PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19038 Employer's ID Number 06-6033504
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

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

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,670,545,254	0	10,670,545,254	10,212,276,072
2. Stocks:				
2.1 Preferred stocks	1,972,000	0	1,972,000	1,931,980
2.2 Common stocks	4,588,413,238	0	4,588,413,238	4,201,942,675
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)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(459,004)), cash equivalents ($.....444,709,972) and short-term investments ($.....10,439,642)	454,690,610	0	454,690,610	773,793,200
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,664,461,260	5,916,422	1,658,544,838	1,500,392,397
9. Receivables for securities	2,128,372	0	2,128,372	246,307
10. Securities lending reinvested collateral assets	24,204,811	0	24,204,811	6,270,334
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,406,415,546	5,916,422	17,400,499,124	16,696,852,966
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	90,853,250	0	90,853,250	89,554,136
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	731,258,924	37,338,514	693,920,411	656,714,722
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(1,136,510) earned but unbilled premiums)	1,153,664,133	3,087,612	1,150,576,521	1,032,112,747
15.3 Accrued retrospective premiums ($.....16,453,964) and contracts subject to redetermination ($.....0)	16,453,964	1,319,476	15,134,488	14,151,147
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	20,666,008	0	20,666,008	42,245,982
16.2 Funds held by or deposited with reinsured companies	873,719	0	873,719	851,020
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	117,665,589	0	117,665,589	136,500,065
19. Guaranty funds receivable or on deposit	279,412	0	279,412	461,290
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	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	72,323,358	0	72,323,358	97,909,962
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	77,675,758	1,150,076	76,525,682	93,165,568
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,688,129,661	48,812,099	19,639,317,562	18,860,519,605
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	19,688,129,661	48,812,099	19,639,317,562	18,860,519,605
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Suspense, undistributed payments	30,153,398	0	30,153,398	44,011,978
2502. Equities and deposits in pools and associations	26,253,248	0	26,253,248	28,127,189
2503. Amounts receivable under high deductible policies	11,461,750	1,150,076	10,311,674	11,045,356
2598. Summary of remaining write-ins for Line 25 from overflow page	9,807,361	0	9,807,361	9,981,044
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	77,675,758	1,150,076	76,525,682	93,165,568

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,135,369,297)	7,242,011,822	6,977,015,050
2.	Reinsurance payable on paid losses and loss adjustment expenses	265,820,602	300,734,687
3.	Loss adjustment expenses	1,542,488,038	1,516,535,064
4.	Commissions payable, contingent commissions and other similar charges	120,116,529	167,286,488
5.	Other expenses (excluding taxes, licenses and fees)	103,432,351	111,648,913
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	53,051,634	62,146,489
7.1	Current federal and foreign income taxes (including $.....(84,215,351) on realized capital gains (losses))	24,616,630	12,847,590
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 $.....214,716,371 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	2,596,053,544	2,476,159,440
10.	Advance premium	750	155
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,040,326	11,514,894
12.	Ceded reinsurance premiums payable (net of ceding commissions)	98,564,396	51,430,770
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	8,879,420	7,743,231
15.	Remittances and items not allocated	(1,570)	939,046
16.	Provision for reinsurance (including $.....0 certified)	0	0
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	0	0
20.	Derivatives	0	0
21.	Payable for securities	98,251,273	7,845,897
22.	Payable for securities lending	24,204,811	6,270,334
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	(7,597,128)	(7,812,666)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,181,933,429	11,702,305,382
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,181,933,429	11,702,305,382
29.	Aggregate write-ins for special surplus funds	9,032,139	9,208,098
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	4,793,527,409	4,494,181,540
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,457,384,133	7,158,214,223
38.	Totals (Page 2, Line 28, Col. 3)	19,639,317,562	18,860,519,605

DETAILS OF WRITE-INS

2501.	Retroactive reinsurance reserve assumed	240,128	240,149
2502.	Escheat liability	214,518	151,033
2503.	Retroactive reinsurance reserve ceded	(8,051,774)	(8,203,847)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(7,597,128)	(7,812,666)
2901.	Special surplus from retroactive reinsurance	9,032,139	9,208,098
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	9,032,139	9,208,098
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....188,316,194)	179,541,951	169,911,644	340,976,927
1.2 Assumed (written $.....2,769,050,957)	2,653,189,956	2,517,752,660	5,154,157,694
1.3 Ceded (written $.....193,649,008)	184,227,566	173,859,760	348,774,694
1.4 Net (written $.....2,763,718,143)	2,648,504,341	2,513,804,543	5,146,359,927
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,639,713,000):			
2.1 Direct	89,180,418	117,787,093	267,973,300
2.2 Assumed	1,568,529,657	1,610,813,477	2,953,143,785
2.3 Ceded	92,978,364	120,829,242	274,572,904
2.4 Net	1,564,731,710	1,607,771,329	2,946,544,182
3. Loss adjustment expenses incurred	271,868,474	172,596,301	494,339,615
4. Other underwriting expenses incurred	786,832,573	753,830,788	1,501,855,554
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,623,432,757	2,534,198,417	4,942,739,351
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	25,071,583	(20,393,874)	203,620,576
INVESTMENT INCOME			
9. Net investment income earned	302,445,208	185,783,126	825,414,429
10. Net realized capital gains (losses) less capital gains tax of $.....3,558,001	2,243,628	(17,256,234)	(18,555,731)
11. Net investment gain (loss) (Lines 9 + 10)	304,688,836	168,526,892	806,858,698
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....869,438 amount charged off $.....6,902,195)	(6,032,758)	(4,598,360)	(9,287,504)
13. Finance and service charges not included in premiums	9,245,871	7,501,510	16,339,529
14. Aggregate write-ins for miscellaneous income	466,045	(944,398)	1,127,186
15. Total other income (Lines 12 through 14)	3,679,159	1,958,753	8,179,212
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	333,439,578	150,091,770	1,018,658,485
17. Dividends to policyholders	3,519,117	3,438,110	7,042,914
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)	329,920,461	146,653,660	1,011,615,571
19. Federal and foreign income taxes incurred	59,097,777	35,260,479	114,038,707
20. Net income (Line 18 minus Line 19) (to Line 22)	270,822,684	111,393,181	897,576,864
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	7,158,214,223	6,890,366,651	6,890,366,651
22. Net income (from Line 20)	270,822,684	111,393,181	897,576,864
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....28,747,890	494,862,653	15,570,015	146,972,327
25. Change in net unrealized foreign exchange capital gain (loss)	(104,425)	(2,765,840)	3,709,332
26. Change in net deferred income tax	1,317,415	14,560,679	10,796,683
27. Change in nonadmitted assets	10,271,584	(23,472,832)	792,365
28. Change in provision for reinsurance	0	0	0
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	(478,000,000)	(420,000,000)	(792,000,000)
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)	299,169,910	(304,714,797)	267,847,571
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,457,384,133	6,585,651,854	7,158,214,223
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	614,058	(216,103)	1,744,458
1402. Other assets tri-party/tax credit bond income	(31)	(42)	7,129
1403. Fines and penalties of regulatory authorities	(37,362)	(41,297)	(72,968)
1498. Summary of remaining write-ins for Line 14 from overflow page	(110,620)	(686,956)	(551,433)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	466,045	(944,398)	1,127,186
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,661,130,952	2,498,155,412	5,231,870,710
2.	Net investment income	321,061,152	201,533,606	859,144,493
3.	Miscellaneous income	3,679,159	1,958,753	8,179,212
4.	Total (Lines 1 through 3)	2,985,871,262	2,701,647,771	6,099,194,415
5.	Benefit and loss related payments	1,313,091,747	1,302,339,467	2,550,246,080
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,096,112,709	1,067,578,906	1,985,273,168
8.	Dividends paid to policyholders	2,993,684	3,460,648	7,633,829
9.	Federal and foreign income taxes paid (recovered) net of $.....690,299 tax on capital gains (losses)	50,886,738	0	115,168,091
10.	Total (Lines 5 through 9)	2,463,084,879	2,373,379,021	4,658,321,168
11.	Net cash from operations (Line 4 minus Line 10)	522,786,383	328,268,750	1,440,873,247
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,125,825,703	794,085,334	1,985,232,308
	12.2 Stocks	926,281	25,107,564	28,561,416
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	82,997,424	21,970,681	69,885,668
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	90,405,376	25,927,349	41,843,615
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,300,154,784	867,090,928	2,125,523,008
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,604,721,880	932,444,760	2,389,841,514
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	100,161,686	122,002,240	218,579,072
	13.6 Miscellaneous applications	19,816,542	33,535,247	69,952,910
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,724,700,108	1,087,982,247	2,678,373,497
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(424,545,324)	(220,891,318)	(552,850,489)
	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	478,000,000	420,000,000	792,000,000
	16.6 Other cash provided (applied)	60,656,351	(1,942,073)	(80,959,465)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(417,343,649)	(421,942,073)	(872,959,465)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(319,102,590)	(314,564,641)	15,063,293
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	773,793,200	758,729,907	758,729,907
	19.2 End of period (Line 18 plus Line 19.1)	454,690,610	444,165,265	773,793,200

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

20.0001	Exchange of bonds	2,161,820	24,313,265	29,534,755
20.0002	Stock distribution from limited partnership	1,467,293	903,745	3,726,582
20.0003	Income payment received in securities	150,950	176,209	336,525
20.0004	Other assets tri-party/tax credit bonds	0	0	32,708

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2021	December 31, 2020
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 270,822,684	$ 897,576,864
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	$ 270,822,684	$ 897,576,864
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,457,384,133	$ 7,158,214,223
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	$ 7,457,384,133	$ 7,158,214,223

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

No significant change.

C. Accounting Policy:

No significant change.

2. Not applicable.

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change.

4. DISCONTINUED OPERATIONS

No significant change.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$	97
2.	12 Months or Longer	$	1,874

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

1.	Less than 12 Months	$	7,417
2.	12 Months or Longer	$	245,570

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

Through June 30, 2021, the Company sold $383.7 million of securities to the TRVMMLP as follows:

(in millions)	Proceeds
January 25, 2021	$ 33.0
February 25, 2021	162.0
March 29, 2021	35.5
April 28, 2021	94.4
May 27, 2021	21.8
June 28, 2021	37.0

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.

NOTES TO FINANCIAL STATEMENTS

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

Through June 30, 2021, the Company paid ordinary dividends totaling $478 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 239	$ —	$ 239
June 23, 2021	239	—	239

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.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 2,865,660	$ —	$ —	$ 2,865,660
Preferred stock					
Perpetual	1,972,000	—	—	—	1,972,000

NOTES TO FINANCIAL STATEMENTS

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Common stock					
Industrial and miscellaneous	2,091,190	—	1,899,928	—	3,991,118
Total securities at fair value	$ 4,063,190	$ 2,865,660	$ 1,899,928	$ —	$ 8,828,778

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At June 30, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 444,709,972	$ 444,709,972	$ 60,820,171	$ 383,889,801	$ —	$ —	$ —
Short-term bonds	10,437,776	10,439,642	—	10,437,776	—	—	—
Long-term bonds	11,341,766,998	10,670,545,254	544,539,912	10,776,075,414	21,151,672	—	—
Preferred stock	1,972,000	1,972,000	1,972,000	—	—	—	—
Common stock	3,991,118	3,991,118	2,091,190	—	1,899,928	—	—

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

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 774,606,420	$ 774,608,828	$ 77,102,916	$ 697,503,504	$ —	$ —	$ —
Long-term bonds	11,062,851,345	10,212,276,072	294,933,377	10,755,418,942	12,499,026	—	—
Preferred stock	1,931,980	1,931,980	1,931,980	—	—	—	—
Common stock	3,487,225	3,487,225	1,587,297	—	1,899,928	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $73,153,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property, and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in products liability – occurrence, other liability – occurrence, and other liability – claims-made.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation

NOTES TO FINANCIAL STATEMENTS

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 14,223,412

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	4,198,455,450	4,584,422,121
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	30,593,709	29,461,901
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,229,049,159	$ 4,613,884,022
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 24,204,811

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 24,204,811

16.3 Total payable for securities lending reported on the liability page: $ 24,204,811

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	22,920,474	22,920,474	0	0	172,042	172,042
Total	XXX	XXX	0	0	22,920,474	22,920,474	0	0	172,042	172,042

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	3,236,926	4,988,721	1,575,018	1,283,030	45,964,817	50,023,421
2. Alaska AK	L	249,782	150,279	20,249	17,910	794,173	589,528
3. Arizona AZ	L	2,566,544	6,218,321	1,195,187	1,427,347	13,119,475	12,193,267
4. Arkansas AR	L	2,062,224	1,479,303	292,653	473,428	7,438,783	6,999,534
5. California CA	L	9,459,709	14,858,741	8,243,706	2,895,458	72,651,050	69,987,317
6. Colorado CO	L	3,677,868	4,411,597	154,013	181,447	8,524,963	7,661,754
7. Connecticut CT	L	4,346,815	4,578,670	4,517,739	5,913,386	125,993,879	117,250,766
8. Delaware DE	L	327,783	477,860	339,472	213,586	12,683,469	10,158,474
9. District of Columbia DC	L	4,549,009	2,803,391	426,028	620,912	20,400,640	19,959,659
10. Florida FL	L	18,192,506	11,643,058	8,031,524	6,029,394	123,687,729	115,726,503
11. Georgia GA	L	8,587,032	9,196,967	1,515,940	1,331,882	33,063,685	32,713,812
12. Hawaii HI	L	650,388	268,805	2,318	30,062	7,550,106	7,419,902
13. Idaho ID	L	359,689	345,232	247,690	195,017	4,326,714	4,349,024
14. Illinois IL	L	4,788,105	6,477,867	3,185,771	3,919,278	43,278,107	49,478,223
15. Indiana IN	L	1,060,560	1,186,551	669,988	1,185,947	10,106,403	10,283,007
16. Iowa IA	L	2,354,131	1,348,741	975,263	879,129	12,711,101	12,815,677
17. Kansas KS	L	2,161,883	1,424,148	2,067,764	1,506,730	18,471,506	20,755,008
18. Kentucky KY	L	1,744,425	1,378,894	512,907	481,370	18,851,264	19,648,248
19. Louisiana LA	L	5,562,419	5,605,641	2,518,523	2,402,367	40,885,175	40,764,393
20. Maine ME	L	539,322	490,611	190,192	355,096	11,370,197	11,262,799
21. Maryland MD	L	3,276,561	4,705,371	1,082,887	1,919,365	52,132,345	52,194,537
22. Massachusetts MA	L	7,959,085	6,384,231	6,514,498	6,862,580	79,481,803	82,220,485
23. Michigan MI	L	1,802,269	2,761,979	3,290,126	4,061,195	202,938,996	212,797,284
24. Minnesota MN	L	5,244,531	3,948,732	1,601,709	2,472,220	32,077,667	31,911,251
25. Mississippi MS	L	2,845,677	2,686,522	1,151,947	729,494	17,233,103	16,277,392
26. Missouri MO	L	3,425,255	2,996,464	1,605,464	2,135,322	28,509,635	26,626,987
27. Montana MT	L	718,215	727,843	108,217	45,997	1,506,060	1,450,625
28. Nebraska NE	L	1,955,557	1,170,252	996,870	736,752	9,814,641	9,916,246
29. Nevada NV	L	1,705,290	759,392	608,553	261,849	4,942,307	4,468,952
30. New Hampshire NH	L	16,422	137,136	997,910	1,046,524	13,019,989	14,835,840
31. New Jersey NJ	L	3,492,986	5,205,171	3,664,904	9,353,664	158,526,407	179,700,241
32. New Mexico NM	L	955,458	1,288,551	(8,526)	168,773	3,561,378	4,171,492
33. New York NY	L	16,388,953	17,518,055	17,670,802	25,059,072	228,455,222	206,673,521
34. North Carolina NC	L	3,765,334	3,755,244	1,384,797	2,545,094	28,884,005	28,777,256
35. North Dakota ND	L	19,445	37,400	0	0	111,434	128,327
36. Ohio OH	L	135,385	234,781	806,598	1,152,217	50,687,869	45,458,809
37. Oklahoma OK	L	932,912	1,259,340	360,059	448,664	7,098,069	6,642,529
38. Oregon OR	L	2,942,080	2,665,160	1,160,171	1,319,642	10,478,253	9,958,126
39. Pennsylvania PA	L	4,963,996	5,354,755	7,962,267	7,873,744	158,553,098	159,323,959
40. Rhode Island RI	L	1,373,175	1,359,929	676,770	428,720	18,269,781	18,263,918
41. South Carolina SC	L	1,451,149	2,330,485	1,042,105	1,264,384	19,116,412	19,131,800
42. South Dakota SD	L	491,953	452,101	131,818	355,838	2,074,488	2,248,709
43. Tennessee TN	L	4,504,253	6,810,120	1,847,678	1,979,230	45,553,002	51,721,409
44. Texas TX	L	26,486,725	27,031,215	4,126,836	4,116,978	121,977,613	119,020,882
45. Utah UT	L	1,271,127	896,082	924,115	182,017	7,102,603	6,228,401
46. Vermont VT	L	212,875	563,685	238,141	262,317	4,069,756	3,419,036
47. Virginia VA	L	10,844,369	10,532,995	4,228,330	3,806,760	37,850,926	35,913,300
48. Washington WA	L	788,846	278,126	4,823,093	431,605	9,378,316	9,605,828
49. West Virginia WV	L	697,338	942,886	861,293	918,985	7,299,503	7,562,065
50. Wisconsin WI	L	518,898	412,207	1,271,241	1,457,595	24,950,348	26,167,791
51. Wyoming WY	L	6,320	351	3,724	3,724	121,078	126,940
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	566,866	35,337	0	0	42,383	29,342
54. Puerto Rico PR	L	62,889	65,642	53,399	27,627	22,912	13,903
55. US Virgin Islands VI	L	16,734	655,088	0	0	230,631	256,056
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	145	735	76,808	571,977	0	0
59. Totals	XXX	188,316,194	195,296,761	107,946,550	115,342,702	2,017,945,273	2,013,283,553
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	76,808	571,977	0	0
58002. BEL Belgium	XXX	0	590	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	145	735	76,808	571,977	0	0

(a) Active Status Count

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

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

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

R - Registered - Non-domiciled RRGs: 0

Q - Qualified - Qualified or accredited reinsurer: 0

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

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

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

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

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

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

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE	DS	Travelers Casualty and Surety Company	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	.....97.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster Explanation

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

Q12.4

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	4,101,016	6,063,003	147.841	32.517
2. Allied lines	1,030,843	468,455	45.444	32.837
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	12,055,273	4,403,904	36.531	38.983
5. Commercial multiple peril	8,897	1,581,907	17,780.106	12,957.455
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	390	(64)	(16.398)	20.277
9. Inland marine	59,763	18,273	30.575	21.192
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(103)	0.000	0.000
11.2. Medical professional liability - claims-made	0	103	0.000	0.000
12. Earthquake	13,368	26	0.191	0.762
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	126,292,890	73,774,729	58.416	88.083
17.1 Other liability-occurrence	396,860	3,170,286	798.842	(3,197.306)
17.2 Other liability-claims made	60,660	117,399	193.534	796.806
17.3 Excess workers' compensation	0	(752,994)	0.000	0.000
18.1 Products liability-occurrence	103,408	25,733	24.885	(752.647)
18.2 Products liability-claims made	0	(64,173)	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	(4,489,293)	0.000	0.000
19.3, 19.4 Commercial auto liability	0	1,503,449	0.000	0.000
21. Auto physical damage	0	(6,839)	0.000	0.000
22. Aircraft (all perils)	0	(359,277)	0.000	0.000
23. Fidelity	1,666	(14,403)	(864.730)	104.895
24. Surety	35,412,367	3,739,775	10.561	11.419
26. Burglary and theft	4,551	525	11.541	25.989
27. Boiler and machinery	0	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	179,541,951	89,180,418	49.671	69.323
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	2,528,936	5,295,036	3,545,427
2. Allied lines	437,361	1,124,912	1,045,854
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	5,969,592	11,329,486	12,057,614
5. Commercial multiple peril	3,562	8,132	13,393
6. Mortgage guaranty	0	0	0
8. Ocean marine	230	280	249
9. Inland marine	26,696	56,102	62,508
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	7,128	12,735	14,066
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	60,599,598	140,007,346	137,723,451
17.1 Other liability-occurrence	128,266	399,487	250,655
17.2 Other liability-claims made	1,438	1,438	27,150
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	78,967	103,408	(621,601)
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	1,466	2,116	(23,578)
24. Surety	16,462,974	29,971,471	41,198,498
26. Burglary and theft	1,553	4,246	3,075
27. Boiler and machinery	0	0	0
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	86,247,767	188,316,194	195,296,761
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	2,303,517	2,764,985	5,068,502	322,987	24,108	347,096	2,120,811	22,394	2,547,521	4,690,725	140,282	(170,962)	(30,680)
2. 2019	534,625	796,767	1,331,392	170,490	14,607	185,096	469,477	15,880	673,838	1,159,195	105,341	(92,442)	12,899
3. Subtotals 2019 + Prior	2,838,142	3,561,752	6,399,894	493,477	38,715	532,192	2,590,288	38,274	3,221,359	5,849,921	245,623	(263,404)	(17,781)
4. 2020	539,009	1,554,647	2,093,656	331,375	88,161	419,536	429,398	43,001	1,146,350	1,618,749	221,764	(277,135)	(55,371)
5. Subtotals 2020 + Prior	3,377,151	5,116,399	8,493,550	824,852	126,876	951,728	3,019,686	81,275	4,367,709	7,468,670	467,387	(540,539)	(73,153)
6. 2021	XXX	XXX	XXX	XXX	593,923	593,923	XXX	340,326	975,504	1,315,830	XXX	XXX	XXX
7. Totals	3,377,151	5,116,399	8,493,550	824,852	720,799	1,545,650	3,019,686	421,601	5,343,213	8,784,500	467,387	(540,539)	(73,153)

8. Prior Year-End's Surplus As Regards Policyholders	7,158,214

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

Col. 13, Line 7 Line 8
4. (1.0)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State surcharges receivable	8,465,876	0	8,465,876	8,670,555
2505. Other assets	1,471,443	0	1,471,443	1,437,267
2506. Other assets tri-party/tax credit bonds	80,939	0	80,939	80,970
2507. Assumed reinsurance receivable and payable	(210,896)	0	(210,896)	(207,748)
2597. Summary of remaining write-ins for Line 25	9,807,361	0	9,807,361	9,981,044

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss	(110,620)	(686,956)	(551,433)
1497. Summary of remaining write-ins for Line 14	(110,620)	(686,956)	(551,433)

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	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	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	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,505,653,930	1,332,688,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,721,303
	2.2 Additional investment made after acquisition	100,161,686	216,857,769
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	136,593,088	37,770,412
6.	Total gain (loss) on disposals	8,496,643	(80,740)
7.	Deduct amounts received on disposals	84,464,717	73,612,250
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(131,263)	3,668,483
10.	Deduct current year's other-than-temporary impairment recognized	1,848,107	13,359,692
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,664,461,260	1,505,653,930
12.	Deduct total nonadmitted amounts	5,916,422	5,261,533
13.	Statement value at end of current period (Line 11 minus Line 12)	1,658,544,838	1,500,392,397

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	14,416,150,726	13,951,731,237
2.	Cost of bonds and stocks acquired	1,608,501,943	2,423,439,376
3.	Accrual of discount	4,200,656	8,908,317
4.	Unrealized valuation increase (decrease)	387,017,454	116,956,979
5.	Total gain (loss) on disposals	(1,157,119)	6,077,585
6.	Deduct consideration for bonds and stocks disposed of	1,135,650,453	2,052,680,284
7.	Deduct amortization of premium	24,772,733	44,648,020
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	96,632	2,986,268
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	6,736,649	9,351,804
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,260,930,492	14,416,150,726
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	15,260,930,492	14,416,150,726

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)	8,235,508,861	624,260,151	483,116,013	(6,010,732)	8,235,508,861	8,370,642,267		8,850,574,723
2. NAIC 2 (a)	2,128,047,286	127,366,857	64,024,548	4,020,333	2,128,047,286	2,195,409,928		2,012,198,904
3. NAIC 3 (a)	100,329,395	0	4,879,735	(1,922,702)	100,329,395	93,526,958		100,137,634
4. NAIC 4 (a)	19,985,209	0	1,000,000	52,255	19,985,209	19,037,464		21,542,879
5. NAIC 5 (a)	7,960,842	0	43,862	(5,548,702)	7,960,842	2,368,278		2,428,192
6. NAIC 6 (a)	0	0	0	0	0	0		2,568
7. Total Bonds	10,491,831,593	751,627,008	553,064,158	(9,409,548)	10,491,831,593	10,680,984,895	0	10,986,884,900
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	1,850,040	0	0	121,960	1,850,040	1,972,000		1,931,980
10. NAIC 3	0	0	0	0	0	0		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	1,850,040	0	0	121,960	1,850,040	1,972,000	0	1,931,980
15. Total Bonds and Preferred Stock	10,493,681,633	751,627,008	553,064,158	(9,287,588)	10,493,681,633	10,682,956,895	0	10,988,816,880

(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 $.....10,439,642; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	10,439,642	XXX	10,763,660	208,100	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	774,608,828	759,048,172
2. Cost of short-term investments acquired	0	4,507,646,338
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	763,969,172	4,491,950,707
7. Deduct amortization of premium	200,014	134,975
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)	10,439,642	774,608,828
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	10,439,642	774,608,828

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	2,938,488,005	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	2,493,778,033	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	444,709,972	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	444,709,972	0

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors	0.	04/11/2017	2	0	898,224	0	4,614,600	5.760
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	898,224	0	4,614,600	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	0.	03/10/2016	3	0	83,006	0	1,642,851	3.580
	BBH Capital Partners V, L.P	New York	NY	BBH Capital Partners	0.	09/01/2015	3	0	37,406	0	2,131,377	1.750
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC	0.	05/06/2017	3	0	1,379,746	0	1,799,001	7.210
	Blackstone Capital Partners VII L.P	New York	NY	Blackstone Group	0.	05/13/2015	3	0	37,281	0	1,519,951	0.090
	CapitalWorks Fund IV, L.P	Cleveland	OH	CapitalWorks	0.	11/15/2017	3	0	100,000	0	4,066,898	8.020
	Carlyle Partners VII, L.P	Washington	DC	The Carlyle Group	0.	01/11/2018	3	0	1,122,419	0	3,922,779	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P	Washington	DC	The Carlyle Group	0.	03/06/2015	3	0	(47,781)	0	4,524,715	0.830
	CIP Capital Fund II, L.P	New York	NY	CIP Capital	0.	02/02/2017	3	0	(144,557)	0	215,758	3.630
	CIP Capital Fund, L.P	New York	NY	CIP Capital	0.	04/30/2014	3	0	490,297	0	124,124	8.420
	Crestview Partners II, L.P	New York	NY	Crestview Partners	0.	08/29/2008	3	0	27,992	0	2,956,259	0.860
	Crestview Partners III, L.P	New York	NY	Crestview Partners	0.	11/08/2013	3	0	838,860	0	8,083,336	0.690
	DFW Capital Partners V, L.P	Teaneck	NJ	DFW Capital Partners	0.	04/02/2016	3	0	71,869	0	966,842	2.760
	Further Global Capital Partners, L.P	New York	NY	Further Global Capital Management	0.	01/31/2018	3	0	94,904	0	8,894,798	4.740
	GGV Capital VII L.P	Menlo Park	CA	Granite Global Ventures	0.	08/15/2018	1	0	280,000	0	1,080,000	0.730
	GGV Capital VII Plus L.P	Menlo Park	CA	Granite Global Ventures	0.	08/15/2018	1	0	210,000	0	70,000	0.740
	Green Equity Investors VII, L.P	Los Angeles	CA	Leonard Green & Partners	0.	02/29/2016	3	0	1,822	0	6,332,284	0.410
	HCI Equity Partners V, L.P	Washington	DC	HCI Equity Partners	0.	04/14/2017	3	0	246,914	0	4,946,185	2.300
	HealthEdge Investment Fund III (Parallel Fund), L.P	Tampa	FL	HealthEdge Investment Partners	0.	12/21/2016	3	0	1,000,000	0	2,700,000	6.550
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	0.	11/09/2017	3	0	25,214	0	3,648,283	1.580
	JFL Equity Investors IV, L.P	New York	NY	J.F. Lehman & Company	0.	10/23/2015	3	0	349,395	0	835,272	2.030
	JLL Partners Fund VII, L.P	New York	NY	JLL Partners Inc	0.	08/20/2014	3	0	293,775	0	5,574,481	1.800
	Liberty Hall Capital Partners Fund I, L.P	New York	NY	Liberty Hall Capital Partners	0.	12/21/2017	3	0	319,144	0	1,288,017	6.220
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc	0.	11/24/2015	3	0	963,657	0	700,662	2.310
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital	0.	03/11/2016	3	0	400,747	0	2,954,047	8.940
	Pitango Venture Capital Fund VII, L.P	Herzliya	ISR	Pitango Venture Capital	0.	12/14/2016	1	0	750,000	0	2,250,000	8.290
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	0.	05/16/2014	3	0	380,945	0	25,131,320	7.310
	Rally Ventures Fund III, L.P	Menlo Park	CA	Rally Ventures	0.	04/24/2018	1	0	1,000,000	0	4,900,000	8.220
	Sentinel Capital Partners VI, L.P	New York	NY	Sentinel Capital Partners	0.	01/18/2018	3	0	131,200	0	18,004,266	1.190
	Sentinel Junior Capital I, L.P	New York	NY	Sentinel Capital Partners	0.	01/18/2018	3	0	288,805	0	2,500,561	1.060
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	0.	10/31/2014	3	0	847,977	0	2,611,359	2.430
	Synova Capital Fund III LP	London	GBR	Synova Capital	0.	12/18/2015	3	0	324,381	0	783,357	4.000
	Thompson Street Capital Partners IV, L.P	St. Louis	MO	Thompson Street Capital Partners	0.	12/10/2015	3	0	284,929	0	0	2.060
	Thompson Street Capital Partners V, L.P	St. Louis	MO	Thompson Street Capital Partners	0.	05/04/2018	3	0	1,347,961	0	3,893,100	1.230

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC	0.	11/23/2016	3	0	804,937	0	2,842,306	0.510
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	0.	03/29/2018	3	0	1,427,679	0	9,661,242	0.990
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	0.	12/05/2017	1	0	337,500	0	6,617,158	12.260
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/10/2015	3	0	12,952	0	1,898,229	3.920
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/11/2017	3	0	1,853,299	0	5,996,203	3.840
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors	0.	02/12/2016	3	0	1,102,064	0	954,514	6.060
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	0.	11/21/2018	3	0	6,114,624	0	13,205,681	5.710
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	25,191,364	0	172,227,215	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	0.	12/21/2018	0	0	2,325,343	0	12,846,580	0.100
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Dermody GP, LLC	0.	07/19/2018	0	0	(1,009,207)	0	1,563,529	3.820
	HighBrook Property Fund III, LP	Wilmington	DE	HighBrook Income Property Fund	0.	10/05/2018	0	0	456,549	0	4,203,414	3.330
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC	0.	03/14/2017	0	0	1,500,000	0	13,354,000	2.520
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	3,272,685	0	31,967,523	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company	0.	04/11/2017	0	0	2,328,000	0	12,012,738	97.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	2,328,000	0	12,012,738	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners	0.	05/25/2018	0	0	4,567,027	0	9,769,804	1.600
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies	0.	04/09/2018	0	0	54,180	0	1,645,623	10.270
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners	0.	09/23/2014	3	0	69,675	0	2,102,984	3.850
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management	0.	09/30/2014	0	0	(604,955)	0	3,533,961	1.940
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management	0.	06/21/2017	0	0	383,532	0	4,051,378	5.720
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	0.	12/15/2014	2	0	81,368	0	5,353,571	2.800
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	0.	04/15/2016	0	0	113,335	0	4,830,555	0.440
	K2 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	0.	06/16/2014	0	0	1,607,840	0	200,121	5.760
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	0.	04/14/2016	0	0	805,243	0	5,253,338	2.210
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	0.	08/10/2018	0	0	736,134	0	6,721,606	2.540
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	0.	10/25/2016	0	0	900,000	0	5,018,129	0.630
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners	0.	06/30/2014	0	0	153,743	0	905,855	0.470
	NVM Private Equity Vintage III L.P.	Reading	GBR	NVM Private Equity	0.	06/27/2017	0	0	1,720,546	0	6,571,620	7.050
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners	0.	07/15/2016	0	0	199,089	0	2,471,415	4.460
	Pitango Growth Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	0.	10/19/2015	0	0	400,000	0	0	4.810
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment	0.	08/13/2014	0	0	172,728	0	938,241	1.320
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment	0.	12/20/2018	0	0	4,317,328	0	7,275,535	1.820
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	0.	12/11/2015	0	0	57,841	0	7,833,111	5.570

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital	0.	03/05/2018	0	0	2,356,865	0	7,712,590	2.120
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands	0.	12/28/2017	0	0	53,119	0	395,817	7.820
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners	0.	12/22/2014	0	0	2,444,253	0	8,629,436	5.050
	Viola Growth III L.P.	Herzliya	ISR	Viola Group	0.	08/14/2018	0	0	1,550,000	0	4,466,848	3.190
	White Deer Energy LP III	New York	NY	White Deer Management	0.	11/28/2018	0	0	384,073	0	8,259,838	3.250
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	22,522,965	0	103,941,375	XXX
4899999. Subtotal - Unaffiliated								0	51,885,237	0	312,750,713	XXX
4999999. Subtotal - Affiliated								0	2,328,000	0	12,012,738	XXX
5099999. Totals								0	54,213,237	0	324,763,451	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	04/07/2021	303,405	0	0	0	0	0	0	303,405	303,405	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							303,405	0	0	0	0	0	0	303,405	303,405	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	05/20/2021	179,883	0	0	0	0	0	0	179,883	179,883	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	05/10/2021	(10,325)	0	0	0	0	0	0	(10,325)	(10,325)	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	05/10/2021	7,461	0	0	0	0	0	0	7,461	7,461	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	04/27/2021	(58,139)	0	0	0	0	0	0	(58,139)	(58,139)	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	06/28/2021	9,679	0	0	0	0	0	0	9,679	9,679	0	0	0	0
	CIP Capital Fund II, L.P.	New York	NY	Distribution	02/02/2017	06/15/2021	(144,557)	0	0	0	0	0	0	(144,557)	(144,557)	0	0	0	0
	CIP Capital Fund, L.P.	New York	NY	Distribution	04/30/2014	06/11/2021	2,458,592	0	0	0	0	0	0	2,458,592	2,458,592	0	0	0	0
	FPE Fund II LP	London	GBR	Distribution	10/20/2017	06/30/2021	1,525,299	0	0	0	0	0	0	1,525,299	1,525,299	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	04/07/2021	2,388,609	0	0	0	0	0	0	2,388,609	2,388,609	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	05/27/2021	319,144	0	0	0	0	0	0	319,144	319,144	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	06/30/2021	(22,435)	0	0	0	0	0	0	(22,435)	(22,435)	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY..	Distribution	01/18/2018	06/01/2021	(532,801)	0	0	0	0	0	0	(532,801)	(532,801)	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY..	Distribution	01/18/2018	06/01/2021	216,143	0	0	0	0	0	0	216,143	216,143	0	0	0	0
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN.	Distribution	06/29/2006	06/30/2021	149,333	0	0	0	0	0	0	149,333	149,333	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA..	Distribution	07/10/2015	05/10/2021	224,427	0	0	0	0	0	0	224,427	224,427	0	0	0	0
	Winston/Thayer Partners, L.P.	McLean	VA..	Distribution	08/23/1999	06/03/2021	105,973	0	0	0	0	0	0	105,973	105,973	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,816,286	0	0	0	0	0	0	6,816,286	6,816,286	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA..	Distribution	10/13/2006	04/07/2021	2,769,096	0	0	0	0	0	0	2,769,096	11,289,993	0	8,520,897	8,520,897	0
	Blackstone Real Estate Partners VI	New York	NY..	Distribution	03/29/2007	05/28/2021	34,925	0	0	0	0	0	0	34,925	34,925	0	0	0	0
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE..	Distribution	07/19/2018	05/21/2021	(1,009,207)	0	0	0	0	0	0	(1,009,207)	(1,009,207)	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY..	Distribution	09/17/2007	05/17/2021	104,586	0	0	0	0	0	0	104,586	104,586	0	0	0	0
	HighBrook Property Fund III, LP	Wilmington	DE..	Distribution	10/05/2018	04/06/2021	1,829,152	0	0	0	0	0	0	1,829,152	1,829,152	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA..	Distribution	03/14/2017	04/28/2021	1,889,195	0	0	0	0	0	0	1,889,195	1,889,195	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA..	Distribution	08/02/2016	04/05/2021	2,642,971	0	0	0	0	0	0	2,642,971	2,642,971	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE..	Distribution	09/13/2018	04/05/2021	1,280,882	0	0	0	0	0	0	1,280,882	1,280,882	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY..	Distribution	12/11/2017	05/17/2021	567,166	0	0	0	0	0	0	567,166	567,166	0	0	0	0
	RCG Longview Equity Fund, L.P.	New York	NY..	Distribution	04/26/2007	06/14/2021	57,954	0	0	0	0	0	0	57,954	57,954	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL...	Distribution	03/28/2017	04/15/2021	(1,608)	0	0	0	0	0	0	(1,608)	(1,608)	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY..	Distribution	08/25/2005	06/30/2021	19,897	0	0	0	0	0	0	19,897	19,897	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							10,185,009	0	0	0	0	0	0	10,185,009	18,705,906	0	8,520,897	8,520,897	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE..	Return of Capital	04/11/2017	06/30/2021	4,074,000	0	0	0	0	0	0	4,074,000	4,074,000	0	0	0	0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							4,074,000	0	0	0	0	0	0	4,074,000	4,074,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK..	Distribution	04/09/2018	04/23/2021	709,956	0	0	0	0	0	0	709,956	709,956	0	0	0	0
	Content Revolution Coinvestment, L.P.	Los Angeles	CA..	Distribution	12/22/2016	06/17/2021	14,481,374	0	0	0	0	0	0	14,481,374	14,481,374	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	04/26/2021	1,044,903	0	0	0	0	0	0	1,044,903	1,044,903	0	0	0	0
	Dyal II US Investors LP	New York	NY..	Distribution	09/30/2014	06/30/2021	(604,955)	0	0	0	0	0	0	(604,955)	(604,955)	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY..	Distribution	07/15/2014	04/12/2021	1,930,000	0	0	0	0	0	0	1,930,000	1,930,000	0	0	0	0
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY..	Distribution	01/01/2010	06/02/2021	272,551	0	0	0	0	0	0	272,551	272,551	0	0	0	0
	Monarch Capital Partners III LP	New York	NY..	Distribution	01/01/2015	04/14/2021	2,220,489	0	0	0	0	0	0	2,220,489	2,220,489	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX..	Distribution	06/30/2014	04/09/2021	666,534	0	0	0	0	0	0	666,534	666,534	0	0	0	0
	NVM Private Equity Vintage III L.P.	Reading	GBR	Distribution	06/27/2017	04/12/2021	34,925	0	0	0	0	0	0	34,925	34,925	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA..	Distribution	02/11/2015	04/19/2021	283,097	0	0	0	0	0	0	283,097	283,097	0	0	0	0
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA..	Distribution	01/01/2010	05/18/2021	9,727	0	0	0	0	0	0	9,727	9,727	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA..	Distribution	01/01/2010	05/19/2021	10,327	0	0	0	0	0	0	10,327	10,327	0	0	0	0
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA..	Distribution	01/01/2010	04/28/2021	24,035	0	0	0	0	0	0	24,035	24,035	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA..	Distribution	03/31/2006	05/17/2021	125,647	0	0	0	0	0	0	125,647	125,647	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX..	Distribution	10/17/2014	04/30/2021	13,732	0	0	0	0	0	0	13,732	13,732	0	0	0	0
	Solamere Capital Fund III, LP	New York	NY..	Distribution	03/05/2018	04/08/2021	708,045	0	0	0	0	0	0	708,045	708,045	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							21,930,387	0	0	0	0	0	0	21,930,387	21,930,387	0	0	0	0
4899999. Subtotal - Unaffiliated							39,235,087	0	0	0	0	0	0	39,235,087	47,755,984	0	8,520,897	8,520,897	0
4999999. Subtotal - Affiliated							4,074,000	0	0	0	0	0	0	4,074,000	4,074,000	0	0	0	0
5099999. Totals							43,309,087	0	0	0	0	0	0	43,309,087	51,829,984	0	8,520,897	8,520,897	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
91282C BL 4	U S TREASURY BONDS 1.125 2031 02		05/04/2021	VARIOUS		74,251,287	77,500,000	189,230	1.A FE
91282C CE 9	U S TREASURY NOTES 1.250 2028 05		06/28/2021	VARIOUS		100,109,775	100,000,000	91,359	1.A FE
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		06/20/2021	PAR WRITE-UP		1,067	1,067	0	1.A
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		06/20/2021	PAR WRITE-UP		20,906	20,906	0	1.A
38376R 8F 6	GNR 2017-H18 HC CMO 2.000 2066 04		06/20/2021	PAR WRITE-UP		51,433	51,433	0	1.A
0599999.	Total - Bonds - U.S. Government					174,434,468	177,573,406	280,589	XXX
Bonds - U.S. Political Subdivisions of States									
117583 M9 2	BRYAN ISD GENERAL OBLIG 2.000 2036 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,608,358	4,620,000	0	1.A FE
117583 N2 6	BRYAN ISD GENERAL OBLIG 2.000 2037 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,677,469	4,715,000	0	1.A FE
117583 N3 4	BRYAN ISD GENERAL OBLIG 2.000 2038 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,749,635	4,810,000	0	1.A FE
117583 N4 2	BRYAN ISD GENERAL OBLIG 2.125 2039 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,906,367	4,910,000	0	1.A FE
117583 N5 9	BRYAN ISD GENERAL OBLIG 2.125 2040 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,993,193	5,020,000	0	1.A FE
117583 N6 7	BRYAN ISD GENERAL OBLIG 2.125 2041 02		06/24/2021	CITIGROUP GLOBAL MARKETS		5,072,213	5,125,000	0	1.A FE
117583 N7 5	BRYAN ISD GENERAL OBLIG 2.125 2042 02		06/24/2021	CITIGROUP GLOBAL MARKETS		5,153,229	5,235,000	0	1.A FE
235308 E5 8	DALLAS ISD GO TAXABLE RE 2.010 2031 08		04/09/2021	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1.A FE
235308 E6 6	DALLAS ISD GO TAXABLE RE 2.085 2032 08		04/09/2021	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1.A FE
235308 E7 4	DALLAS ISD GO TAXABLE RE 2.185 2034 08		04/09/2021	BAS-MERRILL LYNCH		2,700,000	2,700,000	0	1.A FE
250353 BG 3	DESCHUTES PUBLIC LIBRARY 2.000 2037 06		04/14/2021	PIPER JAFFRAY		12,740,518	12,660,000	0	1.C FE
357172 C3 7	FREMONT UHSD TXBL GO REF 1.820 2029 08		05/12/2021	MORGAN STANLEY		500,000	500,000	0	1.A FE
357172 C4 5	FREMONT UHSD TXBL GO REF 1.920 2030 08		05/12/2021	MORGAN STANLEY		1,500,000	1,500,000	0	1.A FE
357172 C5 2	FREMONT UHSD TXBL GO REF 2.020 2031 08		05/12/2021	MORGAN STANLEY		550,000	550,000	0	1.A FE
357172 C6 0	FREMONT UHSD TXBL GO REF 2.120 2032 08		05/12/2021	MORGAN STANLEY		225,000	225,000	0	1.A FE
357172 C7 8	FREMONT UHSD TXBL GO REF 2.220 2033 08		05/12/2021	MORGAN STANLEY		240,000	240,000	0	1.A FE
357172 C8 6	FREMONT UHSD TXBL GO REF 2.320 2034 08		05/12/2021	MORGAN STANLEY		1,000,000	1,000,000	0	1.A FE
357172 C9 4	FREMONT UHSD TXBL GO REF 2.420 2035 08		05/12/2021	MORGAN STANLEY		150,000	150,000	0	1.A FE
357172 D2 8	FREMONT UHSD TXBL GO REF 2.520 2036 08		05/12/2021	MORGAN STANLEY		955,000	955,000	0	1.A FE
357172 D3 6	FREMONT UHSD TXBL GO REF 2.570 2037 08		05/12/2021	MORGAN STANLEY		1,155,000	1,155,000	0	1.A FE
357172 D4 4	FREMONT UHSD TXBL GO REF 2.620 2038 08		05/12/2021	MORGAN STANLEY		1,290,000	1,290,000	0	1.A FE
357172 D5 1	FREMONT UHSD TXBL GO REF 2.670 2039 08		05/12/2021	MORGAN STANLEY		1,000,000	1,000,000	0	1.A FE
357172 D6 9	FREMONT UHSD TXBL GO REF 2.720 2040 08		05/12/2021	MORGAN STANLEY		1,000,000	1,000,000	0	1.A FE
35880C S5 4	FRISCO ISD TXBL GO CABS --- 2029 02		05/26/2021	WELLS FARGO SECURITIES		871,010	1,000,000	0	1.A FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					68,036,990	68,360,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
91514A KJ 3	UNIV OF TEXAS REV REF S2 2.000 2036 08		04/08/2021	WELLS FARGO SECURITIES		8,022,000	8,000,000	0	1.A FE
91514A KK 0	UNIV OF TEXAS REV REF S2 3.000 2041 08		04/08/2021	WELLS FARGO SECURITIES		2,779,325	2,500,000	0	1.A FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					10,801,325	10,500,000	0	XXX
Bonds - Industrial and Miscellaneous									
023135 BZ 8	AMAZON.COM INC 2.100 2031 05		06/10/2021	VARIOUS		30,121,800	30,000,000	18,667	1.D FE
03040W AY 1	AMERICAN WATER CAPITAL C 2.300 2031 06		05/10/2021	J P MORGAN CHASE SECURITIES INC		4,984,800	5,000,000	0	2.A FE
00206R GQ 9	AT&T INC 4.300 2030 02		04/27/2021	CREDIT SUISSE FIRST BOSTON		5,653,200	5,000,000	44,194	2.B FE
00206R KH 4	AT&T INC 2.250 2032 02		06/28/2021	MIZUHO INTERNATIONAL PLC		4,893,900	5,000,000	46,563	2.B FE
053015 AG 8	AUTOMATIC DATA PROCESSIN 1.700 2028 05		05/11/2021	BAS-MERRILL LYNCH		6,978,860	7,000,000	0	1.D FE
059165 EN 6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		06/07/2021	J P MORGAN CHASE SECURITIES INC		9,982,200	10,000,000	0	1.F FE
071813 CB 3	BAXTER INTERNATIONAL 1.730 2031 04		04/05/2021	WELLS FARGO SECURITIES		4,716,150	5,000,000	1,442	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
075887 CJ 6	BECTON DICKINSON 2.823 2030 05		06/18/2021	CITIGROUP GLOBAL MARKETS		6,278,340	6,000,000	15,056	2.C FE
11135F AL 5	BROADCOM CORP 4.110 2028 09		05/13/2021	CITIGROUP GLOBAL MARKETS		2,123,135	1,929,000	13,654	2.C FE
11135F BA 8	BROADCOM INC 4.750 2029 04		06/29/2021	CITIGROUP GLOBAL MARKETS		2,323,400	2,000,000	20,056	2.C FE
207597 EN 1	CONNECTICUT LIGHT AND PO 2.050 2031 07		06/22/2021	WELLS FARGO SECURITIES		5,024,300	5,000,000	0	1.E FE
224044 CN 5	COX COMMUNICATIONS INC (2.600 2031 06		05/18/2021	WELLS FARGO SECURITIES		9,961,400	10,000,000	0	2.B FE
22822V AY 7	CROWN CASTLE INTL CORP 2.500 2031 07		06/15/2021	J P MORGAN CHASE SECURITIES INC		3,989,720	4,000,000	0	2.C FE
26078J AD 2	DUPONT DE NEMOURS INC 4.725 2028 11		06/16/2021	VARIOUS		15,271,860	13,000,000	208,556	2.A FE
27409L AC 7	EAST OHIO GAS CO (144A) 2.000 2030 06		06/02/2021	VARIOUS		2,466,211	2,521,000	23,669	1.F FE
29364W BA 5	ENTERGY LOUISIANA LLC 4.000 2033 03		06/03/2021	MUFG SECURITIES AMERICAS INC		3,463,020	3,000,000	27,333	1.F FE
337738 BC 1	FISERV INC 2.650 2030 06		04/22/2021	RBC CAPITAL MARKETS		5,136,150	5,000,000	53,368	2.B FE
369550 BP 2	GENERAL DYNAMICS CORP 2.250 2031 06		05/04/2021	GOLDMAN SACHS & CO		5,028,600	5,000,000	0	1.G FE
370334 CG 7	GENERAL MILLS INC 4.200 2028 04		06/07/2021	FIFTH THIRD SECURITIES		6,873,360	6,000,000	36,400	2.B FE
38141G YB 4	GOLDMAN SACHS GROUP 2.615 2032 04		04/15/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.F FE
404119 CC 1	HCA INC 2.375 2031 07		06/21/2021	WELLS FARGO SECURITIES		1,987,760	2,000,000	0	2.C FE
440452 AH 3	HORMEL FOODS CORP 1.700 2028 06		05/25/2021	BAS-MERRILL LYNCH		9,975,700	10,000,000	0	1.F FE
45167R AH 7	IDEX CORP 2.625 2031 06		05/26/2021	J P MORGAN CHASE SECURITIES INC		3,027,990	3,000,000	0	2.B FE
24422E VS 5	JOHN DEERE CAPITAL CORP 2.000 2031 06		06/14/2021	BARCLAYS CAPITAL INC		6,989,920	7,000,000	0	1.F FE
46647P CC 8	JPMORGAN CHASE 2.580 2032 04		06/23/2021	GOLDMAN SACHS & CO		2,044,700	2,000,000	9,030	1.F FE
494368 CB 7	KIMBERLY-CLARK 3.100 2030 03		04/29/2021	U S BANCORP		2,168,280	2,000,000	6,372	1.F FE
573284 AW 6	MARTIN MARIETTA MATERIAL 2.400 2031 07		06/30/2021	DEUTSCHE BANC		3,018,570	3,000,000	0	2.B FE
58933Y AX 3	MERCK & CO INC 3.400 2029 03		05/19/2021	BAS-MERRILL LYNCH		3,924,928	3,539,000	24,734	1.E FE
806605 AG 6	MERCK & CO INC 6.500 2033 12		06/16/2021	VARIOUS		13,186,572	9,000,000	27,625	1.E FE
609207 AY 1	MONDELEZ INTERNATIONAL 1.875 2032 10		06/17/2021	WELLS FARGO SECURITIES		4,840,850	5,000,000	17,188	2.B FE
620076 BU 2	MOTOROLA SOLUTIONS INC 2.750 2031 05		05/12/2021	GOLDMAN SACHS & CO		4,939,600	5,000,000	0	2.C FE
641062 AT 1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	06/21/2021	DEUTSCHE BANC		2,859,270	3,000,000	10,208	1.D FE
655844 CK 2	NORFOLK SOUTHERN CORP 2.300 2031 05		05/04/2021	GOLDMAN SACHS & CO		5,016,600	5,000,000	0	2.A FE
665772 CT 4	NORTHERN STATES POWER - 2.250 2031 04		04/13/2021	MORGAN STANLEY		6,070,620	6,000,000	5,625	1.E FE
66815L 2D 0	NORTHWESTERN MUTUAL GLOB 1.700 2028 06		06/01/2021	VARIOUS		7,051,502	7,050,000	241	1.A FE
68964* AS 0	OTTER TAIL POWER COMPANY 2.740 2031 11		05/19/2021	WELLS FARGO SECURITIES		5,000,000	5,000,000	0	2.A Z
717081 EW 9	PFIZER INC 2.625 2030 04		04/14/2021	JEFFERIES & CO INC		8,381,520	8,000,000	8,750	1.F FE
693475 BA 2	PNC FINANCIAL SERVICES 2.307 2032 04		04/20/2021	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0	1.G FE
74368C BG 8	PROTECTIVE LIFE (144A) 1.900 2028 07	C	06/28/2021	U S BANCORP		15,000,000	15,000,000	0	1.E FE
74368C AY 0	PROTECTIVE LIFE GLOBAL (1.737 2030 09	C	06/29/2021	VARIOUS		11,009,733	11,440,000	53,739	1.E FE
744538 AE 9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/09/2021	VARIOUS		11,393,812	11,400,000	0	1.E FE
74456Q CB 0	PUBLIC SERVICE ELECTRIC 2.450 2030 01		06/17/2021	WELLS FARGO SECURITIES		4,739,908	4,563,000	48,444	1.F FE
74460W AD 9	PUBLIC STORAGE 1.850 2028 05		04/14/2021	J P MORGAN CHASE SECURITIES INC		4,996,400	5,000,000	0	1.F FE
74460W AE 7	PUBLIC STORAGE 2.300 2031 05		04/15/2021	J P MORGAN CHASE SECURITIES INC		7,006,390	7,000,000	0	1.F FE
74834L BB 5	QUEST DIAGNOSTICS 2.950 2030 06		04/26/2021	BARCLAYS CAPITAL INC		5,234,850	5,000,000	48,347	2.B FE
79466L AH 7	SALESFORCE.COM INC 1.500 2028 07		06/29/2021	J P MORGAN CHASE SECURITIES INC		2,984,520	3,000,000	0	1.F FE
79466L AJ 3	SALESFORCE.COM INC 1.950 2031 07		06/30/2021	MORGAN STANLEY		5,008,900	5,000,000	0	1.F FE
824348 BJ 4	SHERWIN-WILLIAMS CO 2.950 2029 08		06/30/2021	VARIOUS		10,016,732	9,325,000	102,386	2.B FE
857477 BG 7	STATE STREET CORP 2.400 2030 01		06/08/2021	CITIGROUP GLOBAL MARKETS		1,407,860	1,357,000	12,303	1.E FE
906548 CT 7	UNION ELECTRIC CO 2.150 2032 03		06/15/2021	J P MORGAN CHASE SECURITIES INC		4,991,250	5,000,000	0	1.F FE
91324P ED 0	UNITEDHEALTH GROUP INC 2.300 2031 05		05/17/2021	CITIGROUP GLOBAL MARKETS		11,998,920	12,000,000	0	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92343E AM 4	VERISIGN INC 2.700 2031 06		05/24/2021	J P MORGAN CHASE SECURITIES INC		997,120	1,000,000	0	2.C FE
92343V GJ 7	VERIZON COMMUNICATIONS 2.550 2031 03		06/18/2021	CITIGROUP GLOBAL MARKETS		2,040,380	2,000,000	12,750	2.A FE
95040Q AN 4	WELLTOWER INC 2.050 2029 01		06/23/2021	WELLS FARGO SECURITIES		2,991,450	3,000,000	0	2.A FE
98956P AT 9	ZIMMER BIOMET HOLDINGS I 3.550 2030 03		06/16/2021	JEFFERIES & CO INC		1,094,690	1,000,000	8,678	2.B FE
98978V AS 2	ZOETIS INC 2.000 2030 05		06/29/2021	BAS-MERRILL LYNCH		4,954,850	5,000,000	12,778	2.B FE
36262L AB 6	GSMBS 2021-PJ6 A2 2.500 2051 11		06/15/2021	GOLDMAN SACHS & CO		9,106,875	9,000,000	18,125	1.A FE
05551V BJ 1	BBCMS 2021-C10 A5 2.492 2054 07		06/25/2021	BARCLAYS CAPITAL INC		10,299,800	10,000,000	9,691	1.A FE
78449R AA 3	SLG 2021-OVA A (144A) 2.585 2041 07		06/15/2021	WELLS FARGO SECURITIES		2,574,998	2,500,000	4,129	1.A FE
14314Q AA 2	CARMX 2021-2 A1 .140 2022 04		04/13/2021	BAS-MERRILL LYNCH		31,000,000	31,000,000	0	1.C FE
380144 AA 3	GMALT 2021-2 A1 .109 2022 05		05/18/2021	SOCIETY GENERALE AMERICAS		21,750,000	21,750,000	0	1.C FE
380149 AA 2	GMCAR 2021-2 A1 .137 2022 04		04/06/2021	TD SECURITIES		29,000,000	29,000,000	0	1.D FE
50117T AA 9	KCOT 2021-1A A1 (144A) .169 2022 04		04/06/2021	J P MORGAN CHASE SECURITIES INC		12,000,000	12,000,000	0	1.D FE
89190G AA 5	TAOT 2021-B A1 .080 2022 06		06/08/2021	CITIGROUP GLOBAL MARKETS		37,000,000	37,000,000	0	1.C FE
3899999.	Total - Bonds - Industrial and Miscellaneous					498,354,225	487,374,000	950,101	XXX
8399997.	Total - Bonds - Part 3					751,627,008	743,807,406	1,230,690	XXX
8399999.	Total - Bonds					751,627,008	743,807,406	1,230,690	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
492327 10 1	KEROS THERAPEUTICS INC		06/28/2021	DIST FROM PARTNERSHIP	17,097.000	840,714	XXX	0	XXX
H9060V 10 1	VECTIVBIO HOLDING AG	C	04/16/2021	DIST FROM PARTNERSHIP	1,930.000	35,701	XXX	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					876,416	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					876,416	XXX	0	XXX
9799999.	Total - Common Stocks					876,416	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					876,416	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					752,503,423	XXX	1,230,690	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
797224 AA 0	SAN CLEMENTE 3.585	..	04/01/2021.	MAKE WHOLE CALL		166,147	164,569	164,569	165,203	0	(241)	0	(241)	0	164,962	0	(393)	(393)	3,611	08/27/2021.	1.A
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	06/20/2021.	PAID ON PRINCIPAL		254,755	254,755	250,098	249,832	0	4,923	0	4,923	0	254,755	0	0	0	2,552	09/20/2046.	1.A
36179S QU 4	GNMA II PASS #MA4067 2.500	..	06/20/2021.	PAID ON PRINCIPAL		2,576,573	2,576,573	2,536,887	2,543,455	0	33,118	0	33,118	0	2,576,573	0	0	0	26,001	11/20/2046.	1.A
36179S UT 2	GNMA II PASS #MA4194 2.500	..	06/20/2021.	PAID ON PRINCIPAL		2,375,139	2,375,139	2,338,675	2,344,580	0	30,559	0	30,559	0	2,375,139	0	0	0	23,739	01/20/2047.	1.A
36202F 2L 9	GNMA II PASS #00005279 3.500	..	06/20/2021.	PAID ON PRINCIPAL		392,204	392,204	408,075	402,584	0	(10,381)	0	(10,381)	0	392,204	0	0	0	5,614	01/20/2042.	1.A
36202F 3M 6	GNMA II PASS #00005304 3.500	..	06/20/2021.	PAID ON PRINCIPAL		394,610	394,610	416,005	409,100	0	(14,490)	0	(14,490)	0	394,610	0	0	0	5,616	02/20/2042.	1.A
36202F 4Q 6	GNMA II PASS #00005331 3.500	..	06/20/2021.	PAID ON PRINCIPAL		367,625	367,625	385,892	380,062	0	(12,437)	0	(12,437)	0	367,625	0	0	0	5,227	03/20/2042.	1.A
36202D 6D 8	GNMA II PASS #3568 5.000	..	06/20/2021.	PAID ON PRINCIPAL		78,816	78,816	75,647	76,699	0	2,117	0	2,117	0	78,816	0	0	0	1,701	06/20/2034.	1.A
36202E CM 9	GNMA II PASS #3676 4.500	..	06/20/2021.	PAID ON PRINCIPAL		213,997	213,997	203,130	206,522	0	7,476	0	7,476	0	213,997	0	0	0	3,760	02/20/2035.	1.A
36202E EU 9	GNMA II PASS #3747 5.000	..	06/20/2021.	PAID ON PRINCIPAL		76,470	76,470	74,319	74,920	0	1,550	0	1,550	0	76,470	0	0	0	1,641	08/20/2035.	1.A
36202E FM 6	GNMA II PASS #3772 5.000	..	06/20/2021.	PAID ON PRINCIPAL		46,559	46,559	45,534	45,814	0	746	0	746	0	46,559	0	0	0	939	10/20/2035.	1.A
36213C YY 0	GNMA PASS TH #550727 5.000	..	06/15/2021.	PAID ON PRINCIPAL		30,009	30,009	29,540	29,653	0	355	0	355	0	30,009	0	0	0	585	11/15/2035.	1.A
36290R U6 8	GNMA PASS TH #615405 4.500	..	06/15/2021.	PAID ON PRINCIPAL		70,879	70,879	68,730	69,343	0	1,536	0	1,536	0	70,879	0	0	0	1,402	08/15/2033.	1.A
36291A DH 9	GNMA PASS TH #622104 4.500	..	06/15/2021.	PAID ON PRINCIPAL		8,342	8,342	8,089	8,175	0	168	0	168	0	8,342	0	0	0	156	09/15/2033.	1.A
36292F H6 7	GNMA PASS TH #647453 5.000	..	06/15/2021.	PAID ON PRINCIPAL		54,412	54,412	53,562	53,813	0	600	0	600	0	54,412	0	0	0	1,311	10/15/2035.	1.A
36225A ER 7	GNMA PASS TH #780144 7.000	..	06/15/2021.	PAID ON PRINCIPAL		7,328	7,328	6,991	7,216	0	112	0	112	0	7,328	0	0	0	213	07/15/2024.	1.A
38375B SH 6	GNR 2012-H11 CA CMO 1.750	..	06/20/2021.	PAID ON PRINCIPAL		30,785	30,785	31,482	31,350	0	(565)	0	(565)	0	30,785	0	0	0	268	04/20/2062.	1.A
38375B B7 6	GNR 2012-H30 VA CMO 1.750	..	06/20/2021.	PAID ON PRINCIPAL		318,613	318,613	316,223	317,618	0	995	0	995	0	318,613	0	0	0	2,010	12/20/2062.	1.A
38379L U4 6	GNR 2015-62 CG CMO 2.250	..	06/20/2021.	PAID ON PRINCIPAL		948,288	948,288	945,029	945,001	0	3,288	0	3,288	0	948,288	0	0	0	8,744	03/20/2045.	1.A
38376R 8F 6	GNR 2017-H18 HC CMO 2.000	..	06/20/2021.	PAID ON PRINCIPAL		829,687	829,687	801,037	809,138	0	20,548	0	20,548	0	829,687	0	0	0	6,835	04/20/2066.	1.A
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		758,497	758,497	754,853	755,991	0	2,506	0	2,506	0	758,497	0	0	0	10,843	10/20/2046.	1.A
38381A S6 4	GNR 2018-152 KA CMO 4.000	..	06/20/2021.	PAID ON PRINCIPAL		991,187	991,187	998,001	993,924	0	(2,737)	0	(2,737)	0	991,187	0	0	0	16,354	01/20/2047.	1.A
36225C BX 3	G2 (ARM) #80053 2.000	..	06/20/2021.	PAID ON PRINCIPAL		39	39	39	39	0	0	0	0	0	39	0	0	0	0	03/20/2027.	1.A
36225C CN 4	G2 (ARM) #80076 2.875	..	06/20/2021.	PAID ON PRINCIPAL		140	140	142	139	0	1	0	1	0	140	0	0	0	2	05/20/2027.	1.A
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	06/16/2021.	PAID ON PRINCIPAL		70,489	70,489	70,444	70,434	0	55	0	55	0	70,489	0	0	0	775	05/16/2055.	1.A
38380J EJ 3	GNR 2017-169 AH (PROJE 2.600	..	06/16/2021.	PAID ON PRINCIPAL		1,360,033	1,360,033	1,342,828	1,349,437	0	10,596	0	10,596	0	1,360,033	0	0	0	13,036	04/16/2054.	1.A
38379R TG 8	GNR 2017-62 AE (PROJEC 2.600	..	06/16/2021.	PAID ON PRINCIPAL		258,807	258,807	259,171	258,984	0	(177)	0	(177)	0	258,807	0	0	0	2,681	11/16/2057.	1.A
38379R VW 0	GNR 2017-76 AD (PROJEC 2.400	..	06/16/2021.	PAID ON PRINCIPAL		149,427	149,427	147,273	148,296	0	1,131	0	1,131	0	149,427	0	0	0	1,642	02/16/2050.	1.A
38380J YW 2	GNR 2018-56 A (PROJECT 2.500	..	06/16/2021.	PAID ON PRINCIPAL		3,827,975	3,827,975	3,838,462	3,835,131	0	(7,156)	0	(7,156)	0	3,827,975	0	0	0	36,176	10/16/2050.	1.A
83162C SP 9	SBAP 2009-20F 1 4.950	..	06/01/2021.	PAID ON PRINCIPAL		125,436	125,436	125,436	125,069	0	367	0	367	0	125,436	0	0	0	3,105	06/01/2029.	1.A
83162C VX 8	SBAP 2013-20K 1 3.380	..	05/01/2021.	PAID ON PRINCIPAL		135,414	135,414	135,414	134,653	0	762	0	762	0	135,414	0	0	0	2,361	11/01/2033.	1.A
83162C XL 2	SBAP 2015-20L 1 2.820	..	06/01/2021.	PAID ON PRINCIPAL		341,683	341,683	341,683	340,622	0	1,061	0	1,061	0	341,683	0	0	0	5,148	12/01/2035.	1.A
83162C YC 1	SBAP 2016-10F 1 2.170	..	05/01/2021.	PAID ON PRINCIPAL		69,672	69,672	69,672	69,508	0	164	0	164	0	69,672	0	0	0	756	11/01/2026.	1.A
83162C YP 2	SBAP 2017-10C 1 2.330	..	05/01/2021.	PAID ON PRINCIPAL		143,699	143,699	143,699	143,647	0	53	0	53	0	143,699	0	0	0	1,674	05/01/2027.	1.A
83162C YY 3	SBAP 2017-10F 1 2.290	..	05/01/2021.	PAID ON PRINCIPAL		464,574	464,574	464,574	464,566	0	8	0	8	0	464,574	0	0	0	5,488	11/01/2027.	1.A
83162C YQ 0	SBAP 2017-20E 1 2.880	..	05/01/2021.	PAID ON PRINCIPAL		1,351,718	1,351,718	1,351,718	1,348,889	0	2,829	0	2,829	0	1,351,718	0	0	0	21,300	05/01/2037.	1.A
83162C YZ 0	SBAP 2017-20K 1 2.790	..	05/01/2021.	PAID ON PRINCIPAL		456,514	456,514	456,514	455,901	0	613	0	613	0	456,514	0	0	0	6,658	11/01/2037.	1.A
83162C A3 7	SBAP 2018-20L 1 3.540	..	06/01/2021.	PAID ON PRINCIPAL		419,425	419,425	419,425	419,055	0	370	0	370	0	419,425	0	0	0	8,152	12/01/2038.	1.A
0599999. Total - Bonds - U.S. Government						20,165,967	20,164,389	20,078,862	20,084,360	0	80,422	0	80,422	0	20,164,782	0	(393)	(393)	238,074	XXX	XXX

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. States, Territories and Possessions																					
612103 XV 8	MONTANA GENERAL OBLIGA 4.000	..	04/30/2021.	DA DAVIDSON		124,707	100,000	126,819	126,308	0	(892)	0	(892)	0	125,416	0	(709)	(709)	2,156	08/01/2031.	1.B FE
612103 XW 6	MONTANA GENERAL OBLIGA 4.000	..	05/03/2021.	DA DAVIDSON		260,663	210,000	263,445	262,433	0	(1,781)	0	(1,781)	0	260,651	0	11	11	4,550	08/01/2032.	1.B FE
612103 XX 4	MONTANA GENERAL OBLIGA 4.000	..	05/05/2021.	HILLTOP SECURITIES		280,616	225,000	279,221	278,200	0	(1,826)	0	(1,826)	0	276,375	0	4,241	4,241	4,925	08/01/2033.	1.B FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						665,985	535,000	669,485	666,940	0	(4,499)	0	(4,499)	0	662,442	0	3,543	3,543	11,631	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
164555 DL 5	ARAPAHOE CO SD #5 CHER 5.000	..	05/13/2021.	KEYBANC CAPITAL MARK		13,248,100	10,000,000	13,638,700	13,638,700	0	(81,065)	0	(81,065)	0	13,557,635	0	(309,535)	(309,535)	115,278	12/15/2038.	1.B FE
090874 PS 1	BIRDVILLE ISD GO S2021 3.000	..	04/30/2021.	BAS-MERRILL LYNCH		299,029	260,000	303,238	303,238	0	(1,057)	0	(1,057)	0	302,181	0	(3,153)	(3,153)	1,798	02/15/2031.	1.A FE
090874 PT 9	BIRDVILLE ISD GO S2021 3.000	..	05/04/2021.	DA DAVIDSON		401,720	350,000	405,598	405,598	0	(1,387)	0	(1,387)	0	404,210	0	(2,491)	(2,491)	2,479	02/15/2032.	1.A FE
090874 PU 6	BIRDVILLE ISD GO S2021 3.000	..	05/04/2021.	DA DAVIDSON		882,405	770,000	887,325	887,325	0	(2,915)	0	(2,915)	0	884,410	0	(2,005)	(2,005)	5,454	02/15/2033.	1.A FE
090874 PV 4	BIRDVILLE ISD GO S2021 3.000	..	05/04/2021.	DA DAVIDSON		576,912	505,000	579,164	579,164	0	(1,842)	0	(1,842)	0	577,323	0	(411)	(411)	3,577	02/15/2034.	1.A FE
163597 GV 3	CHEMEKETA CCD GO S2011 5.250	..	06/15/2021.	REDEEMED		1,800,000	1,800,000	2,159,280	1,830,870	0	(30,870)	0	(30,870)	0	1,800,000	0	0	0	47,250	06/15/2025.	1.B FE
165573 W7 7	CHESTER CO GENERAL OBL 4.000	..	04/30/2021.	DA DAVIDSON		600,230	500,000	610,565	610,565	0	(3,837)	0	(3,837)	0	606,728	0	(6,498)	(6,498)	5,778	07/15/2035.	1.A FE
235308 RR 6	DALLAS ISD GENERAL OBL 5.000	..	06/01/2021.	REDEEMED		5,000,000	5,000,000	5,645,300	5,009,657	0	(9,657)	0	(9,657)	0	5,000,000	0	0	0	198,611	02/15/2027.	1.A FE
235308 RS 4	DALLAS ISD GENERAL OBL 5.000	..	06/01/2021.	REDEEMED		5,000,000	5,000,000	5,603,450	5,009,036	0	(9,036)	0	(9,036)	0	5,000,000	0	0	0	198,611	02/15/2028.	1.A FE
262615 GY 7	DU PAGE COOK WILL CO C 5.000	..	06/01/2021.	REDEEMED		4,245,000	4,245,000	4,564,946	4,261,055	0	(16,055)	0	(16,055)	0	4,245,000	0	0	0	106,125	06/01/2028.	1.B FE
262615 GZ 4	DU PAGE COOK WILL CO C 5.000	..	06/01/2021.	REDEEMED		3,240,000	3,240,000	3,459,834	3,251,050	0	(11,050)	0	(11,050)	0	3,240,000	0	0	0	81,000	06/01/2029.	1.B FE
262615 HA 8	DU PAGE COOK WILL CO C 5.000	..	06/01/2021.	REDEEMED		1,100,000	1,100,000	1,166,440	1,103,343	0	(3,343)	0	(3,343)	0	1,100,000	0	0	0	27,500	06/01/2030.	1.B FE
425507 JT 8	HENNEPIN CO GENERAL OB 5.000	..	04/30/2021.	HILLTOP SECURITIES		7,067,393	5,250,000	7,223,843	7,174,474	0	(62,910)	0	(62,910)	0	7,111,564	0	(44,171)	(44,171)	111,563	12/01/2033.	1.A FE
425507 JU 5	HENNEPIN CO GENERAL OB 5.000	..	05/03/2021.	HILLTOP SECURITIES		7,416,517	5,515,000	7,556,653	7,505,687	0	(65,444)	0	(65,444)	0	7,440,243	0	(23,726)	(23,726)	117,960	12/01/2034.	1.A FE
425507 JV 3	HENNEPIN CO GENERAL OB 5.000	..	05/03/2021.	HILLTOP SECURITIES		7,761,553	5,790,000	7,900,166	7,847,638	0	(67,481)	0	(67,481)	0	7,780,158	0	(18,605)	(18,605)	123,842	12/01/2035.	1.A FE
425507 JW 1	HENNEPIN CO GENERAL OB 5.000	..	05/03/2021.	HILLTOP SECURITIES		8,124,339	6,080,000	8,261,078	8,206,931	0	(69,584)	0	(69,584)	0	8,137,347	0	(13,008)	(13,008)	130,044	12/01/2036.	1.A FE
425507 JX 9	HENNEPIN CO GENERAL OB 5.000	..	05/03/2021.	HILLTOP SECURITIES		8,504,756	6,385,000	8,646,439	8,590,382	0	(72,010)	0	(72,010)	0	8,518,372	0	(13,616)	(13,616)	136,568	12/01/2037.	1.A FE
472736 2G 1	JEFFERSON CO SD R-001 4.000	..	05/03/2021.	KEYBANC CAPITAL MARK		11,165,760	9,000,000	11,382,930	11,377,305	0	(77,735)	0	(77,735)	0	11,299,570	0	(133,810)	(133,810)	133,000	12/15/2035.	1.C FE
472736 2H 9	JEFFERSON CO SD R-001 4.000	..	05/13/2021.	CITIGROUP GLOBAL MARKETS		11,987,482	9,720,000	12,251,866	12,245,912	0	(90,402)	0	(90,402)	0	12,155,510	0	(168,028)	(168,028)	156,600	12/15/2036.	1.C FE
472736 2J 5	JEFFERSON CO SD R-001 4.000	..	05/18/2021.	CITIGROUP GLOBAL MARKETS		12,020,402	9,780,000	12,285,734	12,279,834	0	(91,264)	0	(91,264)	0	12,188,571	0	(168,169)	(168,169)	160,827	12/15/2037.	1.C FE
515390 PJ 5	LANE CO SD #52 BETHEL 4.000	..	04/30/2021.	PIPER JAFFRAY		501,176	400,000	514,572	514,572	0	(2,072)	0	(2,072)	0	512,500	0	(11,324)	(11,324)	3,156	06/15/2034.	1.B FE
515390 PK 2	LANE CO SD #52 BETHEL 4.000	..	04/30/2021.	PIPER JAFFRAY		938,903	750,000	960,615	960,615	0	(3,803)	0	(3,803)	0	956,812	0	(17,910)	(17,910)	5,917	06/15/2035.	1.B FE
613580 DG 1	MONTGOMERY CO GENERAL 5.000	..	05/13/2021.	CITIGROUP GLOBAL MARKETS		9,511,539	7,175,000	9,706,053	9,706,053	0	(60,437)	0	(60,437)	0	9,645,616	0	(134,077)	(134,077)	89,688	01/01/2039.	1.A FE
613580 DZ 9	MONTGOMERY CO GENERAL 5.000	..	04/30/2021.	DA DAVIDSON		1,037,787	775,000	1,058,743	1,058,743	0	(5,830)	0	(5,830)	0	1,052,913	0	(15,126)	(15,126)	8,288	01/01/2036.	1.A FE
613580 EA 3	MONTGOMERY CO GENERAL 5.000	..	05/13/2021.	BAS-MERRILL LYNCH		1,086,028	815,000	1,109,745	1,109,745	0	(7,066)	0	(7,066)	0	1,102,679	0	(16,651)	(16,651)	10,188	01/01/2037.	1.A FE
613580 EB 1	MONTGOMERY CO GENERAL 5.000	..	05/04/2021.	RBC CAPITAL MARKETS		1,144,092	860,000	1,167,192	1,167,192	0	(6,454)	0	(6,454)	0	1,160,738	0	(16,645)	(16,645)	9,436	01/01/2038.	1.A FE
613580 EC 9	MONTGOMERY CO GENERAL 5.000	..	05/13/2021.	BAS-MERRILL LYNCH		1,192,608	900,000	1,217,484	1,217,484	0	(7,581)	0	(7,581)	0	1,209,903	0	(17,295)	(17,295)	11,250	01/01/2039.	1.A FE
698873 E6 9	PAPILLION-LA VISTA SD# 4.000	..	05/13/2021.	DA DAVIDSON		1,244,110	1,000,000	1,250,160	1,248,332	0	(8,874)	0	(8,874)	0	1,239,457	0	4,653	4,653	18,222	12/01/2032.	1.C FE
702503 GR 8	PASCO CO GENERAL OBLIG 5.000	..	05/03/2021.	BELLE HAVEN INVESTMENTS		1,024,146	760,000	1,032,422	1,027,462	0	(8,935)	0	(8,935)	0	1,018,528	0	5,618	5,618	20,372	10/01/2030.	1.C FE
702503 GS 6	PASCO CO GENERAL OBLIG 5.000	..	05/03/2021.	UMB BANK		1,070,696	800,000	1,079,632	1,074,557	0	(9,136)	0	(9,136)	0	1,065,421	0	5,275	5,275	21,444	10/01/2031.	1.C FE
702503 GT 4	PASCO CO GENERAL OBLIG 5.000	..	05/03/2021.	UBS AG		1,119,342	840,000	1,125,256	1,120,103	0	(9,280)	0	(9,280)	0	1,110,823	0	8,519	8,519	22,517	10/01/2032.	1.C FE
927734 WM 1	VIRGINIA BEACH GENERAL 5.000	..	06/01/2021.	REDEEMED		4,500,000	4,500,000	4,981,995	4,523,720	0	(23,720)	0	(23,720)	0	4,500,000	0	0	0	112,500	06/01/2029.	1.A FE
927734 WN 9	VIRGINIA BEACH GENERAL 5.000	..	06/01/2021.	REDEEMED		4,500,000	4,500,000	4,946,670	4,522,043	0	(22,043)	0	(22,043)	0	4,500,000	0	0	0	112,500	06/01/2030.	1.A FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						139,312,023	114,365,000	144,683,086	141,368,388	0	(944,178)	0	(944,178)	0	140,424,210	0	(1,112,187)	(1,112,187)	2,309,342	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400	..	04/15/2021.	MATURED		43,862	43,862	43,862	43,861	0	0	0	0	0	43,862	0	0	0	1,082	04/15/2021.	5.B GI
759911 WE 6	ILLINOIS REGL TRANS AU 5.500	..	06/01/2021.	MATURED		1,000,000	1,000,000	1,107,980	1,003,515	0	(3,515)	0	(3,515)	0	1,000,000	0	0	0	27,500	06/01/2021.	1.C FE
64985H F8 5	NEW YORK ENV FACS CORP 4.000	..	05/04/2021.	OPPENHEIMER AND CO		372,951	300,000	373,872	373,597	0	(2,456)	0	(2,456)	0	371,140	0	1,811	1,811	4,633	10/15/2034.	1.A FE
64985H QF 7	NEW YORK ENVIRONMENTAL 5.000	..	05/15/2021.	REDEEMED		5,000	5,000	5,411	5,018	0	(18)	0	(18)	0	5,000	0	0	0	125	11/15/2030.	1.A
592481 CP 8	ST LOUIS METRO SWR DIS 4.000	..	05/01/2021.	REDEEMED		2,805,000	2,805,000	3,044,238	2,814,540	0	(9,540)	0	(9,540)	0	2,805,000	0	0	0	56,100	05/01/2025.	1.B FE
592481 CQ 6	ST LOUIS METRO SWR DIS 4.000	..	05/01/2021.	REDEEMED		2,110,000	2,110,000	2,266,710	2,116,262	0	(6,262)	0	(6,262)	0	2,110,000	0	0	0	42,200	05/01/2026.	1.B FE
592481 CR 4	ST LOUIS METRO SWR DIS 4.000	..	05/01/2021.	REDEEMED		2,520,000	2,520,000	2,679,743	2,526,388	0	(6,388)	0	(6,388)	0	2,520,000	0	0	0	50,400	05/01/2027.	1.B FE
592481 CS 2	ST LOUIS METRO SWR DIS 4.000	..	05/01/2021.	REDEEMED		2,775,000	2,775,000	2,925,627	2,781,019	0	(6,019)	0	(6,019)	0	2,775,000	0	0	0	55,500	05/01/2028.	1.B FE
592481 CU 7	ST LOUIS METRO SWR DIS 4.000	..	05/03/2021.	REDEEMED		3,315,000	3,315,000	3,427,279	3,319,436	0	(4,436)	0	(4,436)	0	3,315,000	0	0	0	67,037	05/01/2030.	1.B FE
592481 CV 5	ST LOUIS METRO SWR DIS 4.000	..	05/03/2021.	REDEEMED		3,795,000	3,795,000	3,893,139	3,798,818	0	(3,818)	0	(3,818)	0	3,795,000	0	0	0	76,743	05/01/2031.	1.B FE
592481 CW 3	ST LOUIS METRO SWR DIS 4.000	..	05/03/2021.	REDEEMED		3,735,000	3,735,000	3,796,067	3,737,271	0	(2,271)	0	(2,271)	0	3,735,000	0	0	0	75,530	05/01/2032.	1.B FE
592481 PA 7	ST LOUIS METRO SWR DIS 5.000	..	04/30/2021.	HILLTOP SECURITIES		4,501,498	3,400,000	4,613,766	4,608,970	0	(42,259)	0	(42,259)	0	4,566,711	0	(65,213)	(65,213)	64,694	05/01/2034.	1.B FE
592481 PB 5	ST LOUIS METRO SWR DIS 5.000	..	04/30/2021.	HILLTOP SECURITIES		4,715,863	3,570,000	4,829,282	4,824,302	0	(43,761)	0	(43,761)	0	4,780,541	0	(64,678)	(64,678)	67,929	05/01/2035.	1.B FE
592481 PC 3	ST LOUIS METRO SWR DIS 5.000	..	04/30/2021.	DA DAVIDSON		4,939,088	3,750,000	5,056,875	5,051,723	0	(45,331)	0	(45,331)	0	5,006,393	0	(67,305)	(67,305)	71,354	05/01/2036.	1.B FE
592481 PD 1	ST LOUIS METRO SWR DIS 5.000	..	04/30/2021.	HILLTOP SECURITIES		5,173,299	3,940,000	5,296,463	5,291,116	0	(46,963)	0	(46,963)	0	5,244,154	0	(70,855)	(70,855)	74,969	05/01/2037.	1.B FE
592481 PE 9	ST LOUIS METRO SWR DIS 5.000	..	05/05/2021.	HILLTOP SECURITIES		5,417,966	4,135,000	5,541,189	5,535,669	0	(49,787)	0	(49,787)	0	5,485,882	0	(67,915)	(67,915)	80,403	05/01/2038.	1.B FE
592481 PF 6	ST LOUIS METRO SWR DIS 5.000	..	05/05/2021.	HILLTOP SECURITIES		5,669,385	4,340,000	5,797,719	5,792,000	0	(51,515)	0	(51,515)	0	5,740,485	0	(71,100)	(71,100)	84,389	05/01/2039.	1.B FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.390	..	06/15/2021.	PAID ON PRINCIPAL		1,971	1,971	1,978	1,962	0	9	0	9	0	1,971	0	0	0	21	12/15/2035.	1.A
3128JR G4 2	FH (3/1 ARM) #847419 2.505	..	06/15/2021.	PAID ON PRINCIPAL		30,466	30,466	30,333	30,252	0	214	0	214	0	30,466	0	0	0	416	03/15/2035.	1.A
3128JR KQ 8	FH (5/1 ARM) #847503 2.378	..	06/15/2021.	PAID ON PRINCIPAL		34,628	34,628	34,009	34,022	0	606	0	606	0	34,628	0	0	0	377	12/15/2035.	1.A
3128MJ ZF 0	FHLMC GOLD PASS THRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		292,289	292,289	289,480	289,480	0	2,809	0	2,809	0	292,289	0	0	0	3,510	01/15/2047.	1.A
31296S DY 9	FHLMC GOLD PASSTHRU 5.000	..	06/15/2021.	PAID ON PRINCIPAL		10,218	10,218	10,186	10,190	0	28	0	28	0	10,218	0	0	0	231	01/15/2034.	1.A
31292H AK 0	FHLMC GOLD PASSTHRU 7.500	..	06/15/2021.	PAID ON PRINCIPAL		378	378	397	414	0	(36)	0	(36)	0	378	0	0	0	12	01/15/2030.	1.A
31292H NH 3	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		383	383	393	397	0	(14)	0	(14)	0	383	0	0	0	10	02/15/2032.	1.A
31292M FD 0	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		1,290,756	1,290,756	1,311,226	1,305,068	0	(14,312)	0	(14,312)	0	1,290,756	0	0	0	15,588	03/15/2043.	1.A
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,083	1,083	1,108	1,118	0	(35)	0	(35)	0	1,083	0	0	0	27	04/15/2029.	1.A
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500	..	06/15/2021.	PAID ON PRINCIPAL		148	148	155	158	0	(9)	0	(9)	0	148	0	0	0	5	08/15/2031.	1.A
31298V FC 6	FHLMC GOLD PASSTHRU 7.500	..	06/15/2021.	PAID ON PRINCIPAL		615	615	644	656	0	(40)	0	(40)	0	615	0	0	0	19	09/15/2031.	1.A
31287S GA 9	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		248	248	254	258	0	(10)	0	(10)	0	248	0	0	0	6	04/15/2032.	1.A
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,487	2,487	2,553	2,566	0	(79)	0	(79)	0	2,487	0	0	0	63	09/15/2032.	1.A
31288A K7 9	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		282	282	290	299	0	(16)	0	(16)	0	282	0	0	0	7	10/15/2032.	1.A
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		154	154	159	161	0	(7)	0	(7)	0	154	0	0	0	4	02/15/2033.	1.A
31288H RC 6	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		137	137	141	142	0	(4)	0	(4)	0	137	0	0	0	3	03/15/2033.	1.A
31335H TT 0	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		1,115	1,115	1,143	1,122	0	(7)	0	(7)	0	1,115	0	0	0	28	07/15/2022.	1.A
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		136,928	136,928	136,602	136,588	0	341	0	341	0	136,928	0	0	0	3,023	06/15/2033.	1.A
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		19,108	19,108	19,600	19,648	0	(540)	0	(540)	0	19,108	0	0	0	470	04/15/2033.	1.A
31283H W9 2	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		2,543	2,543	2,601	2,620	0	(77)	0	(77)	0	2,543	0	0	0	67	05/15/2033.	1.A
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		34,731	34,731	35,582	35,654	0	(924)	0	(924)	0	34,731	0	0	0	814	11/15/2033.	1.A
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		53,401	53,401	54,708	54,923	0	(1,522)	0	(1,522)	0	53,401	0	0	0	1,273	02/15/2034.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		780,591	780,591	770,439	774,628	0	5,963	0	5,963	0	780,591	0	0	0	9,416	06/15/2043.	1.A
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		182,841	182,841	175,391	178,794	0	4,047	0	4,047	0	182,841	0	0	0	2,218	07/15/2043.	1.A
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		554,628	554,628	526,543	539,429	0	15,200	0	15,200	0	554,628	0	0	0	6,687	08/15/2043.	1.A
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500	..	06/15/2021.	PAID ON PRINCIPAL		803,422	803,422	796,957	797,617	0	5,805	0	5,805	0	803,422	0	0	0	11,444	11/15/2037.	1.A
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		192,116	192,116	195,268	194,725	0	(2,609)	0	(2,609)	0	192,116	0	0	0	2,340	10/15/2046.	1.A
31335C GR 9	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		298,004	298,004	303,685	302,888	0	(4,884)	0	(4,884)	0	298,004	0	0	0	3,599	05/15/2047.	1.A
3133D3 BG 9	FHLMC PASS T #QK0039 2.500	..	06/25/2021.	PAID ON PRINCIPAL		939,450	939,450	946,642	947,022	0	(7,572)	0	(7,572)	0	939,450	0	0	0	9,050	09/25/2039.	1.A
3132A4 E9 5	FHLMC PASS T #ZS3760 2.500	..	06/25/2021.	PAID ON PRINCIPAL		751,407	751,407	749,646	756,027	0	(4,620)	0	(4,620)	0	751,407	0	0	0	7,464	06/25/2043.	1.A
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	06/25/2021.	PAID ON PRINCIPAL		979,092	979,092	973,738	976,522	0	2,571	0	2,571	0	979,092	0	0	0	9,640	10/25/2046.	1.A
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	06/25/2021.	PAID ON PRINCIPAL		710,075	710,075	720,421	719,496	0	(9,420)	0	(9,420)	0	710,075	0	0	0	8,700	11/25/2046.	1.A
3133TG NU 9	FHR 2093 Z CMO 6.000	..	06/15/2021.	PAID ON PRINCIPAL		40,420	40,420	36,981	39,120	0	1,301	0	1,301	0	40,420	0	0	0	1,021	11/15/2028.	1.A
3133TK SJ 0	FHR 2151 JZ CMO 6.000	..	06/15/2021.	PAID ON PRINCIPAL		63,851	63,851	58,373	62,089	0	1,761	0	1,761	0	63,851	0	0	0	1,510	05/15/2029.	1.A
3133TM 7G 5	FHR 2182 ZC CMO 7.500	..	06/15/2021.	PAID ON PRINCIPAL		29,197	29,197	30,029	29,116	0	80	0	80	0	29,197	0	0	0	914	09/15/2029.	1.A
3133TN JY 1	FHR 2223 Z CMO 8.000	..	06/15/2021.	PAID ON PRINCIPAL		2,154	2,154	2,104	2,128	0	26	0	26	0	2,154	0	0	0	74	03/15/2030.	1.A
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		5,452	5,452	5,440	5,439	0	13	0	13	0	5,452	0	0	0	148	01/15/2031.	1.A
3133TR LB 9	FHR 2284 Z CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		18,594	18,594	17,578	18,200	0	394	0	394	0	18,594	0	0	0	480	02/15/2031.	1.A
3133TR GX 7	FHR 2288 Z CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		42,177	42,177	39,610	41,220	0	957	0	957	0	42,177	0	0	0	1,178	02/15/2031.	1.A
3133TR SR 7	FHR 2297 KZ CMO 6.000	..	06/15/2021.	PAID ON PRINCIPAL		40,504	40,504	36,520	39,410	0	1,093	0	1,093	0	40,504	0	0	0	1,048	03/15/2031.	1.A
31339W Q2 5	FHR 2433 NH CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		150,611	150,611	151,458	150,754	0	(143)	0	(143)	0	150,611	0	0	0	4,093	04/15/2032.	1.A
31392K FP 6	FHR 2451 JH CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		36,850	36,850	36,582	36,662	0	188	0	188	0	36,850	0	0	0	1,000	05/15/2032.	1.A
31392K AA 4	FHR 2454 BK CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		59,780	59,780	60,238	59,863	0	(82)	0	(82)	0	59,780	0	0	0	1,681	05/15/2032.	1.A
31394K NK 6	FHR 2686 NY CMO 5.000	..	06/15/2021.	PAID ON PRINCIPAL		112,804	112,804	109,014	112,132	0	672	0	672	0	112,804	0	0	0	2,332	10/15/2023.	1.A
31394M SG 6	FHR 2719 WC CMO 4.500	..	06/15/2021.	PAID ON PRINCIPAL		43,130	43,130	39,740	42,613	0	517	0	517	0	43,130	0	0	0	834	12/15/2023.	1.A
31394N L3 0	FHR 2729 CE CMO 4.500	..	06/15/2021.	PAID ON PRINCIPAL		146,388	146,388	136,224	144,842	0	1,545	0	1,545	0	146,388	0	0	0	2,725	01/15/2024.	1.A
3137AM ER 4	FHR 4022 AH CMO 1.500	..	06/15/2021.	PAID ON PRINCIPAL		267,257	267,257	264,167	266,409	0	848	0	848	0	267,257	0	0	0	1,637	12/15/2025.	1.A
3137B8 DA 2	FHR 4302 CA CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		256,204	256,204	258,365	256,417	0	(213)	0	(213)	0	256,204	0	0	0	3,088	06/15/2040.	1.A
3137BB QB 9	FHR 4351 LC CMO 3.000	..	06/15/2021.	PAID ON PRINCIPAL		400,122	400,122	405,202	401,016	0	(894)	0	(894)	0	400,122	0	0	0	4,785	11/15/2040.	1.A
3137BT JW 2	FHR 4635 EG CMO 2.500	..	06/15/2021.	PAID ON PRINCIPAL		169,897	169,897	170,216	170,139	0	(242)	0	(242)	0	169,897	0	0	0	1,767	12/15/2046.	1.A
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		827,793	827,793	828,569	828,504	0	(711)	0	(711)	0	827,793	0	0	0	8,403	04/25/2049.	1.A
3137FP LJ 2	FHR 4926 BN CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,827,237	1,827,237	1,832,162	1,830,400	0	(3,163)	0	(3,163)	0	1,827,237	0	0	0	17,296	10/25/2049.	1.A
31282X A8 4	FHS 146 75 CMO 7.500	..	06/15/2021.	PAID ON PRINCIPAL		2,397	2,397	2,417	2,395	0	2	0	2	0	2,397	0	0	0	74	01/15/2023.	1.A
31403D AC 3	FN (5/1 ARM) #745303 2.110	..	06/25/2021.	PAID ON PRINCIPAL		57,346	57,346	56,777	57,207	0	139	0	139	0	57,346	0	0	0	482	01/25/2036.	1.A
3138A1 V5 7	FNMA PASS TH #AH0635 3.500	..	06/25/2021.	PAID ON PRINCIPAL		18,930	18,930	18,869	18,875	0	55	0	55	0	18,930	0	0	0	266	01/25/2026.	1.A
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500	..	06/25/2021.	PAID ON PRINCIPAL		53,499	53,499	53,326	53,352	0	148	0	148	0	53,499	0	0	0	746	01/25/2026.	1.A
3138X5 PC 5	FNMA PASS TH #AU5818 2.500	..	06/25/2021.	PAID ON PRINCIPAL		146,131	146,131	144,978	145,462	0	669	0	669	0	146,131	0	0	0	1,428	08/25/2028.	1.A
3140EV S3 2	FNMA PASS TH #BC1437 3.000	..	06/25/2021.	PAID ON PRINCIPAL		180,482	180,482	176,252	177,291	0	3,191	0	3,191	0	180,482	0	0	0	2,145	07/25/2046.	1.A
3140FX JW 3	FNMA PASS TH #BF0276 3.000	..	06/25/2021.	PAID ON PRINCIPAL		1,080,255	1,080,255	1,071,579	1,072,020	0	8,235	0	8,235	0	1,080,255	0	0	0	13,307	10/25/2042.	1.A
3140FX LB 6	FNMA PASS TH #BF0321 2.500	..	06/25/2021.	PAID ON PRINCIPAL		372,744	372,744	371,347	371,382	0	1,363	0	1,363	0	372,744	0	0	0	3,668	07/25/2048.	1.A
3140FX L9 1	FNMA PASS TH #BF0351 2.500	..	06/25/2021.	PAID ON PRINCIPAL		349,817	349,817	350,063	350,042	0	(225)	0	(225)	0	349,817	0	0	0	3,537	05/25/2053.	1.A
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000	..	06/25/2021.	PAID ON PRINCIPAL		1,802,333	1,802,333	1,810,912	1,808,038	0	(5,704)	0	(5,704)	0	1,802,333	0	0	0	21,907	02/25/2047.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140J7 WR 2	FNMA PASS TH #BM3355 3.500	..	06/25/2021.	PAID ON PRINCIPAL		313,220	313,220	313,685	313,685	0	(465)	0	(465)	0	313,220	0	0	0	4,400	02/25/2048.	1.A
3140JA M7 0	FNMA PASS TH #BM5781 3.000	..	06/25/2021.	PAID ON PRINCIPAL		640,176	640,176	649,179	648,673	0	(8,497)	0	(8,497)	0	640,176	0	0	0	7,726	01/25/2045.	1.A
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	06/25/2021.	PAID ON PRINCIPAL		368,943	368,943	369,174	369,117	0	(174)	0	(174)	0	368,943	0	0	0	3,675	07/25/2049.	1.A
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	06/25/2021.	PAID ON PRINCIPAL		514,801	514,801	514,942	515,052	0	(251)	0	(251)	0	514,801	0	0	0	8,341	10/25/2048.	1.A
31417A P8 6	FNMA PASS TH #00AB4046 3.500	..	06/25/2021.	PAID ON PRINCIPAL		328,106	328,106	338,487	333,940	0	(5,835)	0	(5,835)	0	328,106	0	0	0	4,710	12/25/2041.	1.A
3140X4 VS 2	FNMA PASS TH #1524 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,166,705	1,166,705	1,169,804	1,169,872	0	(3,167)	0	(3,167)	0	1,166,705	0	0	0	11,678	02/25/2047.	1.A
31371K RC 7	FNMA PASS TH #254383 7.500	..	06/25/2021.	PAID ON PRINCIPAL		1,604	1,604	1,676	1,728	0	(125)	0	(125)	0	1,604	0	0	0	43	06/25/2032.	1.A
31371K 2V 2	FNMA PASS TH #254688 5.500	..	06/25/2021.	PAID ON PRINCIPAL		13,916	13,916	14,270	13,963	0	(48)	0	(48)	0	13,916	0	0	0	318	03/25/2023.	1.A
31371K 2X 8	FNMA PASS TH #254690 5.500	..	06/25/2021.	PAID ON PRINCIPAL		20,298	20,298	20,733	20,351	0	(52)	0	(52)	0	20,298	0	0	0	462	04/25/2023.	1.A
31371K 5X 5	FNMA PASS TH #254762 5.000	..	06/25/2021.	PAID ON PRINCIPAL		5,947	5,947	5,934	5,929	0	18	0	18	0	5,947	0	0	0	123	05/25/2023.	1.A
31371L A8 2	FNMA PASS TH #254831 5.000	..	06/25/2021.	PAID ON PRINCIPAL		5,194	5,194	5,182	5,178	0	16	0	16	0	5,194	0	0	0	108	08/25/2023.	1.A
31371L A9 0	FNMA PASS TH #254832 5.500	..	06/25/2021.	PAID ON PRINCIPAL		52,529	52,529	53,711	52,709	0	(181)	0	(181)	0	52,529	0	0	0	1,198	08/25/2023.	1.A
31371L DM 8	FNMA PASS TH #254908 5.000	..	06/25/2021.	PAID ON PRINCIPAL		18,959	18,959	19,083	18,940	0	18	0	18	0	18,959	0	0	0	394	09/25/2023.	1.A
31371L F3 8	FNMA PASS TH #254986 5.500	..	06/25/2021.	PAID ON PRINCIPAL		23,297	23,297	23,792	23,375	0	(78)	0	(78)	0	23,297	0	0	0	526	11/25/2023.	1.A
31371L HY 8	FNMA PASS TH #255047 5.500	..	06/25/2021.	PAID ON PRINCIPAL		14,196	14,196	14,497	14,247	0	(51)	0	(51)	0	14,196	0	0	0	322	01/25/2024.	1.A
31371L JU 4	FNMA PASS TH #255075 5.500	..	06/25/2021.	PAID ON PRINCIPAL		35,736	35,736	36,646	35,907	0	(172)	0	(172)	0	35,736	0	0	0	804	02/25/2024.	1.A
31372Q CQ 8	FNMA PASS TH #279179 7.000	..	06/25/2021.	PAID ON PRINCIPAL		2,145	2,145	2,018	2,108	0	37	0	37	0	2,145	0	0	0	61	05/25/2024.	1.A
31373U F3 6	FNMA PASS TH #303586 6.500	..	06/25/2021.	PAID ON PRINCIPAL		1,024	1,024	959	992	0	32	0	32	0	1,024	0	0	0	27	09/25/2025.	1.A
31375F 4Z 8	FNMA PASS TH #333940 6.500	..	06/25/2021.	PAID ON PRINCIPAL		1,156	1,156	1,107	1,139	0	18	0	18	0	1,156	0	0	0	31	06/25/2024.	1.A
31376R 6H 9	FNMA PASS TH #363672 7.500	..	06/25/2021.	PAID ON PRINCIPAL		2,539	2,539	2,450	2,479	0	60	0	60	0	2,539	0	0	0	79	11/25/2026.	1.A
31376U MV 3	FNMA PASS TH #365872 7.500	..	06/25/2021.	PAID ON PRINCIPAL		743	743	717	726	0	17	0	17	0	743	0	0	0	23	12/25/2026.	1.A
31378R S5 9	FNMA PASS TH #406540 6.500	..	06/25/2021.	PAID ON PRINCIPAL		103	103	104	103	0	0	0	0	0	103	0	0	0	3	12/25/2027.	1.A
31379F J3 9	FNMA PASS TH #417982 7.000	..	06/25/2021.	PAID ON PRINCIPAL		1,138	1,138	1,156	1,146	0	(8)	0	(8)	0	1,138	0	0	0	33	03/25/2028.	1.A
31379T G5 7	FNMA PASS TH #428720 6.500	..	06/25/2021.	PAID ON PRINCIPAL		1,411	1,411	1,405	1,405	0	6	0	6	0	1,411	0	0	0	38	06/25/2028.	1.A
313615 L4 6	FNMA PASS TH #50747 7.000	..	06/25/2021.	PAID ON PRINCIPAL		637	637	595	625	0	12	0	12	0	637	0	0	0	19	06/25/2023.	1.A
31384V L7 5	FNMA PASS TH #535050 7.500	..	06/25/2021.	PAID ON PRINCIPAL		3,501	3,501	3,654	3,767	0	(267)	0	(267)	0	3,501	0	0	0	105	12/25/2029.	1.A
31385H 5H 1	FNMA PASS TH #545448 7.500	..	06/25/2021.	PAID ON PRINCIPAL		682	682	710	738	0	(57)	0	(57)	0	682	0	0	0	24	02/25/2032.	1.A
31385X M8 7	FNMA PASS TH #555783 4.500	..	06/25/2021.	PAID ON PRINCIPAL		47,056	47,056	46,414	46,642	0	413	0	413	0	47,056	0	0	0	865	10/25/2033.	1.A
31389Y M7 3	FNMA PASS TH #639482 7.500	..	06/25/2021.	PAID ON PRINCIPAL		465	465	487	507	0	(41)	0	(41)	0	465	0	0	0	15	01/25/2032.	1.A
31390K RG 5	FNMA PASS TH #648587 7.500	..	06/25/2021.	PAID ON PRINCIPAL		70	70	74	78	0	(7)	0	(7)	0	70	0	0	0	2	05/25/2032.	1.A
31401M BR 1	FNMA PASS TH #712048 5.500	..	06/25/2021.	PAID ON PRINCIPAL		512	512	523	521	0	(9)	0	(9)	0	512	0	0	0	12	07/25/2033.	1.A
31402C QM 7	FNMA PASS TH #725060 6.000	..	06/25/2021.	PAID ON PRINCIPAL		299	299	306	308	0	(9)	0	(9)	0	299	0	0	0	7	01/25/2034.	1.A
31402J ER 4	FNMA PASS TH #730144 5.000	..	06/25/2021.	PAID ON PRINCIPAL		9,441	9,441	9,385	9,396	0	44	0	44	0	9,441	0	0	0	193	07/25/2033.	1.A
31402Q LF 6	FNMA PASS TH #734826 4.500	..	06/25/2021.	PAID ON PRINCIPAL		14,664	14,664	14,133	14,365	0	300	0	300	0	14,664	0	0	0	280	08/25/2033.	1.A
31403F Q6 4	FNMA PASS TH #747577 5.000	..	06/25/2021.	PAID ON PRINCIPAL		19,635	19,635	19,534	19,547	0	88	0	88	0	19,635	0	0	0	397	11/25/2033.	1.A
31403G RL 8	FNMA PASS TH #748491 5.000	..	06/25/2021.	PAID ON PRINCIPAL		17,065	17,065	16,976	16,987	0	77	0	77	0	17,065	0	0	0	327	10/25/2033.	1.A
31403L LR 0	FNMA PASS TH #751936 5.500	..	06/25/2021.	PAID ON PRINCIPAL		8,495	8,495	8,677	8,520	0	(25)	0	(25)	0	8,495	0	0	0	190	11/25/2023.	1.A
31404B SY 9	FNMA PASS TH #763835 5.000	..	06/25/2021.	PAID ON PRINCIPAL		214	214	213	213	0	1	0	1	0	214	0	0	0	4	01/25/2034.	1.A
31404J MA 0	FNMA PASS TH #769953 5.000	..	06/25/2021.	PAID ON PRINCIPAL		2,488	2,488	2,487	2,485	0	4	0	4	0	2,488	0	0	0	52	03/25/2034.	1.A
31404J YQ 2	FNMA PASS TH #770319 5.000	..	06/25/2021.	PAID ON PRINCIPAL		103,547	103,547	102,941	103,035	0	512	0	512	0	103,547	0	0	0	1,972	04/25/2034.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31404N 2P 0	FNMA PASS TH #773982 5.000	..	06/25/2021.	PAID ON PRINCIPAL		8,203	8,203	8,155	8,165	0	38	0	38	0	8,203	0	0	0	171	03/25/2034.	1.A
31404N 2S 4	FNMA PASS TH #773985 5.000	..	06/25/2021.	PAID ON PRINCIPAL		1,361	1,361	1,353	1,354	0	6	0	6	0	1,361	0	0	0	28	03/25/2034.	1.A
31404W GW 0	FNMA PASS TH #780613 5.000	..	06/25/2021.	PAID ON PRINCIPAL		505	505	482	487	0	18	0	18	0	505	0	0	0	11	05/25/2034.	1.A
31404W R9 9	FNMA PASS TH #780912 5.000	..	06/25/2021.	PAID ON PRINCIPAL		51,628	51,628	49,515	50,411	0	1,218	0	1,218	0	51,628	0	0	0	1,248	06/25/2029.	1.A
31406V 2P 0	FNMA PASS TH #821682 5.000	..	06/25/2021.	PAID ON PRINCIPAL		26,312	26,312	26,167	26,182	0	130	0	130	0	26,312	0	0	0	524	06/25/2035.	1.A
31407X A8 4	FNMA PASS TH #843431 5.000	..	06/25/2021.	PAID ON PRINCIPAL		78,480	78,480	75,071	76,298	0	2,182	0	2,182	0	78,480	0	0	0	1,541	07/25/2035.	1.A
31358T 3G 2	FNR G93-10 J CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		10,267	10,267	8,951	10,088	0	179	0	179	0	10,267	0	0	0	202	03/25/2023.	1.A
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		66,609	66,609	63,640	65,519	0	1,090	0	1,090	0	66,609	0	0	0	1,707	09/25/2028.	1.A
31359W AW 1	FNR 1999-28 ZB CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		15,445	15,445	14,651	15,139	0	306	0	306	0	15,445	0	0	0	409	06/25/2029.	1.A
31359V S5 3	FNR 1999-29 ZB CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		10,421	10,421	9,912	10,139	0	282	0	282	0	10,421	0	0	0	275	06/25/2029.	1.A
31392D NT 5	FNR 2002-40 MG CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		50,127	50,127	49,681	49,812	0	315	0	315	0	50,127	0	0	0	1,333	06/25/2032.	1.A
31392G EK 7	FNR 2002-90 A1 CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		9,193	9,193	9,565	9,403	0	(210)	0	(210)	0	9,193	0	0	0	244	06/25/2042.	1.A
31393U LU 5	FNR 2003-122 TG CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		108,318	108,318	104,172	107,535	0	783	0	783	0	108,318	0	0	0	2,210	12/25/2023.	1.A
3136AJ G4 2	FNR 2014-26 W CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		395,079	395,079	399,770	395,310	0	(231)	0	(231)	0	395,079	0	0	0	4,882	04/25/2040.	1.A
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		480,395	480,395	487,451	481,086	0	(691)	0	(691)	0	480,395	0	0	0	5,826	04/25/2040.	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						74,678,963	67,323,913	76,462,937	75,418,313	0	(334,094)	0	(334,094)	0	75,084,218	0	(405,255)	(405,255)	1,170,895	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00038A AB 9	ABB TREASURY USA (144A 4.000	C	06/15/2021.	MATURED		1,780,000	1,780,000	1,829,662	1,782,748	0	(2,748)	0	(2,748)	0	1,780,000	0	0	0	35,600	06/15/2021.	1.G FE
00287Y AU 3	ABBVIE INC 2.300	..	04/14/2021.	REDEEMED		1,000,000	1,000,000	998,260	999,839	0	112	0	112	0	999,951	0	49	49	9,583	05/14/2021.	2.B FE
00846U AH 4	AGILENT TECHNOLOGIES I 3.200	..	04/05/2021.	MAKE WHOLE CALL		977,255	938,000	939,268	938,250	0	(21)	0	(21)	0	938,229	0	(229)	(229)	54,597	10/01/2022.	2.A FE
010392 FE 3	ALABAMA POWER CO 3.950	..	06/01/2021.	MATURED		1,245,000	1,245,000	1,262,465	1,245,970	0	(970)	0	(970)	0	1,245,000	0	0	0	24,589	06/01/2021.	1.F FE
02079K AA 5	ALPHABET INC 3.625	..	05/19/2021.	MATURED		3,000,000	3,000,000	3,272,490	3,021,427	0	(21,427)	0	(21,427)	0	3,000,000	0	0	0	54,375	05/19/2021.	1.C FE
02209S AL 7	ALTRIA GROUP INC 4.750	..	05/05/2021.	MATURED		1,000,000	1,000,000	995,750	999,697	0	303	0	303	0	1,000,000	0	0	0	23,750	05/05/2021.	2.B FE
03523T BX 5	ANHEUSER-BUSCH INBEV W 4.150	C	06/29/2021.	MAKE WHOLE CALL		4,457,280	4,000,000	3,996,000	3,997,095	0	311	0	311	0	3,997,406	0	2,594	2,594	612,213	01/23/2025.	2.A FE
048303 CE 9	ATLANTIC CITY ELECTRIC 4.350	..	04/01/2021.	MATURED		1,000,000	1,000,000	998,480	999,836	0	164	0	164	0	1,000,000	0	0	0	21,750	04/01/2021.	1.F FE
06051G HH 5	BANK OF AMERICA CORP 3.499	..	05/17/2021.	REDEEMED		3,000,000	3,000,000	3,000,750	2,999,945	0	55	0	55	0	3,000,000	0	0	0	52,485	05/17/2022.	1.F FE
05581J AA 2	BNSF RAILWAY CO 2015-1 3.442	..	06/16/2021.	REDEEMED		56,420	56,420	56,420	56,420	0	0	0	0	0	56,420	0	0	0	971	06/16/2028.	1.C FE
05565S AA 2	BNSF 2006-2 TRUST 5.629	..	04/01/2021.	REDEEMED		131,561	131,561	131,561	131,558	0	3	0	3	0	131,561	0	0	0	3,703	04/01/2024.	1.B FE
12189L AF 8	BURLINGTON NORTHERN SA 3.450	..	06/15/2021.	REDEEMED		2,000,000	2,000,000	1,998,520	1,999,831	0	22	0	22	0	1,999,854	0	146	146	51,750	09/15/2021.	1.E FE
14149Y AV 0	CARDINAL HEALTH 3.200	..	06/15/2021.	MAKE WHOLE CALL		2,057,380	2,000,000	2,029,240	2,005,023	0	(1,537)	0	(1,537)	0	2,003,486	0	(3,486)	(3,486)	89,380	06/15/2022.	2.B FE
149123 BV 2	CATERPILLAR INC 3.900	..	05/27/2021.	MATURED		1,000,000	1,000,000	1,073,130	1,003,449	0	(3,449)	0	(3,449)	0	1,000,000	0	0	0	19,500	05/27/2021.	1.G FE
15089Q AC 8	CELANESE US HOLDINGS 5.875	..	06/15/2021.	MATURED		2,500,000	2,500,000	2,760,000	2,516,995	0	(16,995)	0	(16,995)	0	2,500,000	0	0	0	73,438	06/15/2021.	2.C FE
15200W AC 9	CENTERPOINT ENERGY 201 3.028	..	04/15/2021.	REDEEMED		210,053	210,053	210,052	210,049	0	4	0	4	0	210,053	0	0	0	3,180	10/15/2025.	1.A FE
156700 AR 7	CENTURYLINK INC 6.450	..	06/15/2021.	MATURED		1,000,000	1,000,000	996,590	999,710	0	290	0	290	0	1,000,000	0	0	0	32,250	06/15/2021.	4.B FE
17252M AK 6	CINTAS CORPORATE NO 2 4.300	..	06/01/2021.	MATURED		2,000,000	2,000,000	2,005,270	2,000,145	0	(145)	0	(145)	0	2,000,000	0	0	0	43,000	06/01/2021.	1.G FE
191216 AZ 3	COCA-COLA CO 2.500	..	04/04/2021.	MAKE WHOLE CALL		4,177,800	4,000,000	3,983,680	3,995,922	0	522	0	522	0	3,996,444	0	3,556	3,556	228,633	04/01/2023.	1.F FE
191216 BE 9	COCA-COLA CO 3.200	..	04/04/2021.	MAKE WHOLE CALL		4,291,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	345,760	11/01/2023.	1.F FE
191216 BS 8	COCA-COLA CO 2.875	..	06/04/2021.	MAKE WHOLE CALL		1,082,484	1,000,000	998,450	999,172	0	73	0	73	0	999,245	0	755	755	99,814	10/27/2025.	1.F FE
191216 BW 9	COCA-COLA CO 2.550	..	05/20/2021.	MAKE WHOLE CALL		2,155,700	2,000,000	1,888,060	1,922,177	0	5,112	0	5,112	0	1,927,289	0	72,711	72,711	179,642	06/01/2026.	1.F FE
219350 BB 0	CORNING INC 2.900	..	05/10/2021.	MAKE WHOLE CALL		4,124,082	4,015,000	3,980,399	4,001,018	0	3,519	0	3,519	0	4,004,538	0	10,462	10,462	165,682	05/15/2022.	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
224044 BW 6	COX COMMUNICATIONS INC 3.250	..	05/29/2021.	MAKE WHOLE CALL		2,089,169	2,000,000	1,996,920	1,999,302	0	139	0	139	0	1,999,441	0	559	559	118,780	12/15/2022.	2.B FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880	..	06/10/2021.	REDEEMED		73,674	73,674	65,865	69,359	0	4,315	0	4,315	0	73,674	0	0	0	1,806	01/10/2028.	2.B
126650 BQ 2	CVS LEASE PASS THRU CE 6.943	..	06/10/2021.	REDEEMED		30,322	30,322	28,432	29,229	0	1,093	0	1,093	0	30,322	0	0	0	878	01/10/2030.	2.B
12665U AA 2	CVS LEASE PASS THRU CE 4.704	..	06/10/2021.	REDEEMED		27,409	27,409	27,409	27,409	0	(0)	0	(0)	0	27,409	0	0	0	537	01/10/2036.	2.B FE
250847 EG 1	DETROIT EDISON COMPANY 3.900	..	04/23/2021.	REDEEMED		1,400,000	1,400,000	1,426,674	1,400,401	0	(498)	0	(498)	0	1,399,903	0	97	97	21,537	06/01/2021.	1.F FE
260543 CJ 0	DOW CHEMICAL CO 3.500	..	06/02/2021.	MAKE WHOLE CALL		2,191,720	2,000,000	1,974,600	1,989,357	0	1,120	0	1,120	0	1,990,477	0	9,523	9,523	238,581	10/01/2024.	2.C FE
26442C AK 0	DUKE ENERGY CAROLINAS 3.900	..	06/15/2021.	MATURED		2,000,000	2,000,000	2,104,260	2,002,589	0	(2,589)	0	(2,589)	0	2,000,000	0	0	0	39,000	06/15/2021.	1.F FE
29266R AC 2	EDGEWELL PERSONAL CARE 4.700	..	04/07/2021.	MAKE WHOLE CALL		2,094,060	2,000,000	2,018,710	2,003,401	0	(666)	0	(666)	0	2,002,736	0	(2,736)	(2,736)	128,788	05/24/2022.	3.B FE
29362U AB 0	ENTEGRIS INC (144A) 4.625	..	05/04/2021.	REDEEMED		2,990,254	2,890,000	2,835,588	2,852,668	0	2,161	0	2,161	0	2,854,829	0	135,426	135,426	96,163	02/10/2026.	3.B FE
31428X AV 8	FEDEX CORP 2.700	..	05/20/2021.	MAKE WHOLE CALL		1,045,533	1,000,000	997,300	999,294	0	120	0	120	0	999,415	0	585	585	61,658	04/15/2023.	2.B FE
31428X AY 2	FEDEX CORP 4.000	..	05/20/2021.	MAKE WHOLE CALL		2,185,055	2,000,000	1,996,560	1,998,781	0	87	0	87	0	1,998,869	0	1,131	1,131	252,833	01/15/2024.	2.B FE
31428X BC 9	FEDEX CORP 3.200	..	05/20/2021.	MAKE WHOLE CALL		1,530,901	1,395,000	1,397,104	1,395,917	0	(102)	0	(102)	0	1,395,815	0	(815)	(815)	171,737	02/01/2025.	2.B FE
31428X BM 7	FEDEX CORP 3.300	..	05/20/2021.	MAKE WHOLE CALL		2,250,185	2,000,000	1,962,740	1,973,096	0	1,501	0	1,501	0	1,974,596	0	25,404	25,404	295,102	03/15/2027.	2.B FE
31428X BU 9	FEDEX CORP 3.400	..	04/30/2021.	MAKE WHOLE CALL		5,112,548	5,000,000	4,994,200	4,997,882	0	525	0	525	0	4,998,407	0	1,593	1,593	247,604	01/14/2022.	2.B FE
31620M AK 2	FIDELITY NATIONAL INFO 3.500	..	04/01/2021.	MAKE WHOLE CALL		1,062,044	1,000,000	992,080	997,892	0	245	0	245	0	998,137	0	1,863	1,863	78,183	04/15/2023.	2.B FE
31620M AM 8	FIDELITY NATIONAL INFO 3.875	..	04/01/2021.	MAKE WHOLE CALL		2,208,546	2,000,000	2,043,910	2,016,833	0	(1,309)	0	(1,309)	0	2,015,524	0	(15,524)	(15,524)	233,519	06/05/2024.	2.B FE
31677Q BG 3	FIFTH THIRD BANK 2.250	..	05/15/2021.	REDEEMED		1,000,000	1,000,000	994,700	999,290	0	566	0	566	0	999,856	0	144	144	9,438	06/14/2021.	1.G FE
343498 AA 9	FLOWERS FOODS 4.375	..	04/08/2021.	MAKE WHOLE CALL		1,038,570	1,000,000	997,600	999,579	0	127	0	127	0	999,706	0	294	294	61,296	04/01/2022.	2.B FE
440452 AE 0	HORMEL FOODS CORP 4.125	..	04/15/2021.	MATURED		2,000,000	2,000,000	1,994,300	1,999,593	0	407	0	407	0	2,000,000	0	0	0	41,250	04/15/2021.	1.E FE
452308 AP 4	ILLINOIS TOOL WORKS IN 3.375	..	06/15/2021.	REDEEMED		2,000,000	2,000,000	2,018,730	2,000,856	0	(1,060)	0	(1,060)	0	1,999,797	0	203	203	50,625	09/15/2021.	1.F FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000	..	05/10/2021.	MAKE WHOLE CALL		1,409,677	1,288,000	1,269,453	1,275,135	0	671	0	671	0	1,275,806	0	12,194	12,194	150,121	02/15/2027.	2.B FE
478160 AZ 7	JOHNSON & JOHNSON 3.550	..	05/15/2021.	MATURED		2,000,000	2,000,000	1,980,760	1,999,026	0	974	0	974	0	2,000,000	0	0	0	35,500	05/15/2021.	1.A FE
46625H HZ 6	JP MORGAN CHASE 4.625	..	05/10/2021.	MATURED		2,000,000	2,000,000	2,027,600	2,001,032	0	(1,032)	0	(1,032)	0	2,000,000	0	0	0	46,250	05/10/2021.	1.F FE
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	PRIOR PERIOD ADJUSTMENT		(8)	0	0	0	0	0	0	0	0	0	0	0	0	(8)	11/15/2021.	2.B FE
500255 AS 3	KOHLS CORP 3.250	..	04/13/2021.	TENDERED		1,051,010	1,000,000	999,940	1,000,000	0	0	0	0	0	1,000,000	0	0	0	73,760	02/01/2023.	2.C FE
500255 AT 1	KOHLS CORP 4.750	..	04/13/2021.	TENDERED		2,219,960	2,000,000	2,152,320	2,055,267	0	(5,592)	0	(5,592)	0	2,049,676	0	(49,676)	(49,676)	251,099	12/15/2023.	2.C FE
521615 AA 2	LEA POWER PARTNERS (14 6.595	..	06/15/2021.	REDEEMED		22,171	22,171	22,171	20,750	1,421	0	0	1,421	0	22,171	0	0	0	731	06/15/2033.	3.A FE
548661 CT 2	LOWES COMPANIES 3.750	..	04/15/2021.	MATURED		1,000,000	1,000,000	994,610	999,725	0	275	0	275	0	1,000,000	0	0	0	18,750	04/15/2021.	2.A FE
565849 AK 2	MARATHON OIL 2.800	..	04/29/2021.	MAKE WHOLE CALL		352,680	340,000	339,174	339,824	0	37	0	37	0	339,860	0	140	140	17,388	11/01/2022.	2.C FE
57629W BY 5	MASSMUTUAL GLOBAL FUND 2.000	..	04/15/2021.	MATURED		1,000,000	1,000,000	999,720	999,958	0	42	0	42	0	1,000,000	0	0	0	10,000	04/15/2021.	1.B FE
58013M EL 4	MCDONALDS CORP 3.625	..	05/20/2021.	MATURED		2,000,000	2,000,000	1,988,220	1,999,343	0	657	0	657	0	2,000,000	0	0	0	36,250	05/20/2021.	2.A FE
620076 BC 2	MOTOROLA SOLUTIONS INC 3.500	..	06/10/2021.	MAKE WHOLE CALL		3,157,800	3,000,000	2,964,810	2,991,146	0	1,726	0	1,726	0	2,992,872	0	7,128	7,128	239,175	03/01/2023.	2.C FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600	..	04/09/2021.	MAKE WHOLE CALL		888,863	857,000	843,805	854,032	0	405	0	405	0	854,436	0	2,564	2,564	39,786	12/01/2022.	2.B FE
665501 AJ 1	NORTHERN NATURAL GAS (4.250	..	04/07/2021.	REDEEMED		2,000,000	2,000,000	2,098,830	2,001,994	0	(2,091)	0	(2,091)	0	1,999,903	0	97	97	29,750	06/01/2021.	1.F FE
958587 BJ 5	NSTAR ELECTRIC CO 3.500	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	1,063,810	1,003,721	0	(3,721)	0	(3,721)	0	1,000,000	0	0	0	26,250	09/15/2021.	1.E FE
695114 CM 8	PACIFICORP 3.850	..	06/15/2021.	MATURED		2,000,000	2,000,000	2,087,110	2,002,127	0	(2,127)	0	(2,127)	0	2,000,000	0	0	0	38,500	06/15/2021.	1.E FE
718172 AK 5	PHILIP MORRIS INTERNAT 4.125	..	05/17/2021.	MATURED		4,000,000	4,000,000	3,977,320	3,998,644	0	1,356	0	1,356	0	4,000,000	0	0	0	82,500	05/17/2021.	1.F FE
744538 AC 3	PUBLIC SERVICE CO OF N 3.200	..	06/01/2021.	REDEEMED		2,000,000	2,000,000	1,991,560	1,999,288	0	335	0	335	0	1,999,623	0	377	377	48,000	09/01/2021.	1.E FE
842400 FR 9	SOUTHERN CALIFORNIA ED 3.875	..	06/01/2021.	MATURED		1,000,000	1,000,000	994,230	999,661	0	339	0	339	0	1,000,000	0	0	0	19,375	06/01/2021.	1.G FE
001192 AJ 2	SOUTHERN CO GAS CAPITA 3.500	..	06/15/2021.	REDEEMED		1,200,000	1,200,000	1,185,116	1,198,717	0	750	0	750	0	1,199,467	0	533	533	31,500	09/15/2021.	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85208N AA 8	SPRINT SPECTRUM / SPEC 3.360	..	06/20/2021.	REDEEMED		125,000	125,000	125,702	125,224	0	(224)	0	(224)	0	125,000	0	0	0	2,100	03/20/2023.	2.A FE
871829 BA 4	SYSCO CORP 2.500	..	06/15/2021.	REDEEMED		1,238,000	1,238,000	1,229,866	1,236,992	0	823	0	823	0	1,237,815	0	185	185	28,371	07/15/2021.	2.C FE
883203 BS 9	TEXTRON INC 5.950	..	06/21/2021.	REDEEMED		1,000,000	1,000,000	996,950	999,606	0	74	0	74	0	999,680	0	320	320	44,625	09/21/2021.	2.B FE
872539 AA 9	TJX COS INC 2.750	..	04/15/2021.	REDEEMED		1,000,000	1,000,000	999,680	999,962	0	(13)	0	(13)	0	999,950	0	50	50	9,167	06/15/2021.	1.F FE
87305Q CC 3	TTX CO (144A) 4.400	..	05/01/2021.	MATURED		5,000,000	5,000,000	5,039,990	5,001,351	0	(1,351)	0	(1,351)	0	5,000,000	0	0	0	110,000	05/01/2021.	1.F FE
91159H HA 1	US BANCORP 4.125	..	04/23/2021.	REDEEMED		2,000,000	2,000,000	2,093,700	2,004,030	0	(4,030)	0	(4,030)	0	2,000,000	0	0	0	34,146	05/24/2021.	1.E FE
931427 AH 1	WALGREENS BOOTS ALLIAN 3.800	..	04/26/2021.	TENDERED		2,198,640	2,000,000	1,995,380	1,997,933	0	181	0	181	0	1,998,113	0	1,887	1,887	231,996	11/18/2024.	2.B FE
931427 AQ 1	WALGREENS BOOTS ALLIAN 3.450	..	04/26/2021.	TENDERED		2,144,612	1,948,000	1,927,189	1,933,990	0	744	0	744	0	1,934,733	0	13,267	13,267	223,681	06/01/2026.	2.B FE
931142 DD 2	WALMART INC 4.250	..	04/15/2021.	MATURED		1,000,000	1,000,000	1,126,280	1,004,295	0	(4,295)	0	(4,295)	0	1,000,000	0	0	0	21,250	04/15/2021.	1.C FE
25468P CL 8	WALT DISNEY COMPANY 3.750	..	06/01/2021.	MATURED		2,000,000	2,000,000	1,998,660	1,999,838	0	162	0	162	0	2,000,000	0	0	0	37,500	06/01/2021.	2.A FE
94973V AW 7	WELLPOINT INC 3.700	..	05/15/2021.	REDEEMED		2,000,000	2,000,000	1,997,680	1,999,766	0	(6)	0	(6)	0	1,999,760	0	240	240	55,500	08/15/2021.	2.B FE
94974B EV 8	WELLS FARGO & CO 4.600	..	04/01/2021.	MATURED		1,000,000	1,000,000	1,104,770	1,003,215	0	(3,215)	0	(3,215)	0	1,000,000	0	0	0	23,000	04/01/2021.	2.A FE
96332H CD 9	WHIRLPOOL CORP 4.850	..	06/15/2021.	MATURED		1,000,000	1,000,000	999,670	999,936	0	64	0	64	0	1,000,000	0	0	0	24,250	06/15/2021.	2.B FE
976656 CD 8	WISCONSIN ELECTRIC POW 2.950	..	06/16/2021.	REDEEMED		2,000,000	2,000,000	1,992,600	1,999,351	0	328	0	328	0	1,999,679	0	321	321	44,414	09/15/2021.	1.G FE
26824K AA 2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021.	MAKE WHOLE CALL		3,707,449	3,553,000	3,550,907	3,552,909	0	4	0	4	0	3,552,914	0	86	86	216,804	04/17/2023.	1.F FE
35177P AW 7	FRANCE TELECOM 4.125	D	04/01/2021.	MAKE WHOLE CALL		1,016,910	1,000,000	989,900	999,091	0	317	0	317	0	999,408	0	592	592	39,483	09/14/2021.	2.A FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021.	MAKE WHOLE CALL		1,240,367	1,203,000	1,212,800	1,204,461	0	(483)	0	(483)	0	1,203,978	0	(978)	(978)	78,118	01/25/2022.	2.B FE
50247V AA 7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021.	MAKE WHOLE CALL		931,546	870,000	863,967	868,212	0	330	0	330	0	868,542	0	1,458	1,458	94,799	07/15/2023.	2.C FE
806854 AB 1	SCHLUMBERGER INVESTMEN 3.300	D	06/28/2021.	REDEEMED		2,000,000	2,000,000	2,005,720	2,000,188	0	(334)	0	(334)	0	1,999,854	0	146	146	52,067	09/14/2021.	1.F FE
83368R AA 0	SOCIETE GENERALE (144A 5.200	D	04/15/2021.	MATURED		1,000,000	1,000,000	1,108,510	1,004,691	0	(4,691)	0	(4,691)	0	1,000,000	0	0	0	26,000	04/15/2021.	1.F FE
86960B AT 9	SVENSKA HANDELSBANKEN 3.350	D	05/24/2021.	MATURED		2,000,000	2,000,000	1,997,740	1,999,595	0	405	0	405	0	2,000,000	0	0	0	33,500	05/24/2021.	1.C FE
980888 AF 8	WOOLWORTHS LIMITED (14 4.550	D	04/12/2021.	MATURED		1,000,000	1,000,000	997,380	999,782	0	218	0	218	0	1,000,000	0	0	0	22,750	04/12/2021.	2.B FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615	..	06/21/2021.	PAID ON PRINCIPAL		107,074	107,074	111,759	106,642	0	432	0	432	0	107,074	0	0	0	3,383	03/21/2029.	1.A FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750	..	06/25/2021.	PAID ON PRINCIPAL		47,654	47,654	47,382	38,564	(0)	9,090	0	9,090	0	47,654	0	0	0	1,092	03/25/2036.	1.D FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.175	..	06/25/2021.	PAID ON PRINCIPAL		1,305	1,305	1,266	1,270	0	35	0	35	0	1,305	0	0	0	22	05/25/2033.	1.A FM
161546 EF 9	CFAB 2003-1 2A2 .751	..	06/25/2021.	PAID ON PRINCIPAL		3,729	3,729	3,732	3,560	0	169	0	169	0	3,729	0	0	0	12	11/25/2032.	1.A FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		28,513	28,513	29,578	28,426	0	87	0	87	0	28,513	0	0	0	763	12/25/2033.	1.A FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		560,914	560,914	529,363	551,771	0	9,143	0	9,143	0	560,914	0	0	0	6,963	05/25/2043.	1.A FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		269,751	269,751	263,428	266,840	0	2,910	0	2,910	0	269,751	0	0	0	2,875	07/25/2028.	1.A FM
12667F A4 7	CWALT 2004-33 3A1 CMO 2.915	..	06/25/2021.	PAID ON PRINCIPAL		18,473	18,473	13,254	8,568	0	9,904	0	9,904	0	18,473	0	0	0	265	12/25/2034.	1.A FM
33852B AC 9	FSMT 2019-2 A3 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		531,152	531,152	536,796	534,005	0	(2,853)	0	(2,853)	0	531,152	0	0	0	7,467	12/25/2049.	1.A FM
46640M AX 8	JPMMT 2013-3 A10 CMO (3.388	..	06/25/2021.	PAID ON PRINCIPAL		487,954	487,954	476,213	482,584	0	5,370	0	5,370	0	487,954	0	0	0	6,540	07/25/2043.	1.A FM
46648R AC 5	JPMMT 2018-1 A3 CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		456,600	456,600	458,098	456,329	0	270	0	270	0	456,600	0	0	0	6,327	06/25/2048.	1.A FM
46648R AE 1	JPMMT 2018-1 A5 CMO 3.500	..	05/25/2021.	PAID ON PRINCIPAL		143,002	143,002	144,186	142,868	0	134	0	134	0	143,002	0	0	0	1,786	06/25/2048.	1.A FM
61744C BD 7	MSAC 2004-SD1 A .891	..	06/25/2021.	PAID ON PRINCIPAL		80,153	80,153	71,949	74,428	0	5,725	0	5,725	0	80,153	0	0	0	301	08/25/2034.	1.A FM
743874 AC 3	PFMT 2020-1 A2 CMO (14 3.000	..	06/25/2021.	PAID ON PRINCIPAL		572,465	572,465	580,605	578,586	0	(6,121)	0	(6,121)	0	572,465	0	0	0	6,823	02/25/2050.	1.A FM
81377N AA 2	SABR 2007-BR3 A2A .161	..	06/25/2021.	PAID ON PRINCIPAL		94,541	94,541	32,363	13,979	0	80,562	0	80,562	0	94,541	0	0	0	76	04/25/2037.	1.D FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250	..	06/25/2021.	PAID ON PRINCIPAL		593	593	573	589	0	4	0	4	0	593	0	0	0	15	12/25/2023.	1.A FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	06/25/2021.	PAID ON PRINCIPAL		420,587	420,587	425,516	421,450	2,880	(3,743)	0	(863)	0	420,587	0	0	0	4,800	05/25/2043.	1.A FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		445,717	445,717	435,482	441,806	0	3,911	0	3,911	0	445,717	0	0	0	5,499	06/25/2043.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81746R AD 1	SEMT 2016-2 A4 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		2,670,023	2,670,023	2,648,747	2,660,702	0	9,322	0	9,322	0	2,670,023	0	0	0	35,710	08/25/2046.	1.A FM
81746Q AA 9	SEMT 2018-2 A1 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		1,059,519	1,059,519	1,066,969	1,061,089	0	(1,569)	0	(1,569)	0	1,059,519	0	0	0	14,907	02/25/2048.	1.A FM
81746Q AD 3	SEMT 2018-2 A4 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		634,601	634,601	642,533	634,710	0	(109)	0	(109)	0	634,601	0	0	0	8,817	02/25/2048.	1.A FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	06/25/2021.	PAID ON PRINCIPAL		722,264	722,264	733,550	729,501	0	(7,237)	0	(7,237)	0	722,264	0	0	0	10,016	12/25/2049.	1.A FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.343	..	06/25/2021.	PAID ON PRINCIPAL		5,103	5,103	4,606	4,725	0	379	0	379	0	5,103	0	0	0	53	03/25/2033.	1.A FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000	..	06/20/2021.	PAID ON PRINCIPAL		110,724	110,724	114,461	111,388	0	(664)	0	(664)	0	110,724	0	0	0	1,852	06/20/2044.	1.A FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 2.477	..	06/20/2021.	PAID ON PRINCIPAL		57,060	57,060	50,567	33,234	0	23,826	0	23,826	0	57,060	0	0	0	486	10/20/2035.	1.D FM
12632Q AW 3	COMM 2014-CR18 A4 3.550	..	05/15/2021.	PAID ON PRINCIPAL		1,169,385	1,169,385	1,184,597	1,174,351	0	(4,966)	0	(4,966)	0	1,169,385	0	0	0	13,838	07/15/2047.	1.A FM
46361T AA 0	ICOT 2013-IRV A1 2.068	..	06/15/2021.	PAID ON PRINCIPAL		164,459	164,459	166,097	164,724	0	(265)	0	(265)	0	164,459	0	0	0	1,418	05/15/2048.	1.A FM
96221Q AF 0	WFRBS 2013-C18 ASB 3.676	..	06/15/2021.	PAID ON PRINCIPAL		496,731	496,731	511,612	498,966	0	(2,235)	0	(2,235)	0	496,731	0	0	0	8,962	12/15/2046.	1.A FM
14314Q AA 2	CARMX 2021-2 A1 .140	..	04/28/2021.	TRAVELERS MMLP		31,000,000	31,000,000	31,000,000	31,000,000	0	(0)	0	(0)	0	31,000,000	0	0	0	849	04/15/2022.	1.C FE
34532N AA 3	FORDO 2021-A A1 .119	..	04/15/2021.	PAID ON PRINCIPAL		9,912,474	9,912,474	9,912,474	9,912,474	0	0	0	0	0	9,912,474	0	0	0	1,710	03/15/2022.	1.D FE
34532N AA 3	FORDO 2021-A A1 .119	..	04/28/2021.	TRAVELERS MMLP		22,455,595	22,455,595	22,455,595	22,455,595	0	60	0	60	0	22,455,656	0	(60)	(60)	4,841	03/15/2022.	1.D FE
380144 AA 3	GMALT 2021-2 A1 .109	..	05/27/2021.	TRAVELERS MMLP		21,750,850	21,750,000	21,750,000	21,750,000	0	(1)	0	(1)	0	21,749,999	0	850	850	66	05/20/2022.	1.C FE
380149 AA 2	GMCAR 2021-2 A1 .137	..	04/28/2021.	TRAVELERS MMLP		29,000,000	29,000,000	29,000,000	29,000,000	0	(0)	0	(0)	0	29,000,000	0	0	0	1,549	04/18/2022.	1.D FE
50117T AA 9	KCOT 2021-1A A1 (144A) .169	..	04/28/2021.	TRAVELERS MMLP		11,998,800	12,000,000	12,000,000	12,000,000	0	(0)	0	(0)	0	12,000,000	0	(1,200)	(1,200)	789	04/15/2022.	1.D FE
89190G AA 5	TAOT 2021-B A1 .080	..	06/28/2021.	TRAVELERS MMLP		36,997,114	37,000,000	37,000,000	37,000,000	0	(0)	0	(0)	0	37,000,000	0	(2,886)	(2,886)	1,160	06/15/2022.	1.C FE
95168W AQ 0	WSTC 2014-2A A1AR (144 1.093	..	04/16/2021.	PAID ON PRINCIPAL		288,703	288,703	288,703	282,885	0	5,818	0	5,818	0	288,703	0	0	0	1,601	01/16/2027.	1.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						320,244,628	316,103,430	317,299,832	315,879,421	4,301	84,784	0	89,085	0	315,968,506	0	231,941	231,941	7,186,787	XXX	XXX
8399997. Total - Bonds - Part 4						555,067,566	518,491,732	559,194,202	553,417,422	4,301	(1,117,565)	0	(1,113,264)	0	552,304,158	0	(1,282,351)	(1,282,351)	10,916,728	XXX	XXX
8399999. Total - Bonds						555,067,566	518,491,732	559,194,202	553,417,422	4,301	(1,117,565)	0	(1,113,264)	0	552,304,158	0	(1,282,351)	(1,282,351)	10,916,728	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
492327 10 1	KEROS THERAPEUTICS INC	..	06/22/2021.	VARIOUS	12,210.000	730,098	XXX	724,087	0	0	0	17,289	(17,289)	0	706,798	0	23,301	23,301	0	XXX	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						730,098	XXX	724,087	0	0	0	17,289	(17,289)	0	706,798	0	23,301	23,301	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						730,098	XXX	724,087	0	0	0	17,289	(17,289)	0	706,798	0	23,301	23,301	0	XXX	XXX
9799999. Total - Common Stocks						730,098	XXX	724,087	0	0	0	17,289	(17,289)	0	706,798	0	23,301	23,301	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						730,098	XXX	724,087	0	0	0	17,289	(17,289)	0	706,798	0	23,301	23,301	0	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						555,797,664	XXX	559,918,289	553,417,422	4,301	(1,117,565)	17,289	(1,130,553)	0	553,010,956	0	(1,259,050)	(1,259,050)	10,916,728	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO - BOFA A TREASURY		1.A	8,048,110	8,048,110	07/01/2021
000000 00 0	REPO - CITI A TREASURY		1.A	8,048,110	8,048,110	07/01/2021
000000 00 0	REPO - HSBC A TREASURY		1.A	60,481	60,481	07/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	8,048,110	8,048,110	07/01/2021
0199999.	U.S. Government - Issuer Obligations			24,204,811	24,204,811	XXX
0599999.	Total - U.S. Government			24,204,811	24,204,811	XXX
Totals						
6399999.	Total - Issuer Obligations			24,204,811	24,204,811	XXX
7099999.	Subtotal - Bonds			24,204,811	24,204,811	XXX
9999999.	Totals			24,204,811	24,204,811	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....17,934,477 Book/Adjusted Carrying Value $.....17,934,477
2. Average balance for the year: Fair Value $.....29,062,033 Book/Adjusted Carrying Value $.....29,062,033
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....24,204,811 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. Hartford,CT		0.000	0	0	(872,985)	(517,151)	(459,004)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(872,985)	(517,151)	(459,004)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(872,985)	(517,151)	(459,004)	XXX
0599999. Total Cash	XXX	XXX	0	0	(872,985)	(517,151)	(459,004)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2021	0.103		444,709,972	0	35,173
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						444,709,972	0	35,173
9999999. Total - Cash Equivalents						444,709,972	0	35,173