NZ-6	BLOOMFIELD HILLS SCH DIS 3.000 2033 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,090,361	2,995,000	0	1.B FE
093887-PA-9	BLOOMFIELD HILLS SCH DIS 3.000 2034 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,213,688	3,160,000	0	1.B FE
093887-PB-7	BLOOMFIELD HILLS SCH DIS 3.000 2035 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,363,367	3,350,000	0	1.B FE
093887-PC-5	BLOOMFIELD HILLS SCH DIS 3.000 2036 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,510,762	3,530,000	0	1.B FE
093887-PD-3	BLOOMFIELD HILLS SCH DIS 3.000 2037 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,668,850	3,720,000	0	1.B FE
093887-PE-1	BLOOMFIELD HILLS SCH DIS 3.000 2038 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,839,758	3,920,000	0	1.B FE
093887-PF-8	BLOOMFIELD HILLS SCH DIS 3.125 2039 05		03/03/2022	J P MORGAN CHASE SECURITIES INC		3,309,108	3,345,000	0	1.B FE
094780-4K-6	BLOOMINGTON GENERAL OBLI 2.750 2034 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		613,211	620,000	0	1.A FE
094780-4L-4	BLOOMINGTON GENERAL OBLI 2.875 2035 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		636,256	640,000	0	1.A FE
094780-4M-2	BLOOMINGTON GENERAL OBLI 2.875 2036 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		646,531	655,000	0	1.A FE
094780-4N-0	BLOOMINGTON GENERAL OBLI 3.000 2037 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		670,991	675,000	0	1.A FE
094780-4P-5	BLOOMINGTON GENERAL OBLI 3.000 2038 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		685,506	695,000	0	1.A FE
094780-4Q-3	BLOOMINGTON GENERAL OBLI 3.125 2039 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		710,817	715,000	0	1.A FE
094780-4R-1	BLOOMINGTON GENERAL OBLI 3.125 2040 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		731,512	740,000	0	1.A FE
094780-4S-9	BLOOMINGTON GENERAL OBLI 3.125 2041 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		747,756	760,000	0	1.A FE
094780-4T-7	BLOOMINGTON GENERAL OBLI 3.250 2042 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		781,562	785,000	0	1.A FE
094780-4U-4	BLOOMINGTON GENERAL OBLI 3.250 2043 02		03/29/2022	J P MORGAN CHASE SECURITIES INC		796,564	805,000	0	1.A FE
132286-AU-9	CAMBRIDGE GEN OBLIG LTD 2.500 2041 02		03/02/2022	MORGAN STANLEY		2,614,246	2,630,000	0	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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 Admini-strative Symbol
132286-AV-7	CAMBRIDGE GEN OBLIG LTD 2.500 2042 02		03/02/2022	MORGAN STANLEY		2,605,462	2,630,000	0	1.A FE
142665-GS-1	CARLSBAD USD GO S2021B 3.000 2039 08		03/03/2022	MORGAN STANLEY		719,075	700,000	2,100	1.C FE
142665-GU-6	CARLSBAD USD GO S2021B 3.000 2041 08		03/03/2022	MORGAN STANLEY		766,673	750,000	2,250	1.C FE
15722T-JX-0	CHABOT-LAS POSITAS CCD G 1.990 2032 08		03/31/2022	GOLDMAN SACHS & CO		1,970,055	2,250,000	7,836	1.C FE
162195-JT-9	CHATHAM TWP GENERAL OBLI 3.125 2039 04		03/24/2022	MORGAN STANLEY		1,019,537	1,035,000	539	1.A FE
162195-JU-6	CHATHAM TWP GENERAL OBLI 3.250 2040 04		03/24/2022	MORGAN STANLEY		1,054,265	1,060,000	574	1.A FE
162195-JV-4	CHATHAM TWP GENERAL OBLI 3.250 2041 04		03/24/2022	MORGAN STANLEY		1,067,904	1,080,000	585	1.A FE
162195-JW-2	CHATHAM TWP GENERAL OBLI 3.250 2042 04		03/24/2022	MORGAN STANLEY		1,080,904	1,100,000	596	1.A FE
179090-PP-4	CLACKAMAS CO SD #7J LAKE 3.250 2040 06		03/31/2022	BAS-MERRILL LYNCH		4,908,055	4,935,000	0	1.B FE
179090-PR-0	CLACKAMAS CO SD #7J LAKE 3.250 2042 06		03/31/2022	BAS-MERRILL LYNCH		5,432,609	5,505,000	0	1.B FE
235308-J5-3	DALLAS ISD GO TAXABLE RE 2.633 2033 02		03/08/2022	WELLS FARGO SECURITIES		15,065,000	15,065,000	0	1.A FE
235308-J6-1	DALLAS ISD GO TAXABLE RE 2.733 2034 02		03/08/2022	WELLS FARGO SECURITIES		7,345,000	7,345,000	0	1.A FE
237217-Q2-3	DARIEN GENERAL OBLIGATIO 2.375 2037 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,784,153	1,810,000	0	1.A FE
237217-Q3-1	DARIEN GENERAL OBLIGATIO 2.500 2038 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,840,325	1,850,000	0	1.A FE
237217-Q4-9	DARIEN GENERAL OBLIGATIO 2.500 2039 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,871,710	1,895,000	0	1.A FE
237217-Q5-6	DARIEN GENERAL OBLIGATIO 2.625 2040 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,940,818	1,945,000	0	1.A FE
237217-Q6-4	DARIEN GENERAL OBLIGATIO 2.625 2041 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,981,693	1,995,000	0	1.A FE
249174-YL-1	DENVER CITY & CO SD #1 G 5.000 2040 12		03/11/2022	STIFEL NICOLAUS & CO INC		23,621,943	19,195,000	0	1.B FE
249174-YM-9	DENVER CITY & CO SD #1 G 5.000 2041 12		03/11/2022	STIFEL NICOLAUS & CO INC		7,906,041	6,435,000	0	1.B FE
249174-YN-7	DENVER CITY & CO SD #1 G 5.000 2042 12		03/11/2022	STIFEL NICOLAUS & CO INC		24,813,713	20,230,000	0	1.B FE
259853-BW-8	DOUGLASVILLE GENERAL OBL 4.000 2039 02		03/22/2022	RAYMOND JAMES & ASSOC		1,284,862	1,160,000	0	1.C FE
259853-BX-6	DOUGLASVILLE GENERAL OBL 4.000 2043 02		03/22/2022	RAYMOND JAMES & ASSOC		2,607,972	2,370,000	0	1.C FE
401784-S4-6	GUILFORD CO GENERAL OBLI 2.750 2035 03		03/16/2022	PIPER JAFFRAY		6,327,483	6,355,000	0	1.A FE
401784-S5-3	GUILFORD CO GENERAL OBLI 2.750 2036 03		03/16/2022	PIPER JAFFRAY		6,284,595	6,350,000	0	1.A FE
44256P-J4-6	HOWARD CO GENERAL OBLIGA 2.500 2038 08		03/02/2022	PIPER JAFFRAY		3,185,694	3,190,000	0	1.A FE
44256P-J5-3	HOWARD CO GENERAL OBLIGA 2.500 2039 08		03/02/2022	PIPER JAFFRAY		3,252,042	3,275,000	0	1.A FE
44256P-J6-1	HOWARD CO GENERAL OBLIGA 2.500 2040 08		03/02/2022	PIPER JAFFRAY		3,310,949	3,355,000	0	1.A FE
44256P-J7-9	HOWARD CO GENERAL OBLIGA 2.625 2041 08		03/02/2022	PIPER JAFFRAY		3,442,347	3,445,000	0	1.A FE
489819-BV-3	KENOSHA GENERAL OBLIGATI 3.000 2030 03		03/08/2022	PIPER JAFFRAY		1,869,840	1,750,000	0	1.C FE
489819-BW-1	KENOSHA GENERAL OBLIGATI 3.000 2031 03		03/08/2022	PIPER JAFFRAY		5,495,666	5,130,000	0	1.C FE
489819-BX-9	KENOSHA GENERAL OBLIGATI 3.000 2032 03		03/08/2022	PIPER JAFFRAY		6,509,395	6,105,000	0	1.C FE
499731-L9-6	KNOXVILLE GENERAL OBLIGA 3.000 2034 05		03/09/2022	HILLTOP SECURITIES		940,846	890,000	0	1.A FE
499731-M2-0	KNOXVILLE GENERAL OBLIGA 3.000 2035 05		03/09/2022	HILLTOP SECURITIES		966,644	920,000	0	1.A FE
499731-M3-8	KNOXVILLE GENERAL OBLIGA 3.000 2036 05		03/09/2022	HILLTOP SECURITIES		987,733	945,000	0	1.A FE
499731-M4-6	KNOXVILLE GENERAL OBLIGA 3.000 2037 05		03/09/2022	HILLTOP SECURITIES		1,013,786	975,000	0	1.A FE
499731-M5-3	KNOXVILLE GENERAL OBLIGA 3.000 2038 05		03/09/2022	HILLTOP SECURITIES		1,040,446	1,005,000	0	1.A FE
499731-M6-1	KNOXVILLE GENERAL OBLIGA 3.000 2039 05		03/09/2022	HILLTOP SECURITIES		1,066,857	1,035,000	0	1.A FE
499731-M7-9	KNOXVILLE GENERAL OBLIGA 3.000 2040 05		03/09/2022	HILLTOP SECURITIES		1,093,020	1,065,000	0	1.A FE
499731-M8-7	KNOXVILLE GENERAL OBLIGA 3.000 2041 05		03/09/2022	HILLTOP SECURITIES		1,118,948	1,095,000	0	1.A FE
499731-M9-5	KNOXVILLE GENERAL OBLIGA 3.000 2042 05		03/09/2022	HILLTOP SECURITIES		1,150,713	1,130,000	0	1.A FE
512445-3T-2	LAKEVILLE GENERAL OBLIG 2.250 2030 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		715,493	715,000	0	1.A FE
512445-3U-9	LAKEVILLE GENERAL OBLIG 2.300 2031 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		727,095	730,000	0	1.A FE
512445-3V-7	LAKEVILLE GENERAL OBLIG 2.400 2032 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		747,375	750,000	0	1.A FE
512445-3W-5	LAKEVILLE GENERAL OBLIG 2.500 2033 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		233,888	235,000	0	1.A FE
512445-3X-3	LAKEVILLE GENERAL OBLIG 2.650 2034 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		239,268	240,000	0	1.A FE
512445-3Y-1	LAKEVILLE GENERAL OBLIG 2.750 2035 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		244,206	245,000	0	1.A FE
512445-3Z-8	LAKEVILLE GENERAL OBLIG 2.850 2036 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		249,425	250,000	0	1.A FE
512445-4A-2	LAKEVILLE GENERAL OBLIG 2.950 2037 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		259,683	260,000	0	1.A FE
512445-4B-0	LAKEVILLE GENERAL OBLIG 3.050 2038 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		265,000	265,000	0	1.A FE
512445-4C-8	LAKEVILLE GENERAL OBLIG 3.100 2039 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		273,562	275,000	0	1.A FE
512445-4D-6	LAKEVILLE GENERAL OBLIG 3.200 2040 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		283,837	285,000	0	1.A FE
512445-4E-4	LAKEVILLE GENERAL OBLIG 3.300 2041 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		290,000	290,000	0	1.A FE
512445-4F-1	LAKEVILLE GENERAL OBLIG 3.350 2042 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		299,127	300,000	0	1.A FE
512445-4G-9	LAKEVILLE GENERAL OBLIG 3.350 2043 02		03/08/2022	J P MORGAN CHASE SECURITIES INC		308,605	310,000	0	1.A FE
513174-E4-0	LAMAR ISD GENERAL OBLIGA 4.000 2040 02		03/25/2022	RBC CAPITAL MARKETS		4,715,180	4,295,000	0	1.A FE
513174-E5-7	LAMAR ISD GENERAL OBLIGA 4.000 2041 02		03/25/2022	RBC CAPITAL MARKETS		2,192,080	2,000,000	0	1.A FE
548254-DX-6	LOWER MERION TOWNSHIP GO 3.000 2033 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		756,850	720,000	0	1.A FE

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548254-DY-4	LOWER MERION TOWNSHIP GO 3.000 2034 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		777,542	745,000	0	1.A FE
548254-DZ-1	LOWER MERION TOWNSHIP GO 3.000 2035 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		793,863	765,000	0	1.A FE
548254-EA-5	LOWER MERION TOWNSHIP GO 3.000 2036 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		816,307	790,000	0	1.A FE
548254-EB-3	LOWER MERION TOWNSHIP GO 3.000 2037 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		838,537	815,000	0	1.A FE
548254-EC-1	LOWER MERION TOWNSHIP GO 3.000 2038 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		860,572	840,000	0	1.A FE
548254-ED-9	LOWER MERION TOWNSHIP GO 3.000 2039 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		882,395	865,000	0	1.A FE
548254-EE-7	LOWER MERION TOWNSHIP GO 3.000 2040 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		904,026	890,000	0	1.A FE
548254-EF-4	LOWER MERION TOWNSHIP GO 3.000 2041 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		931,178	920,000	0	1.A FE
548254-EG-2	LOWER MERION TOWNSHIP GO 3.000 2042 05		03/10/2022	J P MORGAN CHASE SECURITIES INC		953,080	945,000	0	1.A FE
557412-ZJ-5	MADISON CNTY GENERAL OBL 3.125 2037 05		03/30/2022	PIPER JAFFRAY		1,996,639	2,005,000	0	1.C FE
557412-ZK-2	MADISON CNTY GENERAL OBL 3.125 2038 05		03/30/2022	PIPER JAFFRAY		2,045,491	2,070,000	0	1.C FE
557412-ZL-0	MADISON CNTY GENERAL OBL 3.250 2039 05		03/30/2022	PIPER JAFFRAY		2,121,693	2,130,000	0	1.C FE
557412-ZM-8	MADISON CNTY GENERAL OBL 3.250 2040 05		03/30/2022	PIPER JAFFRAY		2,182,158	2,200,000	0	1.C FE
557412-ZN-6	MADISON CNTY GENERAL OBL 3.250 2041 05		03/30/2022	PIPER JAFFRAY		2,246,312	2,275,000	0	1.C FE
557412-ZP-1	MADISON CNTY GENERAL OBL 3.250 2042 05		03/30/2022	PIPER JAFFRAY		2,304,220	2,345,000	0	1.C FE
626524-X8-0	MURFREESBORO GENERAL OBL 3.000 2033 06		03/24/2022	MORGAN STANLEY		3,383,347	3,330,000	0	1.B FE
626524-X9-8	MURFREESBORO GENERAL OBL 3.000 2034 06		03/24/2022	MORGAN STANLEY		3,366,131	3,330,000	0	1.B FE
626524-Y2-2	MURFREESBORO GENERAL OBL 3.000 2035 06		03/24/2022	MORGAN STANLEY		3,355,441	3,330,000	0	1.B FE
626524-Y3-0	MURFREESBORO GENERAL OBL 3.000 2036 06		03/24/2022	MORGAN STANLEY		3,346,916	3,330,000	0	1.B FE
626524-Y4-8	MURFREESBORO GENERAL OBL 3.000 2037 06		03/24/2022	MORGAN STANLEY		3,338,392	3,330,000	0	1.B FE
661853-NR-8	NORTH RIDGEVILLE GENERAL 4.000 2034 12		03/18/2022	KEYBANC CAPITAL MARK		335,415	300,000	0	1.B FE
661853-NT-4	NORTH RIDGEVILLE GENERAL 4.000 2041 12		03/18/2022	KEYBANC CAPITAL MARK		823,065	750,000	0	1.B FE
66702R-D8-2	NORTHSIDE ISD GO S2022A 2.625 2036 08		02/16/2022	MORGAN STANLEY		6,192,731	6,180,000	0	1.A FE
66702R-D9-0	NORTHSIDE ISD GO S2022A 2.625 2037 08		02/16/2022	MORGAN STANLEY		1,988,640	2,000,000	0	1.A FE
66702R-E2-4	NORTHSIDE ISD GO S2022A 2.750 2038 08		02/16/2022	MORGAN STANLEY		3,014,850	3,000,000	0	1.A FE
686256-FY-9	ORINDA USD GO MEASURE I 3.000 2037 08		03/18/2022	STIFEL NICOLAUS & CO INC		255,000	255,000	0	1.B FE
686256-FZ-6	ORINDA USD GO MEASURE I 3.000 2039 08		03/18/2022	STIFEL NICOLAUS & CO INC		532,067	540,000	0	1.B FE
686256-GA-0	ORINDA USD GO MEASURE I 3.125 2042 08		03/18/2022	STIFEL NICOLAUS & CO INC		671,307	685,000	0	1.B FE
686256-GD-4	ORINDA USD GO MEASURE I 3.000 2038 08		03/18/2022	STIFEL NICOLAUS & CO INC		491,189	495,000	0	1.B Z
686256-GE-2	ORINDA USD GO MEASURE I 3.125 2040 08		03/18/2022	STIFEL NICOLAUS & CO INC		582,151	585,000	0	1.B Z
686256-GF-9	ORINDA USD GO MEASURE I 3.125 2041 08		03/18/2022	STIFEL NICOLAUS & CO INC		627,247	635,000	0	1.B Z
697379-YK-5	PALO ALTO USD GENERAL OB 3.000 2036 08		03/23/2022	CITIGROUP GLOBAL MARKETS		13,228,670	13,275,000	0	1.A FE
697379-YL-3	PALO ALTO USD GENERAL OB 3.000 2037 08		03/23/2022	CITIGROUP GLOBAL MARKETS		14,244,958	14,350,000	0	1.A FE
742290-BV-0	PRINCETON BOARD OF EDU G 2.600 2032 01		03/10/2022	RBC CAPITAL MARKETS		678,757	670,000	0	1.A FE
742290-BW-8	PRINCETON BOARD OF EDU G 2.600 2033 01		03/10/2022	RBC CAPITAL MARKETS		688,384	685,000	0	1.A FE
742290-BX-6	PRINCETON BOARD OF EDU G 2.600 2034 01		03/10/2022	RBC CAPITAL MARKETS		697,865	700,000	0	1.A FE
742290-BY-4	PRINCETON BOARD OF EDU G 2.600 2035 01		03/10/2022	RBC CAPITAL MARKETS		705,762	715,000	0	1.A FE
742290-BZ-1	PRINCETON BOARD OF EDU G 2.600 2036 01		03/10/2022	RBC CAPITAL MARKETS		714,188	730,000	0	1.A FE
742290-CA-5	PRINCETON BOARD OF EDU G 2.600 2037 01		03/10/2022	RBC CAPITAL MARKETS		727,478	750,000	0	1.A FE
742290-CB-3	PRINCETON BOARD OF EDU G 2.600 2038 01		03/10/2022	RBC CAPITAL MARKETS		735,127	765,000	0	1.A FE
742290-CC-1	PRINCETON BOARD OF EDU G 2.600 2039 01		03/10/2022	RBC CAPITAL MARKETS		746,794	785,000	0	1.A FE
742290-CD-9	PRINCETON BOARD OF EDU G 2.600 2040 01		03/10/2022	RBC CAPITAL MARKETS		757,642	805,000	0	1.A FE
742290-CE-7	PRINCETON BOARD OF EDU G 2.750 2041 01		03/10/2022	RBC CAPITAL MARKETS		789,977	830,000	0	1.A FE
742290-CF-4	PRINCETON BOARD OF EDU G 2.750 2042 01		03/10/2022	RBC CAPITAL MARKETS		804,888	855,000	0	1.A FE
763631-3R-7	RICHLAND CO GENERAL OBLI 3.000 2036 03		03/29/2022	MORGAN STANLEY		2,157,938	2,180,000	0	1.A FE
763631-3S-5	RICHLAND CO GENERAL OBLI 3.125 2037 03		03/29/2022	MORGAN STANLEY		2,243,295	2,250,000	0	1.A FE
763631-3T-3	RICHLAND CO GENERAL OBLI 3.125 2038 03		03/29/2022	MORGAN STANLEY		2,301,254	2,320,000	0	1.A FE
763631-3U-0	RICHLAND CO GENERAL OBLI 3.125 2039 03		03/29/2022	MORGAN STANLEY		2,359,338	2,395,000	0	1.A FE
763631-3V-8	RICHLAND CO GENERAL OBLI 3.250 2040 03		03/29/2022	MORGAN STANLEY		2,463,282	2,470,000	0	1.A FE
763631-3W-6	RICHLAND CO GENERAL OBLI 3.250 2041 03		03/29/2022	MORGAN STANLEY		2,535,669	2,550,000	0	1.A FE
763631-3X-4	RICHLAND CO GENERAL OBLI 3.250 2042 03		03/29/2022	MORGAN STANLEY		2,608,228	2,635,000	0	1.A FE
802385-RY-2	SANTA MONICA CCD GO TAXA 2.146 2034 08		03/22/2022	WELLS FARGO SECURITIES		883,680	1,000,000	3,159	1.C FE
839550-5X-4	SOUTH PORTLAND GENERAL O 3.000 2036 10		03/17/2022	RAYMOND JAMES & ASSOC		1,008,980	1,000,000	0	1.A FE
839550-5Y-2	SOUTH PORTLAND GENERAL O 3.000 2037 10		03/17/2022	RAYMOND JAMES & ASSOC		703,129	700,000	0	1.A FE
839550-6A-3	SOUTH PORTLAND GENERAL O 3.000 2039 10		03/17/2022	RAYMOND JAMES & ASSOC		1,978,480	2,000,000	0	1.A FE
839550-6B-1	SOUTH PORTLAND GENERAL O 3.000 2040 10		03/17/2022	RAYMOND JAMES & ASSOC		1,263,451	1,285,000	0	1.A FE
839550-6C-9	SOUTH PORTLAND GENERAL O 3.125 2041 10		03/17/2022	RAYMOND JAMES & ASSOC		2,018,822	2,035,000	0	1.A FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
839550-6D-7	SOUTH PORTLAND GENERAL O 3.125 2042 10		03/17/2022	RAYMOND JAMES & ASSOC		1,290,371	1,305,000	0	1.A FE
906353-AH-0	UNION CNTY NJ POLL FING .030 2024 10		01/31/2022	CITIGROUP GLOBAL MARKETS		3,600,000	3,600,000	72	1.D FE
915506-MY-2	UPPER ARLINGTON CITY SD ---- 2026 12		02/04/2022	STIFEL NICOLAUS & CO INC		308,944	340,000	0	1.A FE
915506-MZ-9	UPPER ARLINGTON CITY SD ---- 2027 12		02/04/2022	STIFEL NICOLAUS & CO INC		373,545	425,000	0	1.A FE
915506-NA-3	UPPER ARLINGTON CITY SD ---- 2028 12		02/04/2022	STIFEL NICOLAUS & CO INC		1,060,813	1,250,000	0	1.A FE
915506-NB-1	UPPER ARLINGTON CITY SD ---- 2029 12		02/04/2022	STIFEL NICOLAUS & CO INC		1,027,425	1,250,000	0	1.A FE
915506-NC-9	UPPER ARLINGTON CITY SD ---- 2030 12		02/04/2022	STIFEL NICOLAUS & CO INC		384,435	485,000	0	1.A FE
915506-ND-7	UPPER ARLINGTON CITY SD ---- 2031 12		02/04/2022	STIFEL NICOLAUS & CO INC		370,773	485,000	0	1.A FE
915506-NE-5	UPPER ARLINGTON CITY SD 2.325 2032 12		02/04/2022	STIFEL NICOLAUS & CO INC		150,000	150,000	0	1.A FE
915506-NF-2	UPPER ARLINGTON CITY SD 2.425 2033 12		02/04/2022	STIFEL NICOLAUS & CO INC		900,000	900,000	0	1.A FE
915506-NG-0	UPPER ARLINGTON CITY SD 2.525 2034 12		02/04/2022	STIFEL NICOLAUS & CO INC		1,250,000	1,250,000	0	1.A FE
915506-NH-8	UPPER ARLINGTON CITY SD 2.655 2035 12		02/04/2022	STIFEL NICOLAUS & CO INC		155,000	155,000	0	1.A FE
915506-NJ-4	UPPER ARLINGTON CITY SD 2.755 2036 12		02/04/2022	STIFEL NICOLAUS & CO INC		150,000	150,000	0	1.A FE
915506-NK-1	UPPER ARLINGTON CITY SD 2.855 2037 12		02/04/2022	STIFEL NICOLAUS & CO INC		135,000	135,000	0	1.A FE
915506-NL-9	UPPER ARLINGTON CITY SD 3.097 2042 12		02/04/2022	STIFEL NICOLAUS & CO INC		595,000	595,000	0	1.A FE
915506-NM-7	UPPER ARLINGTON CITY SD 3.177 2044 12		02/04/2022	STIFEL NICOLAUS & CO INC		4,220,000	4,220,000	0	1.A FE
942833-ZV-9	WAUKEE CMNTY SCH DIST GO 3.125 2037 06		03/29/2022	J P MORGAN CHASE SECURITIES INC		3,726,348	3,760,000	0	1.C FE
942833-ZW-7	WAUKEE CMNTY SCH DIST GO 3.250 2038 06		03/29/2022	J P MORGAN CHASE SECURITIES INC		3,860,091	3,865,000	0	1.C FE
942833-ZX-5	WAUKEE CMNTY SCH DIST GO 3.250 2039 06		03/29/2022	J P MORGAN CHASE SECURITIES INC		3,943,782	3,980,000	0	1.C FE
942833-ZY-3	WAUKEE CMNTY SCH DIST GO 3.250 2040 06		03/29/2022	J P MORGAN CHASE SECURITIES INC		4,039,677	4,095,000	0	1.C FE
942833-ZZ-0	WAUKEE CMNTY SCH DIST GO 3.375 2041 06		03/29/2022	J P MORGAN CHASE SECURITIES INC		4,211,923	4,215,000	0	1.C FE
949493-C7-3	WELLESLEY GENERAL OBLIGA 2.375 2038 12		02/03/2022	RBC CAPITAL MARKETS		3,059,378	3,070,000	0	1.A FE
949493-C8-1	WELLESLEY GENERAL OBLIGA 2.375 2039 12		02/03/2022	RBC CAPITAL MARKETS		3,036,905	3,070,000	0	1.A FE
949493-C9-9	WELLESLEY GENERAL OBLIGA 2.500 2040 12		02/03/2022	RBC CAPITAL MARKETS		3,070,000	3,070,000	0	1.A FE
949493-D2-3	WELLESLEY GENERAL OBLIGA 2.500 2041 12		02/03/2022	RBC CAPITAL MARKETS		3,050,935	3,070,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						389,005,314	377,825,000	18,255	XXX
Bonds - U.S. Special Revenues									
13053R-AM-1	CALIFORNIA POLL CONTROL .040 2042 03		01/31/2022	GOLDMAN SACHS & CO		8,200,000	8,200,000	115	1.F FE
235035-BJ-0	DALLAS-FORT WORTH INTL A .420 2032 05		03/29/2022	VARIOUS		8,100,000	8,100,000	839	1.G FE
238753-AA-5	DAVIESS CO SOL WST DISP .630 2023 12		03/23/2022	U S BANCORP		16,600,000	16,600,000	3,197	1.F FE
245903-AB-5	DELAWARE CO INDL DEV AUT .390 2045 09		03/21/2022	VARIOUS		8,360,000	8,360,000	519	1.G FE
270777-AC-9	E BATON ROUGE INDL DEV A .360 2035 08		03/23/2022	VARIOUS		60,900,000	60,900,000	5,975	1.D FE
270777-AD-7	E BATON ROUGE INDL DEV A .360 2040 12		03/21/2022	BAS-MERRILL LYNCH		20,600,000	20,600,000	1,682	1.D FE
270777-AE-5	E BATON ROUGE INDL DEV A .050 2051 12		01/28/2022	BAS-MERRILL LYNCH		4,800,000	4,800,000	54	1.D FE
296163-BB-3	ESCAMBIA CO SOL WST DISP .390 2039 04		03/28/2022	VARIOUS		23,600,000	23,600,000	1,918	1.E FE
296163-BG-2	ESCAMBIA CO SOL WST DISP .140 2039 04		02/01/2022	VARIOUS		17,800,000	17,800,000	499	1.F FE
374791-AC-5	GIBSON CO PCR TOYOTA MOT .550 2029 01		03/21/2022	VARIOUS		6,000,000	6,000,000	386	1.E FE
402207-AD-6	GULF COAST INDL DEV AUTH .290 2041 11		03/16/2022	J P MORGAN CHASE SECURITIES INC		75,000,000	75,000,000	2,219	1.D FE
40222P-AF-9	GULF COAST WASTE DISP AU .110 2030 06		02/01/2022	VARIOUS		6,050,000	6,050,000	48	1.D FE
414191-AC-0	HARRIS CO INDL DEV AUTH .350 2032 04		03/28/2022	VARIOUS		70,500,000	70,500,000	3,855	1.D FE
438689-NX-5	HONOLULU WATER SUPPLY WT 4.000 2039 07		03/09/2022	BAS-MERRILL LYNCH		568,530	500,000	0	1.B FE
438689-NY-3	HONOLULU WATER SUPPLY WT 4.000 2040 07		03/09/2022	BAS-MERRILL LYNCH		567,555	500,000	0	1.B FE
438689-NZ-0	HONOLULU WATER SUPPLY WT 4.000 2041 07		03/09/2022	BAS-MERRILL LYNCH		566,590	500,000	0	1.B FE
438689-PA-3	HONOLULU WATER SUPPLY WT 4.000 2042 07		03/09/2022	BAS-MERRILL LYNCH		565,620	500,000	0	1.B FE
438689-PB-1	HONOLULU WATER SUPPLY WT 4.000 2043 07		03/09/2022	BAS-MERRILL LYNCH		846,983	750,000	0	1.B FE
438689-PC-9	HONOLULU WATER SUPPLY WT 4.000 2044 07		03/09/2022	BAS-MERRILL LYNCH		845,535	750,000	0	1.B FE
511528-AY-7	LAKEHAVEN WTR & SWR DIST 4.000 2046 10		03/25/2022	RBC CAPITAL MARKETS		2,923,244	2,725,000	54,500	1.A FE
546398-KB-3	LOUISIANA PUB FAC (AIR P .300 2039 12		02/07/2022	GOLDMAN SACHS & CO		23,000,000	23,000,000	466	1.F FE
546398-SQ-2	LOUISIANA PUB FAC (AIR P .050 2042 05		01/28/2022	J P MORGAN CHASE SECURITIES INC		6,800,000	6,800,000	69	1.F FE
546398-ZP-6	LOUISIANA PUB FAC (AIR P .320 2043 12		03/21/2022	VARIOUS		47,525,000	47,525,000	2,797	1.F FE
546398-C4-8	LOUISIANA PUB FAC (AIR P .300 2049 08		02/04/2022	GOLDMAN SACHS & CO		70,475,000	70,475,000	618	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON R .400 2029 01		03/23/2022	VARIOUS		31,400,000	31,400,000	2,027	1.G FE
546598-AB-9	LOUISVILLE & JEFFERSON R .370 2029 01		03/25/2022	VARIOUS		14,500,000	14,500,000	1,704	1.G FE
546598-AC-7	LOUISVILLE & JEFFERSON R .420 2029 01		03/21/2022	VARIOUS		72,900,000	72,900,000	5,718	1.G FE
54834R-AC-3	LOWER NECHES VALLEY (EXX .400 2029 11		03/25/2022	VARIOUS		22,150,000	22,150,000	2,159	1.D FE
560551-RT-2	MAINE TURNPIKE AUTH REF 4.000 2039 07		03/15/2022	HILLTOP SECURITIES		2,326,842	2,100,000	0	1.D FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57584Y-2K-4	MASSACHUSETTS DEV FIN AG 2.500 2040 07		02/24/2022	MORGAN STANLEY		3,859,512	3,985,000	0	1.B FE
57584Y-2L-2	MASSACHUSETTS DEV FIN AG 2.500 2041 07		02/24/2022	MORGAN STANLEY		3,939,043	4,085,000	0	1.B FE
583022-AB-4	MEADE CO IBR NUCOR STEEL .500 2060 07		03/23/2022	VARIOUS		23,500,000	23,500,000	549	2.A FE
583022-AC-2	MEADE CO IBR NUCOR STEEL .500 2060 07		03/02/2022	BAS-MERRILL LYNCH		18,000,000	18,000,000	84	2.A FE
583022-AD-0	MEADE CO IBR NUCOR STEEL .500 2061 08		03/02/2022	BAS-MERRILL LYNCH		30,000,000	30,000,000	140	2.A FE
60528A-AS-3	MISSISSIPPI BUS FIN COM .360 2030 12		03/28/2022	VARIOUS		105,440,000	105,440,000	4,763	1.D FE
60528A-AW-4	MISSISSIPPI BUS FIN COM .370 2030 12		03/21/2022	VARIOUS		14,800,000	14,800,000	810	1.D FE
60528A-BS-2	MISSISSIPPI BUS FIN COM .530 2030 12		02/03/2022	WELLS FARGO SECURITIES		11,350,000	11,350,000	53	1.D FE
60528A-AT-1	MISSISSIPPI BUS FIN COM .370 2030 12		03/28/2022	WELLS FARGO SECURITIES		1,410,000	1,410,000	218	1.D FE
60528A-BX-1	MISSISSIPPI BUS FIN COM .370 2035 11		03/21/2022	WELLS FARGO SECURITIES		8,540,000	8,540,000	686	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN COM .370 2035 11		03/21/2022	VARIOUS		20,540,000	20,540,000	1,300	1.D FE
60528A-CA-0	MISSISSIPPI BUS FIN COM .360 2035 11		03/21/2022	VARIOUS		15,550,000	15,550,000	865	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN COM .050 2035 11		02/14/2022	WELLS FARGO SECURITIES		14,315,000	14,315,000	251	1.D FE
60528A-CD-4	MISSISSIPPI BUS FIN COM .240 2035 11		03/16/2022	WELLS FARGO SECURITIES		2,010,000	2,010,000	82	1.D FE
60528A-CK-8	MISSISSIPPI BUS FIN COM .370 2035 11		03/23/2022	WELLS FARGO SECURITIES		5,000,000	5,000,000	495	1.D FE
610532-BZ-5	MONROE CO DEV AUTH GULF .430 2049 10		03/21/2022	VARIOUS		25,600,000	25,600,000	1,482	1.F FE
64711P-KC-3	NEW MEXICO FIN AUTH SR L 2.750 2036 06		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,995,280	2,000,000	0	1.B FE
64711P-KD-1	NEW MEXICO FIN AUTH SR L 2.750 2037 06		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,980,320	2,000,000	0	1.B FE
64711P-KE-9	NEW MEXICO FIN AUTH SR L 2.875 2038 06		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,996,080	2,000,000	0	1.B FE
64711P-KF-6	NEW MEXICO FIN AUTH SR L 2.875 2039 06		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,974,520	2,000,000	0	1.B FE
64711P-KG-4	NEW MEXICO FIN AUTH SR L 3.000 2040 06		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,997,160	2,000,000	0	1.B FE
64711P-KH-2	NEW MEXICO FIN AUTH SR L 3.000 2041 06		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,935,863	1,950,000	0	1.B FE
771902-HL-0	ROCHESTER HLTH CARE FAC 3.250 2041 11		03/25/2022	BAS-MERRILL LYNCH		64,107,696	65,225,000	0	1.C FE
79208E-BY-8	SAINT LUCIE SOL WST DISP .390 2024 05		03/25/2022	VARIOUS		19,300,000	19,300,000	1,828	1.E FE
870481-AB-4	SWEETWATER CNTY WY REV (.460 2025 11		03/16/2022	VARIOUS		2,900,000	2,900,000	179	1.G FE
870481-AB-4	SWEETWATER CNTY WY REV (.460 2025 11		03/16/2022	VARIOUS		15,500,000	15,500,000	304	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,042,011,372	1,042,585,000	105,447	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
03027X-BW-9	AMERICAN TOWER CORP 4.050 2032 03		03/29/2022	J P MORGAN CHASE SECURITIES INC		994,910	1,000,000	0	2.C FE
038336-AA-1	APTARGROUP INC 3.600 2032 03		03/31/2022	HSBC		2,922,420	3,000,000	8,100	2.C FE
039482-AB-0	ARCHER-DANIELS-MIDLAND 3.250 2030 03		03/16/2022	BAS-MERRILL LYNCH		4,404,444	4,375,000	67,539	1.F FE
039482-AD-6	ARCHER-DANIELS-MIDLAND 2.900 2032 03		03/29/2022	VARIOUS		5,095,917	5,080,000	5,919	1.F FE
090572-AQ-1	BIO-RAD LABORATORIES INC 3.700 2032 03		02/23/2022	GOLDMAN SACHS & CO		6,981,310	7,000,000	0	2.B FE
110122-DU-9	BRISTOL-MYERS SQUIBB 2.950 2032 03		03/29/2022	VARIOUS		8,865,550	9,000,000	11,882	1.F FE
11135F-BR-1	BROADCOM INC (144A) 4.000 2029 04		03/31/2022	HSBC		2,998,530	3,000,000	0	2.C FE
117043-AU-3	BRUNSWICK CORP 4.400 2032 09		03/22/2022	WELLS FARGO SECURITIES		2,995,560	3,000,000	0	2.B FE
808513-CA-1	CHARLES SCHWAB CORP 2.900 2032 03		03/01/2022	BAS-MERRILL LYNCH		2,993,280	3,000,000	0	1.F FE
161175-CJ-1	CHARTER COMM OPT 4.400 2033 04		03/10/2022	J P MORGAN CHASE SECURITIES INC		1,992,680	2,000,000	0	2.C FE
172967-NN-7	CITIGROUP INC 3.785 2033 03		03/10/2022	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	0	1.G FE
202795-JW-1	COMMONWEALTH EDISON 3.150 2032 03		03/09/2022	VARIOUS		6,999,440	7,000,000	0	1.F FE
26442C-BG-8	DUKE ENERGY CAROLINAS 2.850 2032 03		03/01/2022	WELLS FARGO SECURITIES		1,998,780	2,000,000	0	1.F FE
303250-AF-1	FAIR ISAAC (144A) 4.000 2028 06		02/16/2022	MORGAN STANLEY		1,965,000	2,000,000	14,000	3.B FE
34964C-AF-3	FORTUNE BRANDS HOME & SE 4.000 2032 03		03/22/2022	BAS-MERRILL LYNCH		2,997,060	3,000,000	0	2.B FE
361448-BJ-1	GATX CORP 3.500 2032 06		03/02/2022	BAS-MERRILL LYNCH		1,995,000	2,000,000	0	2.B FE
38141G-ZR-8	GOLDMAN SACHS GROUP 3.615 2028 03		03/10/2022	GOLDMAN SACHS & CO		15,000,000	15,000,000	0	1.F FE
36264F-AC-5	GSK CONSUMER HEALTHCARE 3.375 2029 03	C	03/28/2022	VARIOUS		6,890,290	7,000,000	2,813	2.A FE
36264F-AD-3	GSK CONSUMER HEALTHCARE 3.625 2032 03	C	03/21/2022	BAS-MERRILL LYNCH		9,985,000	10,000,000	0	2.A FE
404119-CE-7	HCA INC (144A) 3.375 2029 03		03/02/2022	J P MORGAN CHASE SECURITIES INC		4,972,750	5,000,000	0	2.C FE
437076-CP-5	HOME DEPOT INC 3.250 2032 04		03/25/2022	GOLDMAN SACHS & CO		2,962,950	3,000,000	271	1.F FE
49446R-AZ-2	KIMCO REALTY CORP 3.200 2032 04		02/15/2022	CITIGROUP GLOBAL MARKETS		2,975,070	3,000,000	0	2.A FE
548661-EH-6	LOWES COMPANIES 3.750 2032 04		03/22/2022	CITIGROUP GLOBAL MARKETS		2,999,490	3,000,000	0	2.A FE
55903V-AG-8	MAGALLANES INC (144A) 3.755 2027 03		03/09/2022	GOLDMAN SACHS & CO		15,000,000	15,000,000	0	2.C FE
58013M-FM-1	MCDONALDS CORP 2.125 2030 03		03/02/2022	JEFFERIES & CO INC		4,745,300	5,000,000	885	2.A FE
609207-BB-0	MONDELEZ INTERNATIONAL 3.000 2032 03		03/03/2022	DEUTSCHE BANC		4,963,250	5,000,000	0	2.B FE
655844-CM-8	NORFOLK SOUTHERN CORP 3.000 2032 03		03/29/2022	U S BANCORP		2,715,347	2,798,000	8,394	2.A FE
670346-AV-7	NUCOR CORP 3.125 2032 04		03/08/2022	WELLS FARGO SECURITIES		2,483,525	2,500,000	0	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
716768-AA-0	PETROS PACESETTER OREGON FUND I S2016-1		12/31/2021	PRIOR PERIOD ADJUSTMENT		37,750	37,750	0	1.C FE
744560-CJ-3	PUBLIC SERVICE ELECTRIC 3.100 2032 03		03/10/2022	VARIOUS		4,989,580	5,000,000	517	1.F FE
75513E-CN-9	RAYTHEON TECHNOLOGIES CO 2.375 2032 03		02/22/2022	BNP PARIBAS		1,876,180	2,000,000	12,931	2.A FE
78409V-AU-8	S&P GLOBAL INC (144A) 4.125 2023 08		03/02/2022	EXCHANGED		3,077,520	3,000,000	10,656	1.G FE
78409V-AV-6	S&P GLOBAL INC (144A) 3.625 2024 05		03/02/2022	EXCHANGED		1,028,920	1,000,000	12,184	1.G FE
78409V-AW-4	S&P GLOBAL INC (144A) 4.750 2025 02		03/02/2022	EXCHANGED		1,060,680	1,000,000	2,243	1.G FE
78409V-AX-2	S&P GLOBAL INC (144A) 4.000 2026 03		03/02/2022	EXCHANGED		1,053,480	1,000,000	111	1.G FE
78409V-BB-9	S&P GLOBAL INC (144A) 2.700 2029 03		03/07/2022	GOLDMAN SACHS & CO		9,876,800	10,000,000	0	1.G FE
78409V-BC-7	S&P GLOBAL INC (144A) 2.900 2032 03		03/04/2022	GOLDMAN SACHS & CO		4,937,800	5,000,000	0	1.G FE
855244-BC-2	STARBUCKS CORP 3.000 2032 02		02/14/2022	BNP PARIBAS		2,973,630	3,000,000	500	2.A FE
857477-BT-9	STATE STREET CORP 2.623 2033 02		02/08/2022	VARIOUS		7,943,720	8,000,000	656	1.E FE
907818-FX-1	UNION PACIFIC CO 2.800 2032 02		02/09/2022	J P MORGAN CHASE SECURITIES INC		4,979,650	5,000,000	0	1.G FE
914713-P2-2	UNIV OF NC CHAPEL HILL R 3.327 2036 12		02/23/2022	JEFFERIES & CO INC		10,798,387	10,240,000	79,493	1.A FE
914713-K6-8	UNIV OF NC CHAPEL HILL R 3.847 2034 12		02/23/2022	JEFFERIES & CO INC		11,097,400	10,000,000	89,763	1.A FE
914805-FB-7	UNIV OF PITTSBURGH HGR E 3.327 2029 09		02/22/2022	RBC CAPITAL MARKETS		8,029,248	7,600,000	111,676	1.B FE
914744-AB-3	UNIVERSITY OF NOTRE DAME 4.900 2041 03		03/08/2022	MORGAN STANLEY		11,042,458	9,115,000	11,166	1.A FE
95000U-2U-6	WELLS FARGO 3.350 2033 03		02/23/2022	WELLS FARGO SECURITIES		5,000,000	5,000,000	0	1.E FE
950400-AR-5	WELLTOWER INC 3.850 2032 06		03/30/2022	VARIOUS		5,025,505	5,000,000	374	2.A FE
98138H-AH-4	WORKDAY INC 3.700 2029 04		03/30/2022	MORGAN STANLEY		4,999,700	5,000,000	0	2.B FE
06417X-AE-1	BANK OF NOVA SCOTIA 2.450 2032 02	A	02/22/2022	J P MORGAN CHASE SECURITIES INC		7,533,600	8,000,000	23,956	1.F FE
13607H-R5-3	CANADIAN IMPERIAL BANK 3.600 2032 04	A	03/30/2022	CIBC WORLD MARKETS		14,946,300	15,000,000	0	1.F FE
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.450 2031 12	A	03/02/2022	CITIGROUP GLOBAL MARKETS		10,583,100	11,000,000	68,872	2.B FE
56501R-AN-6	MANULIFE FINANCIAL CORP 3.703 2032 03	A	03/14/2022	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0	1.G FE
775109-CB-5	ROGERS COMMUNICATIONS (1 3.200 2027 03	A	03/07/2022	J P MORGAN CHASE SECURITIES INC		4,999,550	5,000,000	0	2.A FE
775109-CC-3	ROGERS COMMUNICATIONS (1 3.800 2032 03	A	03/08/2022	VARIOUS		6,952,680	7,000,000	0	2.A FE
87971M-BW-2	TELUS CORP 3.400 2032 05	A	03/15/2022	TD SECURITIES		2,925,210	3,000,000	4,817	2.A FE
89114T-ZV-7	TORONTO DOMINION BANK 3.200 2032 03	A	03/08/2022	VARIOUS		6,971,380	7,000,000	0	1.E FE
034863-BB-5	ANGLO AMERICAN CAPITAL (3.875 2029 03	D	03/14/2022	MORGAN STANLEY		2,980,560	3,000,000	0	2.B FE
000000-00-0	SVF II FINCO (CAYMAN) LP 5.000 2025 12	D	03/16/2022	APOLLO		50,000,000	50,000,000	0	1.F Z
902133-AY-3	TYCO ELECTRONICS 2.500 2032 02	D	02/01/2022	BNP PARIBAS		6,862,310	7,000,000	0	1.G FE
36264P-AH-2	GSMBS 2021-PJ4 A8 (144A) 2.500 2051 09		03/03/2022	AMHERST PIERPONT SEC		3,823,323	3,897,621	1,624	1.A Z
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A) 2.500 2052 01		03/09/2022	VARIOUS		7,661,372	8,064,198	4,639	1.A
362924-BK-7	GSMBS 2022-PJ3 A24 (144A 3.000 2052 08		03/18/2022	GOLDMAN SACHS & CO		7,855,000	8,000,000	20,000	1.A FE
362924-AJ-1	GSMBS 2022-PJ3 A6 (144A) 3.000 2052 08		03/18/2022	GOLDMAN SACHS & CO		24,070,313	25,000,000	62,500	1.A FE
46654W-AC-5	JPMMT 2022-1 A2 (144A) 3.000 2052 07		03/02/2022	STIFEL NICOLAUS & CO INC		9,687,798	9,830,650	2,458	1.A Z
81748C-AA-8	SEMT 2021-9 A1 CMO 2.500 2052 01		03/03/2022	CITIGROUP GLOBAL MARKETS		5,879,264	6,154,283	2,564	1.A FE
07336A-AD-9	BBCMS 2022-C14 A4 2.692 2055 02		02/02/2022	BARCLAYS CAPITAL INC		10,099,350	10,000,000	16,451	1.A FE
78449R-AA-3	SLG 2021-OVA A (144A) 2.585 2041 07		03/09/2022	BARCLAYS CAPITAL INC		4,775,586	5,000,000	3,591	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						445,327,957	445,692,503	663,545	XXX
2509999997. Total - Bonds - Part 3						1,909,092,444	1,897,680,880	792,428	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,909,092,444	1,897,680,880	792,428	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
98983V-10-6	ZUORA INC CLASS A		03/29/2022	DIST FROM PARTNERSHIP	24,000.000	365,760		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						365,760	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						365,760	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						365,760	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						365,760	XXX	0	XXX
6009999999 - Totals						1,909,458,204	XXX	792,428	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
12802R-AA-3	CAL DIVE INT 4.930		02/01/2022	REDEEMED		58,109	58,109	58,109	58,276	0	(167)	0	(167)	0	58,109	0	0	0	1,432	02/01/2027	1.B
88410X-AA-4	THIRAX 1 LCC .968		01/14/2022	REDEEMED		97,925	97,925	97,925	97,925	0	0	0	0	0	97,925	0	0	0	237	01/14/2033	1.A Z
912828-J7-6	U S TREASURY NOTES 1.750		03/31/2022	MATURED		8,000,000	8,000,000	7,883,933	7,993,868	0	6,132	0	6,132	0	8,000,000	0	0	0	70,000	03/31/2022	1.A
912828-V7-2	U S TREASURY NOTES 1.875		01/31/2022	MATURED		20,000,000	20,000,000	20,088,348	20,003,332	0	(3,332)	0	(3,332)	0	20,000,000	0	0	0	187,500	01/31/2022	1.A
912828-W5-5	U S TREASURY NOTES 1.875		02/28/2022	MATURED		20,000,000	20,000,000	20,096,942	20,007,008	0	(7,008)	0	(7,008)	0	20,000,000	0	0	0	187,500	02/28/2022	1.A
912828-W8-9	U S TREASURY NOTES 1.875		03/31/2022	MATURED		17,000,000	17,000,000	16,647,223	16,974,825	0	25,175	0	25,175	0	17,000,000	0	0	0	159,375	03/31/2022	1.A
912828-ZA-1	U S TREASURY NOTES 1.125		02/28/2022	MATURED		20,000,000	20,000,000	20,283,661	20,032,312	0	(32,312)	0	(32,312)	0	20,000,000	0	0	0	112,500	02/28/2022	1.A
912828-5V-8	U S TREASURY NOTES 2.500		01/15/2022	MATURED		30,000,000	30,000,000	30,921,194	30,028,986	0	(28,986)	0	(28,986)	0	30,000,000	0	0	0	375,000	01/15/2022	1.A
228027-AA-6	VESSEL MANAGEMENT SERV 3.432		02/15/2022	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036	1.A
228027-AB-4	VESSEL MANAGEMENT SERV 3.477		01/16/2022	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	695	01/16/2037	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		03/20/2022	VARIOUS		174,382	174,382	172,802	172,807	0	1,575	0	1,575	0	174,382	0	0	0	623	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		03/20/2022	VARIOUS		272,895	272,895	270,592	270,832	0	2,063	0	2,063	0	272,895	0	0	0	636	09/20/2047	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		03/20/2022	VARIOUS		48,477	48,477	49,166	48,972	0	(495)	0	(495)	0	48,477	0	0	0	239	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		03/20/2022	VARIOUS		913	913	885	898	0	16	0	16	0	913	0	0	0	9	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		03/20/2022	VARIOUS		48,456	48,456	48,153	48,198	0	258	0	258	0	48,456	0	0	0	385	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		03/20/2022	VARIOUS		114,653	114,653	113,936	114,045	0	608	0	608	0	114,653	0	0	0	840	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		03/20/2022	VARIOUS		19,987	19,987	18,928	19,241	0	746	0	746	0	19,987	0	0	0	211	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		03/20/2022	VARIOUS		118,495	118,495	112,933	114,349	0	4,147	0	4,147	0	118,495	0	0	0	750	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		03/20/2022	VARIOUS		19,096	19,096	18,225	18,515	0	581	0	581	0	19,096	0	0	0	142	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		03/20/2022	VARIOUS		36,560	36,560	36,452	36,455	0	105	0	105	0	36,560	0	0	0	283	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		03/20/2022	VARIOUS		257,436	257,436	247,581	250,806	0	6,630	0	6,630	0	257,436	0	0	0	2,393	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		03/20/2022	VARIOUS		82,352	82,352	80,615	80,979	0	1,373	0	1,373	0	82,352	0	0	0	687	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		03/20/2022	VARIOUS		34,705	34,705	33,279	33,377	0	1,329	0	1,329	0	34,705	0	0	0	298	03/20/2036	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		03/20/2022	VARIOUS		701,534	701,534	707,672	707,378	0	(5,845)	0	(5,845)	0	701,534	0	0	0	3,802	02/20/2048	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		03/15/2022	VARIOUS		97,485	97,485	101,613	102,126	0	(4,641)	0	(4,641)	0	97,485	0	0	0	568	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		03/15/2022	VARIOUS		3,420	3,420	3,321	3,314	0	106	0	106	0	3,420	0	0	0	33	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		03/15/2022	VARIOUS		773	773	790	787	0	(13)	0	(13)	0	773	0	0	0	6	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		03/15/2022	VARIOUS		1,977	1,977	2,020	2,006	0	(29)	0	(29)	0	1,977	0	0	0	17	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		03/15/2022	VARIOUS		16,455	16,455	15,683	15,937	0	517	0	517	0	16,455	0	0	0	82	10/15/2033	1.A
36290R-YQ-0	GNMA PASS TH #615519 4.500		03/15/2022	VARIOUS		15,290	15,290	14,406	14,738	0	551	0	551	0	15,290	0	0	0	90	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		03/15/2022	VARIOUS		2,244	2,244	2,114	2,164	0	80	0	80	0	2,244	0	0	0	17	10/15/2033	1.A
3620AQ-PR-8	GNMA PASS TH #736732 4.500		03/15/2022	VARIOUS		1,434	1,434	1,441	1,441	0	(6)	0	(6)	0	1,434	0	0	0	11	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		03/15/2022	VARIOUS		13,753	13,753	13,816	13,812	0	(59)	0	(59)	0	13,753	0	0	0	85	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JY CMO 3.000		03/20/2022	VARIOUS		453,117	453,117	454,674	453,531	0	(415)	0	(415)	0	453,117	0	0	0	2,219	02/20/2041	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000		03/20/2022	VARIOUS		2,171	2,171	2,170	2,170	0	1	0	1	0	2,171	0	0	0	7	05/20/2062	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		03/20/2022	VARIOUS		62	62	62	62	0	0	0	0	0	62	0	0	0	0	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		03/20/2022	VARIOUS		2,783	2,783	2,777	2,779	0	5	0	5	0	2,783	0	0	0	10	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		03/20/2022	VARIOUS		375,675	375,675	376,761	375,553	0	122	0	122	0	375,675	0	0	0	1,506	07/20/2062	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550		03/20/2022	VARIOUS		732,662	732,662	730,126	731,099	0	1,563	0	1,563	0	732,662	0	0	0	2,345	08/20/2065	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500		03/20/2022	VARIOUS		409,351	409,351	406,537	408,036	0	1,315	0	1,315	0	409,351	0	0	0	1,791	09/20/2065	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000		03/20/2022	VARIOUS		1,533,243	1,533,243	1,481,975	1,507,348	0	25,894	0	25,894	0	1,533,243	0	0	0	3,889	04/20/2066	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000		03/20/2022	VARIOUS		1,260,499	1,260,499	1,203,776	1,230,025	0	30,474	0	30,474	0	1,260,499	0	0	0	3,183	06/20/2066	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO .506		03/20/2022	VARIOUS		70,992	70,992	70,975	70,451	0	541	0	541	0	70,992	0	0	0	58	08/20/2066	1.A
38376R-YG-5	GNR 2016-H20 FN CMO .856		03/20/2022	VARIOUS		774,134	774,134	772,682	749,966	0	24,168	0	24,168	0	774,134	0	0	0	1,147	09/20/2066	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500		03/20/2022	VARIOUS		879,546	879,546	860,578	869,511	0	10,035	0	10,035	0	879,546	0	0	0	3,808	09/20/2066	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500		03/20/2022	VARIOUS		850,521	850,521	843,611	846,233	0	4,288	0	4,288	0	850,521	0	0	0	3,826	04/20/2067	1.A
38380U-WQ-2	GNR 2018-11 PA CMO 3.000		03/20/2022	VARIOUS		633,073	633,073	630,118	631,047	0	2,026	0	2,026	0	633,073	0	0	0	3,104	12/20/2047	1.A
38381A-E2-8	GNR 2018-151 P CMO 3.500		03/20/2022	VARIOUS		476,789	476,789	475,448	475,654	0	1,135	0	1,135	0	476,789	0	0	0	2,628	01/20/2047	1.A
36225C-B7-0	G2 (ARM) #80061 1.875		03/20/2022	VARIOUS		294	294	296	291	0	3	0	3	0	294	0	0	0	1	04/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 1.875		03/20/2022	VARIOUS		320	320	324	318	0	3	0	3	0	320	0	0	0	1	05/20/2027	1.A
36225C-C9-5	G2 (ARM) #80095 1.625		03/20/2022	VARIOUS		375	375	380	374	0	1	0	1	0	375	0	0	0	1	07/20/2027	1.A
36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		03/15/2022	VARIOUS		188,644	188,644	198,901	194,759	0	(6,116)	0	(6,116)	0	188,644	0	0	0	1,042	05/15/2030	1.A
38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		03/16/2022	VARIOUS		351,182	351,182	351,264	350,948	0	234	0	234	0	351,182	0	0	0	781	07/16/2048	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		03/16/2022	VARIOUS		1,109,831	1,109,831	1,098,125	1,103,436	0	6,394	0	6,394	0	1,109,831	0	0	0	4,272	02/16/2049	1.A
38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		03/16/2022	VARIOUS		67,785	67,785	67,976	67,783	0	3	0	3	0	67,785	0	0	0	172	07/16/2052	1.A
38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		03/16/2022	VARIOUS		347,306	347,306	347,849	347,343	0	(36)	0	(36)	0	347,306	0	0	0	697	03/16/2045	1.A
38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		03/16/2022	VARIOUS		492,671	492,671	480,950	484,738	0	7,933	0	7,933	0	492,671	0	0	0	1,160	03/16/2057	1.A
38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		03/16/2022	VARIOUS		934,965	934,965	932,482	932,990	0	1,975	0	1,975	0	934,965	0	0	0	4,450	08/16/2057	1.A
38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		03/16/2022	VARIOUS		1,372,626	1,372,626	1,369,315	1,370,061	0	2,565	0	2,565	0	1,372,626	0	0	0	5,944	07/16/2057	1.A
38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		03/16/2022	VARIOUS		378,682	378,682	371,833	373,716	0	4,966	0	4,966	0	378,682	0	0	0	1,330	09/16/2054	1.A
38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		03/16/2022	VARIOUS		340,619	340,619	334,006	336,919	0	3,700	0	3,700	0	340,619	0	0	0	915	02/16/2059	1.A
38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		03/16/2022	VARIOUS		645,434	645,434	627,466	634,584	0	10,850	0	10,850	0	645,434	0	0	0	2,929	03/16/2058	1.A
38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		03/16/2022	VARIOUS		655,649	655,649	644,764	648,090	0	7,559	0	7,559	0	655,649	0	0	0	3,653	03/16/2051	1.A
38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		03/16/2022	VARIOUS		27,286	27,286	26,674	26,939	0	347	0	347	0	27,286	0	0	0	112	08/16/2058	1.A
38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		03/16/2022	VARIOUS		548,349	548,349	531,813	539,274	0	9,075	0	9,075	0	548,349	0	0	0	2,344	05/16/2058	1.A
38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		03/16/2022	VARIOUS		851,847	851,847	843,594	849,314	0	2,533	0	2,533	0	851,847	0	0	0	5,233	03/16/2059	1.A
38380M-M6-5	GNR 2019-19 A (PROJECT 3.250		03/16/2022	VARIOUS		530,292	530,292	526,667	529,172	0	1,120	0	1,120	0	530,292	0	0	0	3,332	04/16/2050	1.A
38380M-5R-8	GNR 2019-50 AH (PROJEC 2.800		03/16/2022	VARIOUS		703,275	703,275	698,220	701,522	0	1,753	0	1,753	0	703,275	0	0	0	1,938	06/16/2059	1.A
83162C-UG-6	SBAP 2011-20I 1 2.850		03/01/2022	PAID ON PRINCIPAL		280,562	280,562	281,000	280,660	0	(99)	0	(99)	0	280,562	0	0	0	3,998	09/01/2031	1.A
83162C-XD-0	SBAP 2015-20G 1 2.880		01/01/2022	PAID ON PRINCIPAL		299,022	299,022	298,625	298,004	0	1,017	0	1,017	0	299,022	0	0	0	4,619	07/01/2035	1.A
83162C-XZ-1	SBAP 2016-10E 1 1.800		03/01/2022	PAID ON PRINCIPAL		442,035	442,035	442,035	441,819	0	216	0	216	0	442,035	0	0	0	3,978	09/01/2026	1.A
83162C-YL-1	SBAP 2017-10B 1 2.630		03/01/2022	PAID ON PRINCIPAL		147,058	147,058	147,058	146,871	0	187	0	187	0	147,058	0	0	0	1,987	03/01/2027	1.A
83162C-YV-9	SBAP 2017-10E 1 1.980		03/01/2022	PAID ON PRINCIPAL		111,965	111,965	111,965	111,918	0	46	0	46	0	111,965	0	0	0	1,108	09/01/2027	1.A
83162C-YG-2	SBAP 2017-20A 1 2.800		01/01/2022	PAID ON PRINCIPAL		440,296	440,296	440,296	439,650	0	646	0	646	0	440,296	0	0	0	6,817	01/01/2037	1.A
83162C-YM-9	SBAP 2017-20C 1 3.040		03/01/2022	PAID ON PRINCIPAL		1,060,319	1,060,319	1,060,319	1,055,500	0	4,819	0	4,819	0	1,060,319	0	0	0	18,530	03/01/2037	1.A
83162C-YT-4	SBAP 2017-20G 1 2.980		01/01/2022	PAID ON PRINCIPAL		522,145	522,145	529,519	527,245	0	(5,100)	0	(5,100)	0	522,145	0	0	0	8,282	07/01/2037	1.A
83162C-YW-7	SBAP 2017-20I 1 2.590		03/01/2022	PAID ON PRINCIPAL		2,534,025	2,534,025	2,534,025	2,526,960	0	7,065	0	7,065	0	2,534,025	0	0	0	36,689	09/01/2037	1.A
83162C-ZC-0	SBAP 2018-20A 1 2.920		01/01/2022	PAID ON PRINCIPAL		412,421	412,421	412,421	411,894	0	527	0	527	0	412,421	0	0	0	6,403	01/01/2038	1.A
83162C-ZF-3	SBAP 2018-20B 1 3.220		02/01/2022	PAID ON PRINCIPAL		371,783	371,783	369,576	368,769	0	3,014	0	3,014	0	371,783	0	0	0	6,663	02/01/2038	1.A
83162C-B3-6	SBAP 2019-20C 1 3.200		03/01/2022	PAID ON PRINCIPAL		184,780	184,780	184,780	184,398	0	382	0	382	0	184,780	0	0	0	3,070	03/01/2039	1.A
831641-EW-1	SBIC 2012-10A 2.766		03/10/2022	MATURED		11,818	11,818	11,818	11,810	0	8	0	8	0	11,818	0	0	0	162	03/10/2022	1.A
831641-EY-7	SBIC 2013-10A 1 2.351		03/10/2022	PAID ON PRINCIPAL		170,156	170,156	171,817	170,546	0	(390)	0	(390)	0	170,156	0	0	0	1,984	03/10/2023	1.A
831641-FH-3	SBIC 2017-10A 1 2.845		03/10/2022	PAID ON PRINCIPAL		2,767,519	2,767,519	2,769,571	2,768,853	0	(1,334)	0	(1,334)	0	2,767,519	0	0	0	39,044	03/10/2027	1.A
831641-FK-6	SBIC 2018-10A 1 3.187		03/10/2022	PAID ON PRINCIPAL		2,702,907	2,702,907	2,702,907	2,702,427	0	480	0	480	0	2,702,907	0	0	0	42,717	03/10/2028	1.A
831641-FM-2	SBIC 2019-10A 1 3.113		03/10/2022	PAID ON PRINCIPAL		560,324	560,324	560,324	560,215	0	108	0	108	0	560,324	0	0	0	8,650	03/10/2029	1.A
831641-FP-5	SBIC 2020-10A 1 2.078		03/10/2022	PAID ON PRINCIPAL		117,935	117,935	117,935	117,878	0	57	0	57	0	117,935	0	0	0	1,215	03/10/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments						148,447,920	148,447,920	149,124,917	148,311,157	0	136,763	0	136,763	0	148,447,920	0	0	0	1,372,703	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
082744-DV-2	BENTON & LINN CO SD509 4.000		01/04/2022	PIPER JAFFRAY		603,500	500,000	627,905	614,956	0	(181)	0	(181)	0	614,775	0	(11,275)	(11,275)	1,167	06/15/2035	1.B FE
184540-3N-0	CLEAR CREEK ISD GO REF 5.000		02/15/2022	REDEEMED		2,750,000	2,750,000	3,250,803	2,757,055	0	(7,055)	0	(7,055)	0	2,750,000	0	0	0	68,750	02/15/2027	1.C FE
194738-8T-0	COLLIN CO GENERAL OBLI 5.000		02/15/2022	REDEEMED		1,970,000	1,970,000	2,126,753	1,979,104	0	(9,104)	0	(9,104)	0	1,970,000	0	0	0	49,250	02/15/2030	1.A FE
271015-SE-0	EAST BAY REGIONAL PARK 5.000		03/31/2022	REDEEMED		80,000	80,000	85,372	80,000	0	0	0	0	0	80,000	0	0	0	2,333	09/01/2026	1.A FE
388640-P3-2	GRAPEVINE-COLLEYVILLE 5.000		01/14/2022	REDEEMED		11,795,000	11,795,000	13,284,473	11,794,950	0	50	0	50	0	11,795,000	0	0	0	244,091	08/15/2029	1.A FE
421722-L9-8	HAZELWOOD SCHOOL DIST 4.000		03/01/2022	REDEEMED		1,000,000	1,000,000	1,053,320	1,004,142	0	(4,142)	0	(4,142)	0	1,000,000	0	0	0	20,000	03/01/2031	1.B FE
440673-E3-1	HORRY CO SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		1,385,000	1,385,000	1,590,479	1,388,903	0	(3,903)	0	(3,903)	0	1,385,000	0	0	0	31,163	03/01/2027	1.C FE
440673-E5-6	HORRY CO SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		4,550,000	4,550,000	5,158,199	4,561,593	0	(11,593)	0	(11,593)	0	4,550,000	0	0	0	102,375	03/01/2029	1.C FE
440673-E6-4	HORRY CO SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		4,460,000	4,460,000	5,031,861	4,470,912	0	(10,912)	0	(10,912)	0	4,460,000	0	0	0	100,350	03/01/2030	1.C FE
442565-8E-0	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		7,000,000	7,000,000	7,219,170	7,003,463	0	(3,463)	0	(3,463)	0	7,000,000	0	0	0	140,000	02/15/2033	1.A FE
442565-8F-7	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		7,280,000	7,280,000	7,482,675	7,283,152	0	(3,152)	0	(3,152)	0	7,280,000	0	0	0	145,600	02/15/2034	1.A FE
479340-QH-7	JOHNSTON CO GENERAL OB 5.000		02/01/2022	MATURED		5,765,000	5,765,000	6,692,589	5,772,668	0	(7,668)	0	(7,668)	0	5,765,000	0	0	0	144,125	02/01/2022	1.B FE
528878-VK-4	LEXINGTON & RICHLAND C 4.000		03/01/2022	REDEEMED		795,000	795,000	834,782	798,091	0	(3,091)	0	(3,091)	0	795,000	0	0	0	15,900	03/01/2032	1.C FE
529063-PX-1	LEXINGTON CO SCH DIST 5.000		02/01/2022	REDEEMED		6,275,000	6,275,000	6,809,693	6,279,884	0	(4,884)	0	(4,884)	0	6,275,000	0	0	0	156,875	02/01/2033	1.C FE
529063-PY-9	LEXINGTON CO SCH DIST 5.000		02/01/2022	REDEEMED		6,595,000	6,595,000	7,145,419	6,600,021	0	(5,021)	0	(5,021)	0	6,595,000	0	0	0	164,875	02/01/2034	1.C FE
535205-LF-3	LINDBERGH SCH DIST GO 3.250		03/01/2022	REDEEMED		900,000	900,000	924,534	901,900	0	(1,900)	0	(1,900)	0	900,000	0	0	0	14,625	03/01/2030	1.D FE
535205-JX-7	LINDBERGH SCHOOL DIST 3.500		03/01/2022	REDEEMED		2,260,000	2,260,000	2,318,873	2,264,554	0	(4,554)	0	(4,554)	0	2,260,000	0	0	0	39,550	03/01/2034	1.D FE
535205-KW-7	LINDBERGH SCHOOL DIST 3.250		03/01/2022	REDEEMED		1,070,000	1,070,000	1,116,641	1,073,616	0	(3,616)	0	(3,616)	0	1,070,000	0	0	0	17,388	03/01/2030	1.A
549220-S6-9	LUBBOCK ISD GEN OBLIG 5.000		02/15/2022	REDEEMED		1,680,000	1,680,000	1,976,083	1,684,310	0	(4,310)	0	(4,310)	0	1,680,000	0	0	0	42,000	02/15/2034	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
751622-EZ-0	RAMSEY CO GENERAL OBLI 4.000		02/01/2022	REDEEMED		570,000	570,000	601,584	571,273	0	(1,273)	0	(1,273)	0	570,000	0	0	0	11,400	02/01/2030	1.A FE
851035-SC-0	SPRINGFIELD SD #R-12 G 4.250		03/01/2022	REDEEMED		3,000,000	3,000,000	3,099,750	3,002,170	0	(2,170)	0	(2,170)	0	3,000,000	0	0	0	63,750	03/01/2034	1.B FE
885718-FY-7	THREE RIVERS PARK DIST 3.750		02/01/2022	REDEEMED		540,000	540,000	568,739	541,158	0	(1,158)	0	(1,158)	0	540,000	0	0	0	10,125	02/01/2028	1.A FE
885718-FZ-4	THREE RIVERS PARK DIST 4.000		02/01/2022	REDEEMED		560,000	560,000	593,264	561,340	0	(1,340)	0	(1,340)	0	560,000	0	0	0	11,200	02/01/2029	1.A FE
906353-AH-0	UNION CNTY NJ POLL FIN .030		02/07/2022	CITIGROUP GLOBAL MARKETS		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	111	10/01/2024	1.D FE
938718-ZK-2	WASHINGTON CO SD ST. G 3.000		03/01/2022	REDEEMED		1,690,000	1,690,000	1,748,998	1,694,574	0	(4,574)	0	(4,574)	0	1,690,000	0	0	0	25,350	03/01/2027	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						78,173,500	78,070,000	84,941,956	78,283,788	0	(99,013)	0	(99,013)	0	78,184,775	0	(11,275)	(11,275)	1,622,352	XXX	XXX
Bonds - U.S. Special Revenues																					
13053R-AM-1	CALIFORNIA POLL CONTRO .040		02/01/2022	GOLDMAN SACHS & CO		8,200,000	8,200,000	8,200,000	8,200,000	0	0	0	0	0	8,200,000	0	0	0	137	03/01/2042	1.F FE
139883-AA-0	CAPITAL CITY ECONOMIC 5.000		03/30/2022	REDEEMED		186,767	186,767	186,767	186,768	0	0	0	0	0	186,767	0	0	0	780	12/01/2027	5.B GI
160429-WA-0	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		5,845,000	5,845,000	6,873,077	5,845,000	0	0	0	0	0	5,845,000	0	0	0	146,125	01/01/2030	1.A
160429-WB-8	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		6,095,000	6,095,000	7,133,588	6,095,000	0	0	0	0	0	6,095,000	0	0	0	152,375	01/01/2031	1.A
160429-WH-5	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		2,110,000	2,110,000	2,481,128	2,110,000	0	0	0	0	0	2,110,000	0	0	0	52,750	01/01/2030	1.A FE
160429-WJ-1	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		3,345,000	3,345,000	3,914,988	3,345,000	0	0	0	0	0	3,345,000	0	0	0	83,625	01/01/2031	1.A FE
235035-BJ-0	DALLAS-FORT WORTH INTL .230		03/14/2022	CITIGROUP GLOBAL MARKETS		4,680,000	4,680,000	4,680,000	4,680,000	0	0	0	0	0	4,680,000	0	0	0	565	05/01/2032	1.G FE
245903-AB-5	DELAWARE CO INDL DEV A .160		03/10/2022	MORGAN STANLEY		20,670,000	20,670,000	20,670,000	20,670,000	0	0	0	0	0	20,670,000	0	0	0	1,847	09/01/2045	1.G FE
270777-AE-5	E BATON ROUGE INDL DEV .050		02/07/2022	BAS-MERRILL LYNCH		4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	0	0	164	12/01/2051	1.D FE
270852-AB-2	E BATON ROUGE PARISH S .030		01/05/2022	WELLS FARGO SECURITIES		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	481	12/01/2028	1.D FE
296163-BB-3	ESCAMBIA CO SOL WST DI .060		03/03/2022	GOLDMAN SACHS & CO		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	904	04/01/2039	1.E FE
296163-BG-2	ESCAMBIA CO SOL WST DI .140		03/10/2022	U S BANCORP		31,500,000	31,500,000	31,500,000	31,500,000	0	0	0	0	0	31,500,000	0	0	0	3,413	04/01/2039	1.F FE
374791-AC-5	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	2,138	01/01/2029	1.E FE
402207-AD-6	GULF COAST INDL DEV AU .290		03/17/2022	J P MORGAN CHASE SECURITIES INC		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	2,445	11/01/2041	1.D FE
40222P-AF-9	GULF COAST WASTE DISP .110		03/10/2022	WELLS FARGO SECURITIES		6,050,000	6,050,000	6,050,000	6,050,000	0	0	0	0	0	6,050,000	0	0	0	567	06/01/2030	1.D FE
414191-AC-0	HARRIS CO INDL DEV AUT .350		03/31/2022	CITIGROUP GLOBAL MARKETS		70,500,000	70,500,000	70,500,000	70,500,000	0	0	0	0	0	70,500,000	0	0	0	6,530	04/01/2032	1.D FE
455057-R7-6	INDIANA FINANCE AUTH R 5.000		02/01/2022	REDEEMED		8,000,000	8,000,000	8,709,680	8,006,498	0	(6,498)	0	(6,498)	0	8,000,000	0	0	0	200,000	02/01/2030	1.A FE
491313-6C-1	KENTUCKY INFRAS WASTEW 5.000		02/01/2022	REDEEMED		2,000,000	2,000,000	2,296,620	2,002,847	0	(2,847)	0	(2,847)	0	2,000,000	0	0	0	50,000	02/01/2030	1.A FE
491313-6D-9	KENTUCKY INFRAS WASTEW 5.000		02/01/2022	REDEEMED		1,435,000	1,435,000	1,640,062	1,436,970	0	(1,970)	0	(1,970)	0	1,435,000	0	0	0	35,875	02/01/2031	1.A FE
546398-C4-8	LOUISIANA PUB FAC (AIR .300		03/17/2022	GOLDMAN SACHS & CO		70,475,000	70,475,000	70,475,000	70,475,000	0	0	0	0	0	70,475,000	0	0	0	19,270	08/01/2049	1.F FE
546398-KB-3	LOUISIANA PUB FAC (AIR .300		03/17/2022	GOLDMAN SACHS & CO		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	6,289	12/01/2039	1.F FE
546398-SQ-2	LOUISIANA PUB FAC (AIR .050		02/01/2022	J P MORGAN CHASE SECURITIES INC		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0	138	05/01/2042	1.F FE
546398-ZP-6	LOUISIANA PUB FAC (AIR .320		03/25/2022	J P MORGAN CHASE SECURITIES INC		47,525,000	47,525,000	47,525,000	47,525,000	0	0	0	0	0	47,525,000	0	0	0	4,258	12/01/2043	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON .060		03/03/2022	GOLDMAN SACHS & CO		10,700,000	10,700,000	10,700,000	10,700,000	0	0	0	0	0	10,700,000	0	0	0	712	01/01/2029	1.G FE
546598-AB-9	LOUISVILLE & JEFFERSON .030		01/04/2022	J P MORGAN CHASE SECURITIES INC		22,100,000	22,100,000	22,100,000	22,100,000	0	0	0	0	0	22,100,000	0	0	0	1,792	01/01/2029	1.G FE
546598-AC-7	LOUISVILLE & JEFFERSON .230		03/14/2022	CITIGROUP GLOBAL MARKETS		33,600,000	33,600,000	33,600,000	33,600,000	0	0	0	0	0	33,600,000	0	0	0	4,630	01/01/2029	1.G FE
54834R-AC-3	LOWER NECHES VALLEY (E .150		03/10/2022	WELLS FARGO SECURITIES		9,150,000	9,150,000	9,150,000	9,150,000	0	0	0	0	0	9,150,000	0	0	0	777	11/01/2029	1.D FE
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		03/26/2022	VARIOUS		16,267	16,267	16,267	16,267	0	0	0	0	0	16,267	0	0	0	93	01/01/2034	1.A FE
60528A-AS-3	MISSISSIPPI BUS FIN CO .360		03/31/2022	BAS-MERRILL LYNCH		66,400,000	66,400,000	66,400,000	66,400,000	0	0	0	0	0	66,400,000	0	0	0	2,522	12/01/2030	1.D FE
60528A-AW-4	MISSISSIPPI BUS FIN CO .050		02/07/2022	WELLS FARGO SECURITIES		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	164	12/01/2030	1.D FE
60528A-CA-0	MISSISSIPPI BUS FIN CO .050		02/07/2022	BAS-MERRILL LYNCH		5,750,000	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	0	0	197	11/01/2035	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN CO .050		03/03/2022	WELLS FARGO SECURITIES		14,315,000	14,315,000	14,315,000	14,315,000	0	0	0	0	0	14,315,000	0	0	0	643	11/01/2035	1.D FE
60528A-CD-4	MISSISSIPPI BUS FIN CO .240		03/17/2022	WELLS FARGO SECURITIES		2,010,000	2,010,000	2,010,000	2,010,000	0	0	0	0	0	2,010,000	0	0	0	92	11/01/2035	1.D FE
610532-BZ-5	MONROE CO DEV AUTH GUL .180		03/10/2022	MORGAN STANLEY		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	1,706	10/01/2049	1.F FE
79208E-BY-8	SAINT LUCIE SOL WST DI .190		03/10/2022	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	339	05/01/2024	1.E FE
812631-KF-5	SEATTLE DRAIN & WASTEW 5.000		03/01/2022	REDEEMED		11,850,000	11,850,000	13,784,157	11,887,519	0	(37,519)	0	(37,519)	0	11,850,000	0	0	0	296,250	09/01/2030	1.B FE
812631-KG-3	SEATTLE DRAIN & WASTEW 5.000		03/01/2022	REDEEMED		12,450,000	12,450,000	14,402,907	12,487,945	0	(37,945)	0	(37,945)	0	12,450,000	0	0	0	311,250	09/01/2031	1.B FE
812631-KH-1	SEATTLE DRAIN & WASTEW 5.000		03/01/2022	REDEEMED		9,745,000	9,745,000	11,220,783	9,773,712	0	(28,712)	0	(28,712)	0	9,745,000	0	0	0	243,625	09/01/2032	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
870481-AB-4	SWEETWATER CNTY WY REV .220		03/11/2022	J P MORGAN CHASE SECURITIES INC		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	1,237	11/01/2025	2.A FE
3128JM-QF-7	FH (3/1 ARM) #1B2353 2.021		03/15/2022	VARIOUS		114,305	114,305	113,586	113,883	0	423	0	423	0	114,305	0	0	0	198	09/15/2035	1.A
3128JM-SB-4	FH (3/1 ARM) #1B2413 1.985		03/15/2022	VARIOUS		116,241	116,241	115,968	115,802	0	438	0	438	0	116,241	0	0	0	383	10/15/2035	1.A
31296J-2J-4	FHLMC GOLD P #A10777 5.500		03/15/2022	VARIOUS		69	69	67	67	0	1	0	1	0	69	0	0	0	1	07/15/2033	1.A
31296J-4V-5	FHLMC GOLD P #A10836 5.500		03/15/2022	VARIOUS		809	809	792	800	0	10	0	10	0	809	0	0	0	7	07/15/2033	1.A
31296K-BK-8	FHLMC GOLD P #A10942 5.500		03/15/2022	VARIOUS		7,716	7,716	7,554	7,598	0	117	0	117	0	7,716	0	0	0	70	07/15/2033	1.A
31296K-NR-0	FHLMC GOLD P #A11300 5.500		03/15/2022	VARIOUS		8,798	8,798	8,613	8,638	0	160	0	160	0	8,798	0	0	0	117	07/15/2033	1.A
31296K-QD-8	FHLMC GOLD P #A11352 5.500		03/15/2022	VARIOUS		250	250	245	246	0	4	0	4	0	250	0	0	0	2	07/15/2033	1.A
31296K-TN-3	FHLMC GOLD P #A11457 5.500		03/15/2022	VARIOUS		2,977	2,977	2,914	2,923	0	53	0	53	0	2,977	0	0	0	27	07/15/2033	1.A
31296K-4R-1	FHLMC GOLD P #A11732 5.000		03/15/2022	VARIOUS		14,616	14,616	14,525	14,551	0	65	0	65	0	14,616	0	0	0	89	08/15/2033	1.A
31296L-KZ-3	FHLMC GOLD P #A12112 5.500		03/15/2022	VARIOUS		858	858	840	848	0	10	0	10	0	858	0	0	0	8	08/15/2033	1.A
31296L-WL-1	FHLMC GOLD P #A12451 5.500		03/15/2022	VARIOUS		54	54	53	53	0	1	0	1	0	54	0	0	0	0	08/15/2033	1.A
31296L-ZL-8	FHLMC GOLD P #A12547 5.500		03/15/2022	VARIOUS		226	226	221	222	0	3	0	3	0	226	0	0	0	2	08/15/2033	1.A
31296M-6K-0	FHLMC GOLD P #A13574 5.000		03/15/2022	VARIOUS		4,371	4,371	4,344	4,350	0	21	0	21	0	4,371	0	0	0	39	09/15/2033	1.A
31296N-EJ-2	FHLMC GOLD P #A13737 5.000		03/15/2022	VARIOUS		20,615	20,615	20,486	20,520	0	95	0	95	0	20,615	0	0	0	92	09/15/2033	1.A
31292G-6T-8	FHLMC GOLD P #C00882 7.500		03/15/2022	VARIOUS		290	290	305	317	0	(27)	0	(27)	0	290	0	0	0	4	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD P #C01120 7.000		03/15/2022	VARIOUS		140	140	163	155	0	(16)	0	(16)	0	140	0	0	0	2	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD P #C01582 5.500		03/15/2022	VARIOUS		6,486	6,486	6,350	6,377	0	109	0	109	0	6,486	0	0	0	53	07/15/2033	1.A
31293E-N4-8	FHLMC GOLD P #C18511 6.000		03/15/2022	VARIOUS		5,004	5,004	4,716	4,748	0	257	0	257	0	5,004	0	0	0	50	12/15/2028	1.A
31298W-JP-1	FHLMC GOLD P #C59270 7.000		03/15/2022	VARIOUS		57	57	60	65	0	(8)	0	(8)	0	57	0	0	0	1	10/15/2031	1.A
31287M-UB-4	FHLMC GOLD P #C62378 5.500		03/15/2022	VARIOUS		52	52	51	51	0	2	0	2	0	52	0	0	0	0	01/15/2032	1.A
31287P-E9-0	FHLMC GOLD P #C63760 7.000		03/15/2022	VARIOUS		73	73	77	81	0	(9)	0	(9)	0	73	0	0	0	1	02/15/2032	1.A
31287Q-FF-3	FHLMC GOLD P #C64666 7.000		03/15/2022	VARIOUS		690	690	726	758	0	(69)	0	(69)	0	690	0	0	0	4	03/15/2032	1.A
31287T-DJ-1	FHLMC GOLD P #C67305 7.000		03/15/2022	VARIOUS		998	998	1,052	1,104	0	(106)	0	(106)	0	998	0	0	0	12	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000		03/15/2022	VARIOUS		246	246	259	263	0	(17)	0	(17)	0	246	0	0	0	3	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000		03/15/2022	VARIOUS		997	997	1,052	1,139	0	(142)	0	(142)	0	997	0	0	0	12	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500		03/15/2022	VARIOUS		166	166	162	162	0	3	0	3	0	166	0	0	0	1	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500		03/15/2022	VARIOUS		764	764	767	765	0	(1)	0	(1)	0	764	0	0	0	5	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500		03/15/2022	VARIOUS		950	950	953	951	0	(1)	0	(1)	0	950	0	0	0	9	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD P #C79660 5.500		03/15/2022	VARIOUS		302	302	303	303	0	(1)	0	(1)	0	302	0	0	0	3	04/15/2033	1.A
31335H-Z7-1	FHLMC GOLD P #C90766 5.500		03/15/2022	VARIOUS		10,658	10,658	10,885	10,683	0	(24)	0	(24)	0	10,658	0	0	0	93	12/15/2023	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		03/15/2022	VARIOUS		92,341	92,341	92,503	92,375	0	(34)	0	(34)	0	92,341	0	0	0	500	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000		03/15/2022	VARIOUS		249	249	262	270	0	(21)	0	(21)	0	249	0	0	0	3	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000		03/15/2022	VARIOUS		1,777	1,777	1,883	1,977	0	(201)	0	(201)	0	1,777	0	0	0	22	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		03/15/2022	VARIOUS		3,607	3,607	3,544	3,554	0	53	0	53	0	3,607	0	0	0	33	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		03/15/2022	VARIOUS		68,713	68,713	61,026	64,328	0	4,385	0	4,385	0	68,713	0	0	0	621	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500		03/15/2022	VARIOUS		10,513	10,513	10,357	10,356	0	156	0	156	0	10,513	0	0	0	79	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		03/15/2022	VARIOUS		156,136	156,136	149,677	151,767	0	4,369	0	4,369	0	156,136	0	0	0	725	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500		03/15/2022	VARIOUS		256,376	256,376	254,173	254,006	0	2,370	0	2,370	0	256,376	0	0	0	1,448	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		03/15/2022	VARIOUS		108,021	108,021	107,422	107,495	0	526	0	526	0	108,021	0	0	0	502	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500		03/15/2022	VARIOUS		555,320	555,320	548,850	547,960	0	7,360	0	7,360	0	555,320	0	0	0	2,078	03/15/2037	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		03/15/2022	VARIOUS		120,948	120,948	122,932	123,010	0	(2,062)	0	(2,062)	0	120,948	0	0	0	569	10/15/2046	1.A
31335A-2P-2	FHLMC GOLD P #G60782 3.000		03/15/2022	VARIOUS		90,050	90,050	89,234	89,438	0	612	0	612	0	90,050	0	0	0	293	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD P #G60985 3.000		03/15/2022	VARIOUS		284,374	284,374	288,174	288,172	0	(3,798)	0	(3,798)	0	284,374	0	0	0	1,291	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD P #J14403 3.500		03/15/2022	VARIOUS		22,182	22,182	22,071	22,122	0	60	0	60	0	22,182	0	0	0	128	02/15/2026	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500		03/15/2022	VARIOUS		173,107	173,107	174,216	173,522	0	(415)	0	(415)	0	173,107	0	0	0	817	06/15/2028	1.A
3133G6-MR-3	FHLMC PASS T #QN0368 2.500		03/25/2022	VARIOUS		411,511	411,511	417,909	418,161	0	(6,650)	0	(6,650)	0	411,511	0	0	0	1,457	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		03/25/2022	VARIOUS		51,102	51,102	50,794	50,809	0	292	0	292	0	51,102	0	0	0	210	11/25/2049	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		03/25/2022	VARIOUS		121,300	121,300	120,542	121,268	0	32	0	32	0	121,300	0	0	0	459	10/25/2046	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		03/25/2022	VARIOUS		127,533	127,533	128,061	128,892	0	(1,359)	0	(1,359)	0	127,533	0	0	0	477	12/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		03/25/2022	VARIOUS		150,504	150,504	152,797	153,458	0	(2,954)	0	(2,954)	0	150,504	0	0	0	704	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		03/15/2022	VARIOUS		9,015	9,015	8,996	8,994	0	21	0	21	0	9,015	0	0	0	97	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500		03/15/2022	VARIOUS		21,757	21,757	21,458	21,585	0	172	0	172	0	21,757	0	0	0	226	01/15/2032	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339N-F2-7	FHR 2413 MH CMO 6.500		03/15/2022	VARIOUS		36,640	36,640	36,136	36,332	0	308	0	308	0	36,640	0	0	0	373	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500		03/15/2022	VARIOUS		11,847	11,847	11,603	11,745	0	102	0	102	0	11,847	0	0	0	97	02/15/2032	1.A
31394R-YV-5	FHR 2769 CY CMO 5.000		03/15/2022	VARIOUS		80,709	80,709	80,356	80,533	0	176	0	176	0	80,709	0	0	0	626	03/15/2024	1.A
3137A0-UA-1	FHR 3713 PA CMO 2.000		03/15/2022	VARIOUS		488,047	488,047	483,701	485,640	0	2,407	0	2,407	0	488,047	0	0	0	1,528	02/15/2040	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500		03/15/2022	VARIOUS		287,329	287,329	279,472	282,030	0	5,298	0	5,298	0	287,329	0	0	0	621	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000		03/15/2022	VARIOUS		427,081	427,081	431,802	428,650	0	(1,570)	0	(1,570)	0	427,081	0	0	0	2,127	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000		03/15/2022	VARIOUS		557,709	557,709	558,174	558,130	0	(421)	0	(421)	0	557,709	0	0	0	1,882	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000		03/15/2022	VARIOUS		228,415	228,415	226,661	226,914	0	1,501	0	1,501	0	228,415	0	0	0	1,108	01/15/2048	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500		03/25/2022	VARIOUS		491,309	491,309	495,646	495,724	0	(4,415)	0	(4,415)	0	491,309	0	0	0	1,925	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		03/25/2022	VARIOUS		201,849	201,849	201,849	201,954	0	(105)	0	(105)	0	201,849	0	0	0	864	04/25/2049	1.A
3132HT-K8-8	FHS 300 300 CMO 3.000		03/15/2022	VARIOUS		265,985	265,985	264,281	264,352	0	1,633	0	1,633	0	265,985	0	0	0	1,285	01/15/2043	1.A
31406L-MX-3	FN (10/1 ARM #813174 2.260		03/25/2022	VARIOUS		40,814	40,814	41,171	40,737	0	77	0	77	0	40,814	0	0	0	76	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015 1.810		03/25/2022	VARIOUS		3,997	3,997	4,000	3,986	0	12	0	12	0	3,997	0	0	0	11	07/25/2035	1.A
31407B-2G-3	FN (10/1 ARM #826175 1.955		03/25/2022	VARIOUS		1,967	1,967	1,973	1,963	0	4	0	4	0	1,967	0	0	0	6	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534 1.990		03/25/2022	VARIOUS		4,040	4,040	4,046	4,031	0	9	0	9	0	4,040	0	0	0	13	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378 1.846		03/25/2022	VARIOUS		8,560	8,560	8,425	8,500	0	60	0	60	0	8,560	0	0	0	26	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808 2.245		03/25/2022	VARIOUS		3,979	3,979	3,961	3,962	0	17	0	17	0	3,979	0	0	0	15	08/25/2035	1.A
31406M-6S-0	FN (3/1 ARM) #814581 2.512		03/25/2022	VARIOUS		6,898	6,898	6,864	6,866	0	32	0	32	0	6,898	0	0	0	20	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124 1.853		03/25/2022	VARIOUS		4,109	4,109	4,090	4,090	0	19	0	19	0	4,109	0	0	0	13	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427 1.947		03/25/2022	VARIOUS		7,088	7,088	7,039	7,034	0	54	0	54	0	7,088	0	0	0	23	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363 1.875		03/25/2022	VARIOUS		6,845	6,845	6,814	6,831	0	13	0	13	0	6,845	0	0	0	21	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498 2.340		03/25/2022	VARIOUS		3,243	3,243	3,220	3,235	0	8	0	8	0	3,243	0	0	0	13	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019 1.938		03/25/2022	VARIOUS		3,245	3,245	3,216	3,233	0	12	0	12	0	3,245	0	0	0	10	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		03/25/2022	VARIOUS		2,599	2,599	2,688	2,590	0	10	0	10	0	2,599	0	0	0	30	12/25/2041	1.A
3138AE-LY-7	FNMA PASS TH #AI1242 3.500		03/25/2022	VARIOUS		27,264	27,264	27,185	27,194	0	70	0	70	0	27,264	0	0	0	142	04/25/2026	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		03/25/2022	VARIOUS		204,070	204,070	202,316	201,860	0	2,210	0	2,210	0	204,070	0	0	0	861	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176 3.000		03/25/2022	VARIOUS		411,788	411,788	417,836	417,426	0	(5,639)	0	(5,639)	0	411,788	0	0	0	2,021	08/25/2043	1.A
3138Y9-M4-7	FNMA PASS TH #AX7578 3.000		03/25/2022	VARIOUS		59,776	59,776	59,813	59,819	0	(44)	0	(44)	0	59,776	0	0	0	254	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		03/25/2022	VARIOUS		239,943	239,943	237,543	237,203	0	2,740	0	2,740	0	239,943	0	0	0	912	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467 3.000		03/25/2022	VARIOUS		276,304	276,304	274,836	274,838	0	1,466	0	1,466	0	276,304	0	0	0	1,340	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607 3.000		03/25/2022	VARIOUS		287,284	287,284	286,947	286,977	0	307	0	307	0	287,284	0	0	0	1,404	11/25/2046	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		03/25/2022	VARIOUS		103,411	103,411	102,523	101,960	0	1,452	0	1,452	0	103,411	0	0	0	493	06/25/2049	1.A
31371H-FM-5	FNMA PASS TH #252272 6.000		03/25/2022	VARIOUS		2,219	2,219	2,199	2,204	0	15	0	15	0	2,219	0	0	0	22	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404 6.000		03/25/2022	VARIOUS		80	80	79	80	0	1	0	1	0	80	0	0	0	1	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693 5.500		03/25/2022	VARIOUS		4,625	4,625	4,616	4,615	0	10	0	10	0	4,625	0	0	0	36	04/25/2033	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		03/25/2022	VARIOUS		46,402	46,402	46,641	46,310	0	92	0	92	0	46,402	0	0	0	377	09/25/2023	1.A
31371L-DQ-9	FNMA PASS TH #254911 5.000		03/25/2022	VARIOUS		10,882	10,882	10,863	10,848	0	33	0	33	0	10,882	0	0	0	92	10/25/2023	1.A
31371L-E3-9	FNMA PASS TH #254954 4.500		03/25/2022	VARIOUS		25,600	25,600	24,836	25,422	0	179	0	179	0	25,600	0	0	0	185	10/25/2023	1.A
31371L-FY-0	FNMA PASS TH #254983 5.500		03/25/2022	VARIOUS		403	403	402	402	0	1	0	1	0	403	0	0	0	4	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		03/25/2022	VARIOUS		177,120	177,120	176,789	176,714	0	406	0	406	0	177,120	0	0	0	1,634	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		03/25/2022	VARIOUS		661	661	663	660	0	1	0	1	0	661	0	0	0	7	12/25/2027	1.A
31385W-2N-8	FNMA PASS TH #555281 6.000		03/25/2022	VARIOUS		2,720	2,720	2,793	2,816	0	(96)	0	(96)	0	2,720	0	0	0	29	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592 5.500		03/25/2022	VARIOUS		4,534	4,534	4,526	4,525	0	10	0	10	0	4,534	0	0	0	44	07/25/2033	1.A
31401W-AP-4	FNMA PASS TH #720114 5.500		03/25/2022	VARIOUS		12,773	12,773	12,749	12,745	0	28	0	28	0	12,773	0	0	0	161	07/25/2033	1.A
31401X-UH-8	FNMA PASS TH #721584 5.500		03/25/2022	VARIOUS		4,829	4,829	4,820	4,820	0	9	0	9	0	4,829	0	0	0	44	07/25/2033	1.A
31401Y-FH-3	FNMA PASS TH #722068 5.500		03/25/2022	VARIOUS		4,438	4,438	4,430	4,429	0	10	0	10	0	4,438	0	0	0	37	07/25/2033	1.A
31401Y-LS-2	FNMA PASS TH #722237 5.500		03/25/2022	VARIOUS		1,739	1,739	1,736	1,736	0	4	0	4	0	1,739	0	0	0	16	07/25/2033	1.A
31402B-FR-0	FNMA PASS TH #723876 5.500		03/25/2022	VARIOUS		944	944	942	942	0	2	0	2	0	944	0	0	0	9	07/25/2033	1.A
31402D-C4-0	FNMA PASS TH #725591 5.000		03/25/2022	VARIOUS		12,070	12,070	11,597	11,718	0	352	0	352	0	12,070	0	0	0	96	07/25/2034	1.A
31402G-PK-3	FNMA PASS TH #728626 4.500		03/25/2022	VARIOUS		365	365	329	343	0	21	0	21	0	365	0	0	0	3	08/25/2033	1.A
31402H-VV-0	FNMA PASS TH #729728 5.500		03/25/2022	VARIOUS		3,389	3,389	3,383	3,381	0	8	0	8	0	3,389	0	0	0	31	07/25/2033	1.A
31402J-RE-9	FNMA PASS TH #730485 4.500		03/25/2022	VARIOUS		1,330	1,330	1,219	1,261	0	70	0	70	0	1,330	0	0	0	10	08/25/2033	1.A
31402J-4W-4	FNMA PASS TH #730837 5.500		03/25/2022	VARIOUS		2,284	2,284	2,280	2,279	0	5	0	5	0	2,284	0	0	0	21	07/25/2033	1.A
31402V-UR-9	FNMA PASS TH #739592 5.500		03/25/2022	VARIOUS		267	267	266	266	0	1	0	1	0	267	0	0	0	2	09/25/2033	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
...31402W-NN-4	FNMA PASS TH #740297	5.500		03/25/2022	VARIOUS		15,408	15,408	15,379	15,374	0	35	0	35	0	15,408	0	0	0	141	10/25/2033	1.A
...31403C-WE-7	FNMA PASS TH #745045	4.500		03/25/2022	VARIOUS		33,623	33,623	31,500	32,209	0	1,414	0	1,414	0	33,623	0	0	0	245	12/25/2034	1.A
...31404J-MA-0	FNMA PASS TH #769953	5.000		03/25/2022	VARIOUS		273	273	273	272	0	0	0	0	0	273	0	0	0	2	03/25/2034	1.A
...31404Y-YE-6	FNMA PASS TH #782909	5.000		03/25/2022	VARIOUS		2,182	2,182	2,095	2,116	0	67	0	67	0	2,182	0	0	0	19	06/25/2034	1.A
...31406V-2P-0	FNMA PASS TH #821682	5.000		03/25/2022	VARIOUS		6,395	6,395	6,337	6,346	0	50	0	50	0	6,395	0	0	0	54	06/25/2035	1.A
...31410F-V3-6	FNMA PASS TH #888134	5.000		03/25/2022	VARIOUS		100,274	100,274	96,773	96,891	0	3,383	0	3,383	0	100,274	0	0	0	738	02/25/2037	1.A
...31410K-PV-0	FNMA PASS TH #889736	5.000		03/25/2022	VARIOUS		9,305	9,305	8,754	8,820	0	485	0	485	0	9,305	0	0	0	79	12/25/2033	1.A
...31359H-WH-3	FNR 1994-79 Z CMO	7.000		03/25/2022	VARIOUS		4,810	4,810	4,939	4,835	0	(25)	0	(25)	0	4,810	0	0	0	56	04/25/2024	1.A
...31393T-Z8-2	FNR 2003-106 C CMO	4.500		03/25/2022	VARIOUS		42,021	42,021	39,789	41,697	0	324	0	324	0	42,021	0	0	0	308	11/25/2023	1.A
...31393U-TY-9	FNR 2003-134 ZA CMO	5.000		03/25/2022	VARIOUS		527,812	527,812	478,412	523,239	0	4,572	0	4,572	0	527,812	0	0	0	4,338	12/25/2023	1.A
...31393U-Z6-3	FNR 2004-1 DY CMO	4.500		03/25/2022	VARIOUS		77,730	77,730	72,556	77,040	0	690	0	690	0	77,730	0	0	0	570	02/25/2024	1.A
...31393X-PG-6	FNR 2004-16 LB CMO	4.500		03/25/2022	VARIOUS		112,850	112,850	106,502	111,979	0	871	0	871	0	112,850	0	0	0	862	04/25/2024	1.A
...3136A8-4G-2	FNR 2012-112 DA CMO	3.000		03/25/2022	VARIOUS		390,122	390,122	387,531	387,578	0	2,544	0	2,544	0	390,122	0	0	0	1,910	10/25/2042	1.A
...3136AK-YZ-0	FNR 2014-59 AC CMO	3.000		02/25/2022	VARIOUS		101,059	101,059	102,354	100,906	0	154	0	154	0	101,059	0	0	0	349	10/25/2040	1.A
...3136AT-4R-2	FNR 2016-71 QM CMO	3.000		03/25/2022	VARIOUS		105,043	105,043	103,615	103,519	0	1,524	0	1,524	0	105,043	0	0	0	493	10/25/2046	1.A
...3136AQ-5Y-2	FNR 2016-9 D CMO	3.000		03/25/2022	VARIOUS		268,506	268,506	266,068	266,218	0	2,288	0	2,288	0	268,506	0	0	0	1,289	03/25/2046	1.A
...3136B4-6P-8	FNR 2019-33 CMO	2.500		03/25/2022	VARIOUS		457,327	457,327	456,041	456,157	0	1,171	0	1,171	0	457,327	0	0	0	1,864	12/25/2048	1.A
...3136B7-DH-1	FNR 2019-64 A CMO	2.500		03/25/2022	VARIOUS		449,416	449,416	455,596	457,173	0	(7,756)	0	(7,756)	0	449,416	0	0	0	1,764	08/25/2051	1.A
...3136B7-ZR-5	FNR 2019-69 JA CMO	2.500		03/25/2022	VARIOUS		761,532	761,532	757,725	757,534	0	3,999	0	3,999	0	761,532	0	0	0	3,031	12/25/2049	1.A
...3136B7-VD-0	FNR 2019-74 C CMO	2.500		03/25/2022	VARIOUS		413,157	413,157	410,171	410,235	0	2,922	0	2,922	0	413,157	0	0	0	1,600	12/25/2049	1.A
...31393R-GG-9	FSPC T-56 A5 CMO	5.231		03/25/2022	VARIOUS		82,265	82,265	79,977	80,532	0	1,734	0	1,734	0	82,265	0	0	0	690	05/25/2043	1.A
...3137G1-AA-5	FWLS 2015-SC01 1A CMO	3.500		03/25/2022	VARIOUS		90,656	90,656	92,157	90,486	0	170	0	170	0	90,656	0	0	0	554	05/25/2045	1.A
...3137G1-AL-1	FWLS 2015-SC02 2A CMO	3.500		03/25/2022	VARIOUS		348,103	348,103	352,509	347,415	0	689	0	689	0	348,103	0	0	0	1,854	09/25/2045	1.A
...3137G1-AV-9	FWLS 2016-SC01 1A CMO	3.000		03/25/2022	VARIOUS		105,448	105,448	107,162	105,849	0	(401)	0	(401)	0	105,448	0	0	0	477	07/25/2046	1.A
...3137G1-AW-7	FWLS 2016-SC01 2A CMO	3.500		03/25/2022	VARIOUS		43,491	43,491	44,660	43,871	0	(380)	0	(380)	0	43,491	0	0	0	177	07/25/2046	1.A
...3137G1-BK-2	FWLS 2017-SC01 1A CMO	3.000		03/25/2022	VARIOUS		377,017	377,017	363,998	370,347	0	6,670	0	6,670	0	377,017	0	0	0	1,952	12/25/2046	1.A
...3137G1-BL-0	FWLS 2017-SC01 2A CMO	3.500		03/25/2022	VARIOUS		362,318	362,318	361,158	361,329	0	989	0	989	0	362,318	0	0	0	2,007	12/25/2046	1.A
...35563P-BE-8	SCRT 2017-2 HT CMO	3.000		03/25/2022	VARIOUS		132,576	132,576	130,536	132,083	0	493	0	493	0	132,576	0	0	0	643	08/25/2056	1.A
...35563P-DD-8	SCRT 2017-4 HT CMO	3.250		03/25/2022	VARIOUS		301,572	301,572	300,807	302,563	0	(991)	0	(991)	0	301,572	0	0	0	1,575	06/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues							679,285,360	679,285,360	688,759,711	679,359,937	0	(74,577)	0	(74,577)	0	679,285,360	0	0	0	1,703,376	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
...002824-BA-7	ABBOTT LABORATORIES	2.550		03/15/2022	MATURED		2,600,000	2,600,000	2,573,386	2,598,990	0	1,010	0	1,010	0	2,600,000	0	0	0	33,150	03/15/2022	1.F FE
...010392-FQ-6	ALABAMA POWER CO	2.450		02/28/2022	REDEEMED		2,000,000	2,000,000	2,011,482	2,000,865	0	(900)	0	(900)	0	1,999,965	0	35	35	20,144	03/30/2022	1.E FE
...0258M0-EG-0	AMERICAN EXPRESS CREDI	2.700		01/31/2022	REDEEMED		1,000,000	1,000,000	997,770	999,876	0	54	0	54	0	999,930	0	70	70	11,100	03/03/2022	1.F FE
...03761U-AG-1	APOLLO INVESTMENT CORP	5.250		02/28/2022	SUMRIDGE PARTNERS LLC		1,015,000	1,000,000	1,044,000	1,028,755	0	(1,383)	0	(1,383)	0	1,027,373	0	(12,373)	(12,373)	26,104	03/03/2025	2.C FE
...05566S-AA-1	BNSF 2005-3 TRUST	4.830		01/15/2022	REDEEMED		58,972	58,972	58,972	59,008	0	(37)	0	(37)	0	58,972	0	0	0	1,424	01/15/2023	1.B FE
...05568B-AA-6	BNSF 2006-1 TRUST	5.720		03/01/2022	REDEEMED		274,318	274,318	274,318	274,527	0	(208)	0	(208)	0	274,318	0	0	0	7,846	01/15/2024	1.B FE
...097023-BT-1	BOEING CO	2.125		03/01/2022	MATURED		700,000	700,000	701,876	700,069	0	(69)	0	(69)	0	700,000	0	0	0	7,438	03/01/2022	2.C FE
...101137-AN-7	BOSTON SCIENTIFIC	4.125		03/31/2022	MAKE WHOLE CALL		2,050,420	2,000,000	1,999,370	1,999,830	0	69	0	69	0	1,999,899	0	101	101	91,670	10/01/2023	2.B FE
...101137-AR-8	BOSTON SCIENTIFIC	3.850		03/31/2022	MAKE WHOLE CALL		1,552,640	1,509,000	1,528,581	1,518,065	0	(641)	0	(641)	0	1,517,424	0	(8,424)	(8,424)	65,588	05/15/2025	2.B FE
...134429-AY-5	CAMPBELL SOUP CO	2.500		03/04/2022	MAKE WHOLE CALL		3,021,841	3,000,000	2,987,810	2,999,163	0	203	0	203	0	2,999,366	0	635	635	66,008	08/02/2022	2.C FE
...166764-AT-7	CHEVRON CORP	2.411		02/03/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,046	03/03/2022	1.D FE
...201723-AL-7	COMMERCIAL METALS CO	5.375		02/15/2022	MAKE WHOLE CALL		3,763,116	3,600,000	3,428,875	3,484,671	0	2,055	0	2,055	0	3,486,726	0	113,274	113,274	275,991	07/15/2027	3.A FE
...20825C-AV-6	CONOCOPHILLIPS (144A)	3.750		03/11/2022	TENDERED		2,139,860	2,000,000	2,161,820	2,140,572	0	(4,631)	0	(4,631)	0	2,135,942	0	(135,942)	(135,942)	173,193	10/01/2027	1.G FE
...20825C-AX-2	CONOCOPHILLIPS (144A)	4.300		03/11/2022	TENDERED		2,206,000	2,000,000	2,328,780	2,290,551	0	(8,353)	0	(8,353)	0	2,282,198	0	(282,198)	(282,198)	255,211	08/15/2028	1.G FE
...126650-BP-4	CVS LEASE PASS THRU CE	6.036		03/10/2022	REDEEMED		63,872	63,872	68,746	66,925	0	(3,053)	0	(3,053)	0	63,872	0	0	0	644	12/10/2028	2.B FE
...126650-BQ-2	CVS LEASE PASS THRU CE	6.943		03/10/2022	REDEEMED		21,590	21,590	24,883	23,188	0	(1,598)	0	(1,598)	0	21,590	0	0	0	250	01/10/2030	2.B FE
...126650-BS-8	CVS LEASE PASS THRU CE	7.507		03/10/2022	REDEEMED		55,344	55,344	55,344	55,344	0	0	0	0	0	55,344	0	0	0	694	01/10/2032	2.B FE
...126650-BV-1	CVS LEASE PASS THRU CE	5.773		03/10/2022	REDEEMED		73,176	73,176	75,872	74,866	0	(1,690)	0	(1,690)	0	73,176	0	0	0	705	01/10/2033	2.B
...126650-BY-5	CVS LEASE PASS THRU CE	5.926		03/10/2022	REDEEMED		63,164	63,164	64,927	64,367	0	(1,203)	0	(1,203)	0	63,164	0	0	0	625	01/10/2034	2.B FE
...233851-CS-1	DAIMLER FINANCE NA LLC	2.850	C	01/06/2022	MATURED		1,000,000	1,000,000	998,890	999,991	0	9	0	9	0	1,000,000	0	0	0	14,250	01/06/2022	1.G FE
...250847-EJ-5	DETROIT EDISON COMPANY	2.650		03/18/2022	REDEEMED		3,500,000	3,500,000	3,494,668	3,499,425	0	136	0	136	0	3,499,561	0	439	439	23,960	06/15/2022	1.F FE
...26441Y-AY-3	DUKE REALTY LP	3.750		02/13/2022	MAKE WHOLE CALL		2,321,845	2,176,000	2,161,247	2,168,868	0	229	0	229	0	2,169,097	0	6,903	6,903	162,165	12/01/2024	2.A FE
...26867L-AG-5	EMD FINANCE LLC (144A)	2.950	C	01/19/2022	REDEEMED		1,000,000	1,000,000	998,240	999,886	0	19	0	19	0	999,905	0	95	95	9,833	03/19/2022	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
421924-BN-0	ENCOMPASS HEALTH CORP	5.125		03/15/2022	REDEEMED		416,000	416,000	416,832	416,000	0	0	0	0	0	416,000	0	0	0	10,660	03/15/2023	4.A FE
303250-AE-4	FAIR ISAAC (144A)	5.250		02/16/2022	MORGAN STANLEY		2,137,500	2,000,000	2,022,720	2,013,161	0	(415)	0	(415)	0	2,012,746	0	124,754	124,754	27,125	05/15/2026	3.B FE
316773-CL-2	FIFTH THIRD BANCORP	3.500		02/13/2022	MAKE WHOLE CALL		1,000,000	1,000,000	1,008,860	1,000,115	0	(115)	0	(115)	0	1,000,000	0	0	0	14,389	03/15/2022	2.A FE
345397-XA-6	FORD MOTOR CREDIT CO L	3.219		01/09/2022	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,095	01/09/2022	3.A FE
360271-AK-6	FULTON FINANCIAL CORP	3.600		03/16/2022	MATURED		3,000,000	3,000,000	2,991,170	2,999,358	0	642	0	642	0	3,000,000	0	0	0	54,000	03/16/2022	2.A FE
373334-JX-0	GEORGIA POWER CO	2.850		01/06/2022	MAKE WHOLE CALL		2,018,392	2,000,000	1,996,540	1,999,776	0	0	0	0	0	1,999,776	0	224	224	26,467	05/15/2022	2.A FE
46849L-TE-1	JACKSON NATIONAL LIFE	3.300		02/01/2022	MATURED		1,000,000	1,000,000	1,028,323	1,001,138	0	(1,138)	0	(1,138)	0	1,000,000	0	0	0	16,500	02/01/2022	1.F FE
24422E-RM-3	JOHN DEERE CAPITAL COR	2.750		03/15/2022	MATURED		500,000	500,000	499,125	499,957	0	43	0	43	0	500,000	0	0	0	6,875	03/15/2022	1.F FE
46625H-JD-3	JP MORGAN CHASE	4.500		01/24/2022	MATURED		2,000,000	2,000,000	2,022,450	2,000,067	0	(67)	0	(67)	0	2,000,000	0	0	0	45,000	01/24/2022	1.F FE
48128B-AB-7	JP MORGAN CHASE	2.972		01/15/2022	REDEEMED		2,000,000	2,000,000	1,999,940	2,000,000	0	0	0	0	0	2,000,000	0	0	0	29,720	01/15/2023	1.F FE
494368-BH-5	KIMBERLY-CLARK	2.400		03/01/2022	MATURED		700,000	700,000	690,472	699,797	0	203	0	203	0	700,000	0	0	0	8,400	03/01/2022	1.F FE
501044-CQ-2	KROGER CO	3.400		01/18/2022	REDEEMED		5,000,000	5,000,000	4,967,750	4,998,542	0	169	0	169	0	4,998,711	0	1,289	1,289	43,917	04/15/2022	2.A FE
54627R-AD-2	LOUISIANA LOC GOVT ELL	3.960		02/01/2022	REDEEMED		6,534	6,534	6,530	6,533	0	0	0	0	0	6,534	0	0	0	129	08/01/2024	1.A FE
58013M-EM-2	MCDONALDS CORP	2.625		01/15/2022	MATURED		1,000,000	1,000,000	981,930	999,908	0	92	0	92	0	1,000,000	0	0	0	13,125	01/15/2022	2.A FE
594918-BA-1	MICROSOFT CORP	2.375		01/12/2022	REDEEMED		2,000,000	2,000,000	1,993,500	1,999,824	0	44	0	44	0	1,999,869	0	131	131	19,792	02/12/2022	1.A FE
609207-AT-2	MONDELEZ INTERNATIONAL	2.750		03/18/2022	TENDERED		2,641,024	2,704,000	2,950,767	2,920,784	0	(5,383)	0	(5,383)	0	2,915,401	0	(211,401)	(211,401)	(30,960)	04/13/2030	2.B FE
U6S10C-AN-5	NESTLE HOLDINGS INC	2.375	C	01/18/2022	MATURED		1,000,000	1,000,000	1,006,660	1,000,054	0	(54)	0	(54)	0	1,000,000	0	0	0	23,750	01/18/2022	1.D FE
124857-AP-8	PARAMOUNT GLOBAL	3.500		03/03/2022	MAKE WHOLE CALL		568,708	544,000	538,740	542,193	0	86	0	86	0	542,280	0	1,720	1,720	36,767	01/15/2025	2.B FE
713448-BY-3	PEPSICO INC	2.750		03/05/2022	MATURED		500,000	500,000	499,130	499,961	0	39	0	39	0	500,000	0	0	0	6,875	03/05/2022	1.E FE
718172-BZ-1	PHILIP MORRIS INTERNAT	2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	994,160	999,801	0	69	0	69	0	999,870	0	130	130	10,938	02/18/2022	1.F FE
723787-AM-9	PIONEER NATURAL RESOUR	4.450		02/24/2022	MAKE WHOLE CALL		2,166,891	2,000,000	2,041,030	2,022,238	0	(851)	0	(851)	0	2,021,387	0	(21,387)	(21,387)	221,032	01/15/2026	2.B FE
69353R-FB-9	PNC BANK NA	2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	999,530	999,954	0	14	0	14	0	999,969	0	31	31	11,010	02/17/2022	1.F FE
693476-BN-2	PNC FUNDING CORP	3.300		02/07/2022	REDEEMED		1,000,000	1,000,000	994,440	999,813	0	90	0	90	0	999,904	0	96	96	13,658	03/08/2022	1.G FE
742718-DY-2	PROCTER & GAMBLE CO	2.300		02/06/2022	MATURED		4,000,000	4,000,000	3,991,485	4,000,318	0	(318)	0	(318)	0	4,000,000	0	0	0	46,000	02/06/2022	1.D FE
78355H-KD-0	RYDER SYSTEM INC	2.800		02/11/2022	REDEEMED		2,000,000	2,000,000	1,996,740	1,999,796	0	126	0	126	0	1,999,922	0	78	78	24,889	03/01/2022	2.B FE
78409V-AU-8	S&P GLOBAL INC (144A)	4.125		03/19/2022	MAKE WHOLE CALL		3,104,070	3,000,000	3,077,520	3,077,520	0	(2,744)	0	(2,744)	0	3,074,776	0	(74,776)	(74,776)	120,570	08/01/2023	1.G FE
78409V-AV-6	S&P GLOBAL INC (144A)	3.625		03/19/2022	MAKE WHOLE CALL		1,036,100	1,000,000	1,028,920	1,028,920	0	(639)	0	(639)	0	1,028,281	0	(28,281)	(28,281)	49,996	05/01/2024	1.G FE
78409V-AX-2	S&P GLOBAL INC (144A)	4.000		03/24/2022	MAKE WHOLE CALL		1,061,040	1,000,000	1,053,480	1,053,480	0	(849)	0	(849)	0	1,052,631	0	(52,631)	(52,631)	63,596	03/01/2026	1.G FE
842400-GD-9	SOUTHERN CALIFORNIA ED	2.400		02/01/2022	MATURED		1,000,000	1,000,000	999,930	999,979	0	21	0	21	0	1,000,000	0	0	0	12,000	02/01/2022	1.G FE
87612E-AZ-9	TARGET CORP	2.900		01/15/2022	MATURED		2,500,000	2,500,000	2,524,870	2,500,105	0	(105)	0	(105)	0	2,500,000	0	0	0	36,250	01/15/2022	1.F FE
883556-BM-3	THERMO FISHER SCIENTIF	3.650		02/07/2022	MAKE WHOLE CALL		2,142,280	2,000,000	1,997,160	1,998,732	0	(12)	0	(12)	0	1,998,720	0	1,280	1,280	152,824	12/15/2025	2.A FE
89233P-5T-9	TOYOTA MOTOR CREDIT	3.300	C	01/12/2022	MATURED		1,900,000	1,900,000	1,951,072	1,900,247	0	(247)	0	(247)	0	1,900,000	0	0	0	31,350	01/12/2022	1.E FE
90783V-AA-3	UNION PACIFIC PASS THR	5.082		01/02/2022	REDEEMED		145,051	145,051	145,051	145,053	0	(2)	0	(2)	0	145,051	0	0	0	3,686	01/02/2029	1.D
90783X-AA-9	UNION PACIFIC PASS THR	6.176		01/02/2022	REDEEMED		67,346	67,346	67,346	67,346	0	0	0	0	0	67,346	0	0	0	2,080	01/02/2031	1.D FE
91324P-BV-3	UNITEDHEALTH GROUP INC	2.875		03/15/2022	MATURED		2,000,000	2,000,000	2,001,890	1,999,806	0	194	0	194	0	2,000,000	0	0	0	28,750	03/15/2022	1.G FE
91159H-HC-7	US BANCORP	3.000		02/15/2022	REDEEMED		3,713,000	3,713,000	3,756,975	3,713,619	0	(695)	0	(695)	0	3,712,924	0	76	76	46,413	03/15/2022	1.F FE
928563-AB-1	VMWARE INC	2.950		01/18/2022	MAKE WHOLE CALL		3,038,370	3,000,000	2,993,280	2,998,973	0	87	0	87	0	2,999,060	0	940	940	74,507	08/21/2022	2.C FE
25468P-CT-1	WALT DISNEY COMPANY	2.550		02/15/2022	MATURED		500,000	500,000	496,500	499,936	0	64	0	64	0	500,000	0	0	0	6,375	02/15/2022	2.A FE
94974B-FC-9	WELLS FARGO & CO	3.500		03/08/2022	MATURED		2,250,000	2,250,000	2,364,095	2,252,426	0	(2,426)	0	(2,426)	0	2,250,000	0	0	0	39,375	03/08/2022	2.A FE
949746-SK-8	WELLS FARGO & CO	3.069		01/24/2022	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	46,035	01/24/2023	2.A FE
772739-AQ-1	WESTROCK RKT CO	4.000		03/22/2022	MAKE WHOLE CALL		766,035	750,000	785,573	754,739	0	(1,135)	0	(1,135)	0	753,604	0	(3,604)	(3,604)	32,785	03/01/2023	2.B FE
98956P-AL-6	ZIMMER BIOMET HOLDINGS	3.150		03/18/2022	REDEEMED		1,000,000	1,000,000	997,490	999,838	0	130	0	130	0	999,969	0	31	31	14,613	04/01/2022	2.B FE
13645R-AP-9	CANADIAN PACIFIC RAILW	4.500	A	01/15/2022	MATURED		1,000,000	1,000,000	981,510	999,872	0	128	0	128	0	1,000,000	0	0	0	22,500	01/15/2022	2.B FE
71644E-AE-2	PETRO CANADA	7.875	A	01/10/2022	MARKET AXESS		60,602	50,000	64,700	57,850	0	(50)	0	(50)	0	57,799	0	2,802	2,802	295	06/15/2026	2.A FE
00182E-BC-2	ANZ NEW ZEALAND INTL/L	2.875	D	01/25/2022	MATURED		1,000,000	1,000,000	995,750	999,911	0	89	0	89	0	1,000,000	0	0	0	14,375	01/25/2022	1.E FE
D06216-FG-1	BASF SE	2.500	D	01/18/2022	MATURED		2,000,000	2,000,000	2,011,100	2,000,070	0	(70)	0	(70)	0	2,000,000	0	0	0	50,000	01/18/2022	2.A FE
055451-AQ-1	BHP BILLITON FINANCE U	2.875	D	02/24/2022	MATURED		4,000,000	4,000,000	4,019,070	4,000,592	0	(592)	0	(592)	0	4,000,000	0	0	0	57,500	02/24/2022	1.F FE
05579H-AE-2	BNZ INTL FUNDING (144A	2.900	D	02/21/2022	MATURED		1,000,000	1,000,000	998,240	999,905	0	95	0	95	0	1,000,000	0	0	0	14,500	02/21/2022	1.E FE
2027A0-JK-6	COMMONWEALTH BANK OF A	2.750	D	03/10/2022	MATURED		1,000,000	1,000,000	997,030	999,831	0	169	0	169	0	1,000,000	0	0	0	13,750	03/10/2022	1.D FE
23636A-AM-3	DANSKE BANK A/S (144A)	2.700	D	03/02/2022	MATURED		2,000,000	2,000,000	1,999,070	1,999,885	0	115	0	115	0	2,000,000	0	0	0	27,000	03/02/2022	1.E FE
25600W-AF-7	DNB BOLIGKREDITT AS (1	2.500	D	03/28/2022	MATURED		1,000,000	1,000,000	997,200	999,815	0	185	0	185	0	1,000,000	0	0	0	12,500	03/28/2022	1.A FE
40052V-AB-0	GRUPO BIMBO SAB (144A)	4.500	D	01/25/2022	MATURED		300,000	300,000	317,445	300,135	0	(135)	0	(135)	0	300,000	0	0	0	6,750	01/25/2022	2.B FE
40049J-AV-9	GRUPO TELEVISA SAB	6.625	D	03/30/2022	MAKE WHOLE CALL		1,987,076	1,799,000	2,080,555	1,913,418	0	(8,246)	0	(8,246)	0	1,905,173	0	(106,173)	(106,173)	251,640	03/18/2025	2.A FE
44962L-AG-2	IHS MARKIT LTD	4.125	D	03/02/2022	EXCHANGED		3,077,520	3,000,000	2,991,210	2,996,946	0	313	0	313	0	2,997,259	0	80,261	80,261	75,531	08/01/2023	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44962L-AH-0	IHS MARKIT LTD 3.625	D	03/02/2022	EXCHANGED		1,028,920	1,000,000	999,110	999,542	0	30	0	30	0	999,572	0	29,348	29,348	13,184	05/01/2024	3.A FE
44962L-AA-5	IHS MARKIT LTD (144A) 5.000	D	03/02/2022	EXCHANGED		2,032,680	2,000,000	2,140,000	2,017,104	0	(4,986)	0	(4,986)	0	2,012,118	0	20,562	20,562	35,611	11/01/2022	3.A FE
44962L-AB-3	IHS MARKIT LTD (144A) 4.750	D	03/02/2022	EXCHANGED		1,060,680	1,000,000	1,055,000	1,023,407	0	(1,306)	0	(1,306)	0	1,022,101	0	38,579	38,579	26,993	02/15/2025	3.A FE
44962L-AC-1	IHS MARKIT LTD (144A) 4.000	D	03/02/2022	EXCHANGED		1,053,480	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	53,480	53,480	21,111	03/01/2026	3.A FE
456837-AG-8	ING GROEP NV 3.150	D	03/29/2022	MATURED		1,000,000	1,000,000	998,070	999,836	0	164	0	164	0	1,000,000	0	0	0	15,750	03/29/2022	1.G FE
53944Y-AC-7	LLOYDS BANKING GROUP P 3.000	D	01/11/2022	MATURED		1,000,000	1,000,000	1,003,800	1,000,012	0	(12)	0	(12)	0	1,000,000	0	0	0	15,000	01/11/2022	1.F FE
80281L-AF-2	SANTANDER UK GROUP HLD 3.571	D	01/10/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,855	01/10/2023	2.A FE
83238P-AD-6	SMITHS GROUP PLC (144A 3.625	D	02/17/2022	MAKE WHOLE CALL		2,031,380	2,000,000	1,995,680	1,999,523	0	75	0	75	0	1,999,598	0	402	402	56,554	10/12/2022	2.B FE
87020P-AH-0	SWEDBANK AB (144A) 2.800	D	03/14/2022	MATURED		1,000,000	1,000,000	999,580	999,935	0	65	0	65	0	1,000,000	0	0	0	14,000	03/14/2022	1.D FE
87164K-AA-2	SYNGENTA FINANCE 3.125	D	03/28/2022	MATURED		3,000,000	3,000,000	2,995,140	2,999,681	0	319	0	319	0	3,000,000	0	0	0	46,875	03/28/2022	2.B FE
89153V-AB-5	TOTAL CAPITAL INTERNAT 2.875	D	02/17/2022	MATURED		3,000,000	3,000,000	2,966,460	2,998,544	0	1,456	0	1,456	0	3,000,000	0	0	0	43,125	02/17/2022	1.E FE
90351D-AH-0	UBS GROUP FUNDING (144 2.650	D	02/01/2022	MATURED		1,000,000	1,000,000	999,400	999,965	0	35	0	35	0	1,000,000	0	0	0	13,250	02/01/2022	1.G FE
961214-DG-5	WESTPAC BANKING CORP 2.800	D	01/11/2022	MATURED		1,000,000	1,000,000	999,490	999,987	0	13	0	13	0	1,000,000	0	0	0	14,000	01/11/2022	1.D FE
00842A-AD-1	ABMT 2015-4 A4 CMO 3.500		03/25/2022	VARIOUS		119,284	119,284	118,986	118,940	0	345	0	345	0	119,284	0	0	0	618	06/25/2045	1.A
00842V-AC-7	ABMT 2016-3 A3 CMO 3.500		03/25/2022	VARIOUS		97,468	97,468	100,148	97,922	0	(454)	0	(454)	0	97,468	0	0	0	555	08/25/2046	1.A
004375-CE-9	ACCR 2004-4 A2C 1.457		03/25/2022	VARIOUS		28,422	28,422	27,320	27,278	0	1,143	0	1,143	0	28,422	0	0	0	65	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D 1.157		03/25/2022	VARIOUS		193,007	193,007	164,418	175,562	0	17,445	0	17,445	0	193,007	0	0	0	325	01/25/2035	1.A FM
007036-QM-1	ARMT 2005-8 4A21 CMO 3.158		02/25/2022	VARIOUS		29,784	29,784	27,074	20,787	0	8,998	0	8,998	0	29,784	0	0	0	82	11/25/2035	1.D FM
07386H-SW-2	BALTA 2005-4 22A2 CMO 2.717		03/25/2022	VARIOUS		12,653	12,653	6,706	2,933	0	9,720	0	9,720	0	12,653	0	0	0	59	05/25/2035	1.A FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO 3.653		03/25/2022	VARIOUS		205	205	197	198	0	6	0	6	0	205	0	0	0	1	03/25/2033	1.A FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 3.675		03/25/2022	VARIOUS		9,302	9,302	9,027	9,071	0	231	0	231	0	9,302	0	0	0	28	05/25/2033	1.A FM
05949C-EL-6	BOAMS 2005-G 4A1 CMO 3.069		03/25/2022	VARIOUS		4,833	4,833	4,502	4,415	0	418	0	418	0	4,833	0	0	0	25	08/25/2035	1.A FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.409		01/25/2022	RECOVERY OF PAR WRITE-OFF		0	(17)	(16)	(13)	0	0	0	0	0	(13)	0	13	13	0	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.409		03/25/2022	VARIOUS		1,586	1,586	1,511	1,212	0	374	0	374	0	1,586	0	0	0	6	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.409		03/25/2022	WRITTEN OFF		0	4	4	3	0	0	0	0	0	3	0	(3)	(3)	0	11/25/2035	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		02/25/2022	RECOVERY OF PAR WRITE-OFF		0	(2,318)	(2,144)	(1,124)	0	34	0	34	0	(1,089)	0	1,089	1,089	0	03/25/2037	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2022	VARIOUS		43,408	43,408	40,152	21,041	0	22,366	0	22,366	0	43,408	0	0	0	294	03/25/2037	1.D FM
07384M-F8-0	BSARM 2004-1 11A1 CMO 2.660		03/25/2022	VARIOUS		12,011	12,011	9,827	8,986	0	3,025	0	3,025	0	12,011	0	0	0	53	04/25/2034	1.A FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.831		03/25/2022	RECOVERY OF PAR WRITE-OFF		0	(55)	(34)	(22)	0	1	0	1	0	(22)	0	22	22	0	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.831		03/25/2022	VARIOUS		47,919	47,919	29,710	19,593	0	28,326	0	28,326	0	47,919	0	0	0	215	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.831		01/25/2022	WRITTEN OFF		0	76	47	31	0	0	0	0	0	31	0	(31)	(31)	0	02/25/2036	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.271		03/25/2022	VARIOUS		96,950	96,950	69,804	43,982	0	52,968	0	52,968	0	96,950	0	0	0	600	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.271		03/25/2022	WRITTEN OFF		0	1,020	734	463	0	(4)	0	(4)	0	459	0	(459)	(459)	4	06/25/2047	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.834		02/25/2022	RECOVERY OF PAR WRITE-OFF		0	(743)	(637)	(408)	0	7	0	7	0	(401)	0	401	401	0	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.834		03/25/2022	VARIOUS		35,765	35,765	30,648	19,622	0	16,143	0	16,143	0	35,765	0	0	0	195	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.834		03/25/2022	WRITTEN OFF		0	13	11	7	0	0	0	0	0	7	0	(7)	(7)	0	01/25/2036	1.D FM
17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		03/25/2022	VARIOUS		663,383	663,383	674,163	664,680	0	(1,297)	0	(1,297)	0	663,383	0	0	0	3,087	10/25/2043	1.A
17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500		03/25/2022	VARIOUS		555,173	555,173	562,286	562,085	0	(6,912)	0	(6,912)	0	555,173	0	0	0	1,947	09/25/2051	1.A FE
17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		03/25/2022	VARIOUS		62,056	62,056	56,619	43,229	0	18,827	0	18,827	0	62,056	0	0	0	805	06/25/2036	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		03/25/2022	VARIOUS		7,638	7,638	6,836	934	0	6,704	0	6,704	0	7,638	0	0	0	76	06/25/2037	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		03/25/2022	WRITTEN OFF		0	413	370	51	0	(5)	0	(5)	0	46	0	(46)	(46)	4	06/25/2037	1.D FM
17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000		03/25/2022	VARIOUS		1,790	1,790	1,199	802	0	988	0	988	0	1,790	0	0	0	18	09/25/2037	1.A FM
12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		03/25/2022	VARIOUS		8,487	8,487	5,875	729	0	7,758	0	7,758	0	8,487	0	0	0	22	11/25/2036	1.D FM
22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000		03/25/2022	VARIOUS		3,331	3,331	2,475	886	0	2,445	0	2,445	0	3,331	0	0	0	50	06/25/2032	1.A FM
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		03/25/2022	VARIOUS		2,286	2,286	2,371	2,279	0	7	0	7	0	2,286	0	0	0	24	12/25/2033	1.A FM
12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		03/25/2022	VARIOUS		62,856	62,856	61,706	62,450	0	406	0	406	0	62,856	0	0	0	307	08/25/2043	1.A
12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		03/25/2022	VARIOUS		225,048	225,048	228,424	224,805	0	243	0	243	0	225,048	0	0	0	1,142	03/25/2045	1.A
12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		03/25/2022	VARIOUS		113,957	113,957	116,218	114,139	0	(183)	0	(183)	0	113,957	0	0	0	620	06/25/2047	1.A
12669E-EJ-1	CWHL 2003-15 2A1 CMO 5.000		01/25/2022	PAID ON PRINCIPAL		210,147	210,147	145,389	201,303	0	8,844	0	8,844	0	210,147	0	0	0	808	06/25/2018	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12669E-EJ-1	CWHL 2003-15 2A1 CMO 5.000		01/25/2022	RECOVERY OF PAR WRITE-OFF		0	(16,309)	(11,284)	(15,623)	0	(686)	0	(686)	0	(16,309)	0	16,309	16,309	0	06/25/2018	1.A FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		03/25/2022	VARIOUS		60,144	60,144	52,720	29,593	0	30,552	0	30,552	0	60,144	0	0	0	819	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		03/25/2022	WRITTEN OFF		0	12	10	6	0	(1)	0	(1)	0	5	0	(5)	(5)	0	09/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		03/25/2022	RECOVERY OF PAR WRITE-OFF		0	(183)	(182)	(66)	0	9	0	9	0	(56)	0	56	56	0	12/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		03/25/2022	VARIOUS		15,917	15,917	15,825	5,702	0	10,214	0	10,214	0	15,917	0	0	0	188	12/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		02/25/2022	WRITTEN OFF		0	2,632	2,617	943	0	(44)	0	(44)	0	899	0	(899)	(899)	24	12/25/2035	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		01/25/2022	PAID ON PRINCIPAL		8,479	8,479	7,589	2,261	0	6,218	0	6,218	0	8,479	0	0	0	45	12/25/2036	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		01/25/2022	WRITTEN OFF		0	15	13	4	0	0	0	0	0	4	0	(4)	(4)	0	12/25/2036	1.D FM
126671-RX-6	CWL 2002-S3 M1 4.800		03/25/2022	VARIOUS		7	7	7	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		03/25/2022	VARIOUS		18,450	18,450	16,789	17,442	0	1,008	0	1,008	0	18,450	0	0	0	137	02/25/2035	1.A FM
29977K-AA-1	EVER 2013-2 A CMO 3.000		03/25/2022	VARIOUS		240,941	240,941	238,980	240,135	0	806	0	806	0	240,941	0	0	0	1,118	06/25/2043	1.A
33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		03/25/2022	VARIOUS		188,921	188,921	191,726	191,652	0	(2,731)	0	(2,731)	0	188,921	0	0	0	712	08/25/2051	1.A FE
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		01/25/2022	RECOVERY OF PAR WRITE-OFF		0	(202)	(146)	(31)	0	1	0	1	0	(31)	0	31	31	0	04/25/2036	1.D FM
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		03/25/2022	VARIOUS		5,417	5,417	3,907	836	0	4,581	0	4,581	0	5,417	0	0	0	52	04/25/2036	1.D FM
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		03/25/2022	WRITTEN OFF		0	624	450	96	0	(2)	0	(2)	0	95	0	(95)	(95)	8	04/25/2036	1.D FM
36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2022	VARIOUS		30,369	30,369	26,269	27,805	0	2,563	0	2,563	0	30,369	0	0	0	217	07/25/2033	1.A FM
36242D-HQ-9	GSAMP 2004-AHL M1 1.432		03/25/2022	VARIOUS		163,205	163,205	124,138	144,698	0	18,507	0	18,507	0	163,205	0	0	0	254	08/25/2034	1.A FM
36261H-AB-6	GSMBS 2021-PJ5 A2 2.500		03/25/2022	VARIOUS		30,739	30,739	31,161	31,140	0	(402)	0	(402)	0	30,739	0	0	0	110	10/25/2051	1.A
36262W-AB-2	GSMBS 2021-PJ8 A2 (144 2.500		03/25/2022	VARIOUS		309,544	309,544	315,009	314,823	0	(5,279)	0	(5,279)	0	309,544	0	0	0	1,221	01/25/2052	1.A FE
466247-LU-5	JPMMT 2005-A1 4A1 CMO 2.349		03/25/2022	VARIOUS		97,544	97,544	97,427	97,283	0	261	0	261	0	97,544	0	0	0	240	02/25/2035	1.A FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 2.764		03/25/2022	VARIOUS		56,204	56,204	51,927	40,091	0	16,113	0	16,113	0	56,204	0	0	0	210	11/25/2035	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 2.902		03/25/2022	VARIOUS		11,652	11,652	8,282	4,857	0	6,795	0	6,795	0	11,652	0	0	0	53	08/25/2036	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.114		03/25/2022	VARIOUS		32,416	32,416	27,366	11,420	0	20,997	0	20,997	0	32,416	0	0	0	139	01/25/2037	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.114		03/25/2022	WRITTEN OFF		0	6	5	2	0	0	0	0	0	2	0	(2)	(2)	0	01/25/2037	1.D FM
46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 3.034		03/25/2022	VARIOUS		31,514	31,514	30,761	14,930	0	16,584	0	16,584	0	31,514	0	0	0	143	04/25/2037	1.D FM
46644V-BK-1	JPMMT 2015-4 2A3 CMO 3.000		03/25/2022	VARIOUS		281,110	281,110	280,539	280,546	0	564	0	564	0	281,110	0	0	0	1,510	06/25/2045	1.A
46646B-AC-2	JPMMT 2016-1 A3 CMO 3.500		03/25/2022	VARIOUS		121,629	121,629	124,708	121,998	0	(369)	0	(369)	0	121,629	0	0	0	696	05/25/2046	1.A
46648C-AB-0	JPMMT 2017-1 A2 CMO 3.500		03/25/2022	VARIOUS		272,450	272,450	274,238	272,321	0	128	0	128	0	272,450	0	0	0	1,244	01/25/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 CMO 3.500		03/25/2022	VARIOUS		69,255	69,255	70,451	69,433	0	(178)	0	(178)	0	69,255	0	0	0	364	05/25/2047	1.A
46647S-AE-0	JPMMT 2017-3 1A3 CMO 3.500		03/25/2022	VARIOUS		229,016	229,016	233,793	229,535	0	(519)	0	(519)	0	229,016	0	0	0	1,307	08/25/2047	1.A
46649H-AC-6	JPMMT 2017-6 A3 CMO 3.500		03/25/2022	VARIOUS		404,642	404,642	410,174	404,666	0	(24)	0	(24)	0	404,642	0	0	0	2,502	12/25/2048	1.A
46654A-AC-3	JPMMT 2021-10 A3 2.500		03/25/2022	VARIOUS		260,470	260,470	265,944	265,724	0	(5,253)	0	(5,253)	0	260,470	0	0	0	985	12/25/2051	1.A FE
46592W-AC-0	JPMMT 2021-12 A3 2.500		03/25/2022	VARIOUS		863,469	863,469	870,485	870,369	0	(6,900)	0	(6,900)	0	863,469	0	0	0	3,284	02/25/2052	1.A FE
585498-AA-6	MELLO 2018-MTG1 A1 CMO 3.500		03/25/2022	VARIOUS		82,107	82,107	81,080	81,808	0	299	0	299	0	82,107	0	0	0	446	03/25/2048	1.A
61772L-AJ-0	MSRM 2021-2 A3 2.500		03/25/2022	VARIOUS		209,902	209,902	212,788	212,676	0	(2,774)	0	(2,774)	0	209,902	0	0	0	901	05/25/2051	1.A
61758M-AA-5	MSRR 2009-R2 1A1A CMO 6.000		03/26/2022	VARIOUS		110,883	110,883	111,646	79,642	0	31,242	0	31,242	0	110,883	0	0	0	1,162	04/26/2036	1.A FM
67400A-AC-6	OAKS 2015-2 A3 CMO 3.500		03/25/2022	VARIOUS		39,696	39,696	39,776	39,622	0	74	0	74	0	39,696	0	0	0	208	10/25/2045	1.A
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		03/25/2022	VARIOUS		160	160	159	159	0	1	0	1	0	160	0	0	0	1	01/25/2055	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		03/25/2022	VARIOUS		558	558	559	556	0	2	0	2	0	558	0	0	0	5	01/25/2055	1.A FM
69376D-AA-0	PSMC 2021-3 A1 (144A) 2.500		03/25/2022	VARIOUS		660,251	660,251	668,917	668,606	0	(8,355)	0	(8,355)	0	660,251	0	0	0	2,900	08/25/2051	1.A FE
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		03/25/2022	VARIOUS		47,064	47,064	44,691	40,673	0	6,391	0	6,391	0	47,064	0	0	0	342	06/25/2033	1.A FM
749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000		03/25/2022	VARIOUS		804,594	804,594	813,520	809,093	0	(4,499)	0	(4,499)	0	804,594	0	0	0	4,222	02/25/2050	1.A
74936R-AA-2	RCKT 2021-2 A1 (144A) 2.500		03/25/2022	VARIOUS		101,195	101,195	102,349	102,254	0	(1,059)	0	(1,059)	0	101,195	0	0	0	419	06/25/2051	1.A
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		01/25/2022	RECOVERY OF PAR WRITE-OFF		0	(368)	(328)	(228)	0	6	0	6	0	(222)	0	222	222	0	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		02/25/2022	VARIOUS		17,871	17,871	15,932	11,096	0	6,775	0	6,775	0	17,871	0	0	0	115	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2022	WRITTEN OFF		0	1,169	1,042	726	0	(27)	0	(27)	0	699	0	(699)	(699)	13	07/25/2036	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2022	VARIOUS		16,456	16,456	15,608	8,044	0	8,412	0	8,412	0	16,456	0	0	0	175	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2022	WRITTEN OFF		0	4,351	4,126	2,127	0	(15)	0	(15)	0	2,112	0	(2,112)	(2,112)	38	01/25/2037	1.D FM
82280R-AA-7	SCOT 2017-1 A1 CMO 3.500		03/25/2022	VARIOUS		274,420	274,420	274,335	273,916	0	505	0	505	0	274,420	0	0	0	1,623	04/25/2047	1.A
82281F-AA-2	SCOT 2017-2 A1 3.500		03/25/2022	VARIOUS		162,623	162,623	165,978	162,744	0	(121)	0	(121)	0	162,623	0	0	0	702	10/25/2047	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2022	VARIOUS		90,353	90,353	89,477	89,568	0	786	0	786	0	90,353	0	0	0	396	05/25/2043	1.A
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		03/25/2022	VARIOUS		295,325	295,325	300,148	295,708	0	(384)	0	(384)	0	295,325	0	0	0	1,499	05/25/2043	1.A
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		03/25/2022	VARIOUS		129,927	129,927	127,026	128,490	0	1,437	0	1,437	0	129,927	0	0	0	739	06/25/2043	1.A
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		03/25/2022	VARIOUS		176,385	176,385	178,673	175,962	0	423	0	423	0	176,385	0	0	0	1,010	04/25/2044	1.A
81745L-AF-0	SEMT 2014-4 A6 CMO 3.500		03/25/2022	VARIOUS		44,357	44,357	44,655	44,286	0	71	0	71	0	44,357	0	0	0	307	11/25/2044	1.A
81746L-AA-0	SEMT 2015-3 A1 CMO 3.500		03/25/2022	VARIOUS		41,147	41,147	41,327	41,102	0	45	0	45	0	41,147	0	0	0	211	07/25/2045	1.A
81746M-AA-8	SEMT 2015-4 A1 CMO 3.000		03/25/2022	VARIOUS		59,234	59,234	60,039	59,373	0	(139)	0	(139)	0	59,234	0	0	0	261	11/25/2030	1.A
81746N-AK-4	SEMT 2016-3 A10 CMO 3.500		03/25/2022	VARIOUS		77,780	77,780	80,259	77,674	0	106	0	106	0	77,780	0	0	0	366	11/25/2046	1.A
81746K-AA-2	SEMT 2017-2 A1 CMO 3.500		03/25/2022	VARIOUS		163,787	163,787	165,144	163,784	0	3	0	3	0	163,787	0	0	0	852	02/25/2047	1.A
81746X-AA-4	SEMT 2017-3 A1 CMO 3.500		03/25/2022	VARIOUS		151,688	151,688	150,716	151,109	0	579	0	579	0	151,688	0	0	0	678	04/25/2047	1.A
81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		03/25/2022	VARIOUS		173,775	173,775	177,712	174,047	0	(273)	0	(273)	0	173,775	0	0	0	1,028	07/25/2047	1.A
81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		03/25/2022	VARIOUS		245,270	245,270	250,329	246,021	0	(751)	0	(751)	0	245,270	0	0	0	1,345	09/25/2047	1.A
81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		03/25/2022	VARIOUS		692,566	692,566	684,234	689,213	0	3,353	0	3,353	0	692,566	0	0	0	3,462	03/25/2048	1.A
81743A-AD-1	SEMT 2019-5 A4 CMO (14 3.500		01/25/2022	PAID ON PRINCIPAL		147,730	147,730	150,038	147,532	0	198	0	198	0	147,730	0	0	0	431	12/25/2049	1.A
81748W-AA-4	SEMT 2021-4 A1 (144A) 2.500		03/25/2022	VARIOUS		170,432	170,432	173,468	173,170	0	(2,739)	0	(2,739)	0	170,432	0	0	0	674	06/25/2051	1.A
81748Y-AA-0	SEMT 2021-6 A1 (144A) 2.500		03/25/2022	VARIOUS		379,303	379,303	386,474	386,279	0	(6,975)	0	(6,975)	0	379,303	0	0	0	1,656	10/25/2051	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		03/25/2022	VARIOUS		98,969	98,969	94,407	97,607	0	1,362	0	1,362	0	98,969	0	0	0	644	11/25/2046	1.A
929227-ZC-3	WAMU 2002-AR18 A CMO 2.575		03/25/2022	VARIOUS		265	265	241	248	0	17	0	17	0	265	0	0	0	1	01/25/2033	1.A FM
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.366		03/25/2022	VARIOUS		1,651	1,651	1,490	1,538	0	114	0	114	0	1,651	0	0	0	4	03/25/2033	1.A FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 2.987		03/25/2022	RECOVERY OF PAR WRITE-OFF		0	(239)	(148)	(84)	0	1	0	1	0	(83)	0	83	83	0	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 2.987		03/25/2022	VARIOUS		11,004	11,004	6,782	3,881	0	7,123	0	7,123	0	11,004	0	0	0	65	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 2.987		02/25/2022	WRITTEN OFF		0	661	407	233	0	(1)	0	(1)	0	232	0	(232)	(232)	2	10/25/2036	1.D FM
95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		03/25/2022	VARIOUS		542,370	542,370	548,811	546,536	0	(4,166)	0	(4,166)	0	542,370	0	0	0	2,558	12/25/2049	1.A
97652R-AD-9	WIN 2014-3 A4 CMO 3.500		03/20/2022	VARIOUS		20,479	20,479	20,572	20,444	0	35	0	35	0	20,479	0	0	0	133	11/20/2044	1.A
97653B-AC-5	WIN 2015-A A3 CMO 3.500		03/20/2022	VARIOUS		62,695	62,695	63,665	62,597	0	98	0	98	0	62,695	0	0	0	533	06/20/2045	1.A
92977Y-BQ-3	WMLT 2005-B 3A1 CMO 2.145		03/20/2022	VARIOUS		1,959	1,959	1,537	142	0	1,816	0	1,816	0	1,959	0	0	0	7	10/20/2035	1.A FM
06541W-AT-9	BANK 2017-BNK5 A2 2.987		03/15/2022	VARIOUS		520,775	520,775	536,398	521,517	0	(742)	0	(742)	0	520,775	0	0	0	1,497	06/15/2060	1.A
12624P-AE-5	COMM 2012-CR3 A3 2.822		03/15/2022	VARIOUS		3,248,784	3,248,784	3,303,657	3,248,996	0	(212)	0	(212)	0	3,248,784	0	0	0	20,081	10/15/2045	1.A FM
12636M-AF-5	CSAIL 2016-C6 ASB 2.960		03/15/2022	VARIOUS		271,520	271,520	279,664	273,607	0	(2,087)	0	(2,087)	0	271,520	0	0	0	1,402	01/15/2049	1.A
12595B-AB-7	CSAIL 2017-C8 A2 2.986		02/15/2022	VARIOUS		2,709,711	2,709,711	2,791,001	2,710,262	0	(552)	0	(552)	0	2,709,711	0	0	0	13,451	06/15/2050	1.A
23312J-AB-9	DBJPM 2017-C6 A2 2.917		03/10/2022	VARIOUS		89,364	89,364	92,044	89,221	0	142	0	142	0	89,364	0	0	0	453	06/10/2050	1.A
36252A-AD-8	GSMS 2015-GS1 AAB 3.553		03/10/2022	VARIOUS		208,926	208,926	215,191	210,480	0	(1,554)	0	(1,554)	0	208,926	0	0	0	1,278	11/10/2048	1.A
36252T-AS-4	GSMS 2016-GS2 AAB 2.922		03/10/2022	VARIOUS		150,432	150,432	154,936	151,661	0	(1,229)	0	(1,229)	0	150,432	0	0	0	765	05/10/2049	1.A
36252H-AE-1	GSMS 2017-GS5 AAB 3.467		03/10/2022	VARIOUS		95,494	95,494	98,358	96,470	0	(976)	0	(976)	0	95,494	0	0	0	578	03/10/2050	1.A
61766N-AY-1	MSBAM 2016-C30 ASB 2.729		03/15/2022	VARIOUS		451,331	451,331	464,860	454,974	0	(3,643)	0	(3,643)	0	451,331	0	0	0	2,430	09/15/2049	1.A
61767C-AR-9	MSBAM 2017-C33 A2 3.140		03/15/2022	VARIOUS		278,230	278,230	286,567	277,991	0	239	0	239	0	278,230	0	0	0	1,512	05/15/2050	1.A
94988H-AC-5	WFCM 2012-LC5 A3 2.918		03/15/2022	VARIOUS		2,048,233	2,048,233	2,092,570	2,050,133	(1,289)	(611)	0	(1,900)	0	2,048,233	0	0	0	11,065	10/15/2045	1.A FM
94989D-AV-1	WFCM 2015-C27 A4 3.190		02/15/2022	VARIOUS		418,841	418,841	423,552	420,163	0	(1,321)	0	(1,321)	0	418,841	0	0	0	2,492	02/15/2048	1.A
95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		03/15/2022	VARIOUS		185,853	185,853	191,423	187,326	0	(1,473)	0	(1,473)	0	185,853	0	0	0	806	08/15/2049	1.A
95001M-AB-6	WFCM 2017-C38 A2 3.043		03/15/2022	VARIOUS		1,652,253	1,652,253	1,701,796	1,652,861	0	(607)	0	(607)	0	1,652,253	0	0	0	11,991	07/15/2050	1.A
92930R-BB-7	WFRBS 2012-C9 A3 2.870		03/15/2022	VARIOUS		561,983	561,983	574,660	562,307	0	(324)	0	(324)	0	561,983	0	0	0	3,145	11/15/2045	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						163,642,049	161,681,140	163,344,406	162,264,760	(1,289)	289,276	0	287,987	0	162,552,747	0	(445,787)	(445,787)	3,729,750	XXX	XXX
2509999997. Total - Bonds - Part 3						1,069,548,829	1,067,484,419	1,086,170,990	1,068,219,642	(1,289)	252,450	0	251,160	0	1,068,470,802	0	(457,062)	(457,062)	8,428,181	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,069,548,829	1,067,484,419	1,086,170,990	1,068,219,642	(1,289)	252,450	0	251,160	0	1,068,470,802	0	(457,062)	(457,062)	8,428,181	XXX	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						1,069,548,829	XXX	1,086,170,990	1,068,219,642	(1,289)	252,450	0	251,160	0	1,068,470,802	0	(457,062)	(457,062)	8,428,181	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 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
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO- BARC A TREASURY		1.A	9,780,127	9,780,127	04/01/2022
000000-00-0	REPO- CITI A TREASURY		1.A	9,780,127	9,780,127	04/01/2022
000000-00-0	REPO- HSBC A TREASURY		1.A	73,216	73,216	04/01/2022
000000-00-0	REPO- JP A TREASURY		1.A	9,780,127	9,780,127	04/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				29,413,597	29,413,597	XXX
0109999999. Total - U.S. Government Bonds				29,413,597	29,413,597	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				29,413,597	29,413,597	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				29,413,597	29,413,597	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				29,413,597	29,413,597	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 6,602,253 Book/Adjusted Carrying Value $ 6,602,253
2. Average balance for the year Fair Value $ 36,773,268 Book/Adjusted Carrying Value $ 36,773,268
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 29,413,597 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. - NC .... Charlotte,NC		0.000	0	0	18,181,354	19,073,365	3,919,747	XXX
Bank of America, N.A. - TX .... Dallas,TX		0.000	0	0	(11,817,937)	(11,090,443)	(11,973,867)	XXX
Bank of America, N.A. ..... Charlotte,NC		0.000	0	0	23,154,669	20,299,946	19,445,058	XXX
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(6,979,483)	(14,570,737)	(7,144,467)	XXX
Bank of New York Mellon ..... New York,NY		0.000	0	0	30,609,335	37,538,916	18,776,161	XXX
Bank of New York Mellon ..... Pittsburgh,PA		0.000	0	0	17,911,570	20,780,824	16,329,802	XXX
Citibank, N.A. - NY ..... New York,NY		0.000	0	0	551,419	487,247	694,449	XXX
Citibank, N.A. ..... New Castle,DE		0.000	0	0	(870,266,407)	(869,331,260)	(815,619,455)	XXX
Citibank, N.A. ..... New York,NY		0.000	0	0	12,292	14,797	10,170	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	2,259,120	2,773,761	2,427,935	XXX
JP Morgan Chase Bank, N.A. .... Hartford,CT		0.000	0	0	(104)	(14)	(270)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(72,611,360)	(74,614,141)	(23,276,015)	XXX
The Bank of New York Mellon ... Pittsburgh,PA		0.000	0	0	100,000	100,000	225,732	XXX
US Bank Corp ..... Minneapolis,MN		0.000	0	0	3,114,228	4,059,690	2,424,405	XXX
US Bank Corp ..... St. Paul,MN		0.000	0	0	34,515,614	35,456,733	36,703,200	XXX
Wells Fargo Bank, N.A. ..... Jacksonville,FL		0.000	0	0	3,976,267	3,797,743	4,112,129	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(827,264,422)	(825,198,574)	(752,920,285)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(827,264,422)	(825,198,574)	(752,920,285)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(827,264,422)	(825,198,574)	(752,920,285)	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 and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		03/31/2022	0.529		918,093,693	0	49,327
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						918,093,693	0	49,327