PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF MARCH 31, 2022

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
19th day of April, 2022

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	11,780,607,494	0	11,780,607,494	11,599,074,841
2.	Stocks:				
	2.1 Preferred stocks	1,580,000	0	1,580,000	1,920,000
	2.2 Common stocks	4,605,182,194	0	4,605,182,194	4,382,354,072
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 ($ (504,348)), cash equivalents ($ 17,292,863) and short-term investments ($ 1,013,170)	17,801,686	0	17,801,686	310,928,929
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,769,502,925	5,587,260	1,763,915,665	1,712,562,785
9.	Receivables for securities	324,686	0	324,686	0
10.	Securities lending reinvested collateral assets	36,882,635	0	36,882,635	16,406,901
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,211,881,620	5,587,260	18,206,294,360	18,023,247,528
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	93,229,449	0	93,229,449	91,759,463
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	757,604,652	28,719,234	728,885,418	698,423,028
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 4,179 earned but unbilled premiums)	1,158,773,975	3,493,307	1,155,280,668	1,077,303,061
	15.3 Accrued retrospective premiums ($ 15,363,397) and contracts subject to redetermination ($ 0)	15,363,397	1,289,113	14,074,284	12,173,865
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	31,716,014	0	31,716,014	17,244,340
	16.2 Funds held by or deposited with reinsured companies	815,597	0	815,597	834,507
	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	76,627,690	0	76,627,690	85,399,074
19.	Guaranty funds receivable or on deposit	227,357	0	227,357	288,819
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	53,687,442	0	53,687,442	117,376,898
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	59,624,213	1,314,925	58,309,288	74,168,605
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,459,551,405	40,403,839	20,419,147,566	20,198,219,187
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	20,459,551,405	40,403,839	20,419,147,566	20,198,219,187
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	20,535,343	0	20,535,343	25,697,377
2502.	Suspense, undistributed payments	16,114,121	0	16,114,121	27,190,233
2503.	Amounts receivable under high deductible policies	12,998,997	1,314,925	11,684,072	12,414,631
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,975,752	0	9,975,752	8,866,364
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	59,624,213	1,314,925	58,309,288	74,168,605

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 626,773,525)	7,398,396,897	7,316,629,039
2.	Reinsurance payable on paid losses and loss adjustment expenses	314,245,188	325,672,068
3.	Loss adjustment expenses	1,571,171,645	1,579,274,263
4.	Commissions payable, contingent commissions and other similar charges	91,941,311	173,649,129
5.	Other expenses (excluding taxes, licenses and fees)	76,996,196	117,376,259
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	56,540,781	65,896,910
7.1	Current federal and foreign income taxes (including $ (86,078,217) on realized capital gains (losses))	58,051,113	23,101,267
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 $ 230,483,441 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)	2,734,139,663	2,668,067,637
10.	Advance premium	100	50
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,454,528	11,234,019
12.	Ceded reinsurance premiums payable (net of ceding commissions)	110,359,471	57,001,693
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	9,574,334	6,853,217
15.	Remittances and items not allocated	67,974	(805)
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	14,293,560	14,757,156
22.	Payable for securities lending	36,882,635	16,406,901
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	(7,635,424)	(7,670,338)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,476,479,972	12,368,248,466
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,476,479,972	12,368,248,466
29.	Aggregate write-ins for special surplus funds	8,519,539	8,599,298
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)	5,279,323,471	5,166,546,838
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,942,667,595	7,829,970,720
38.	Totals (Page 2, Line 28, Col. 3)	20,419,147,566	20,198,219,187
	DETAILS OF WRITE-INS		
2501.	Escheat liability	249,439	234,823
2502.	Retroactive reinsurance reserve assumed	240,105	240,107
2503.	Retroactive reinsurance reserve ceded	(8,124,968)	(8,145,267)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(7,635,424)	(7,670,338)
2901.	Special surplus from retroactive reinsurance	8,519,539	8,599,298
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	8,519,539	8,599,298
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 114,742,565)	91,264,761	88,058,390	356,263,225
	1.2 Assumed (written $ 1,493,705,794)	1,429,004,743	1,306,814,471	5,471,595,310
	1.3 Ceded (written $ 118,248,267)	94,190,954	90,198,033	365,648,525
	1.4 Net (written $ 1,490,200,092)	1,426,078,551	1,304,674,828	5,462,210,009
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 796,287,566):			
	2.1 Direct	42,572,866	42,928,014	206,135,907
	2.2 Assumed	802,660,828	793,294,309	3,160,518,719
	2.3 Ceded	43,571,014	43,483,893	212,330,139
	2.4 Net	801,662,680	792,738,431	3,154,324,487
3.	Loss adjustment expenses incurred	124,971,066	115,567,624	561,617,384
4.	Other underwriting expenses incurred	414,752,998	386,945,339	1,584,351,603
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,341,386,745	1,295,251,395	5,300,293,474
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	84,691,806	9,423,433	161,916,536
	INVESTMENT INCOME			
9.	Net investment income earned	122,596,955	143,483,790	1,208,795,117
10.	Net realized capital gains (losses) less capital gains tax of $ 12,520	(1,634,985)	(1,184,642)	(6,008,585)
11.	Net investment gain (loss) (Lines 9 + 10)	120,961,970	142,299,149	1,202,786,532
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 388,157 amount charged off $ 7,786,508)	(7,398,351)	(2,441,092)	(12,091,832)
13.	Finance and service charges not included in premiums	4,640,584	4,716,151	18,444,550
14.	Aggregate write-ins for miscellaneous income	216,190	(142,674)	(777,751)
15.	Total other income (Lines 12 through 14)	(2,541,576)	2,132,385	5,574,967
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	203,112,200	153,854,967	1,370,278,035
17.	Dividends to policyholders	1,899,860	1,731,683	7,096,810
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)	201,212,340	152,123,284	1,363,181,225
19.	Federal and foreign income taxes incurred	35,042,440	22,021,482	134,585,179
20.	Net income (Line 18 minus Line 19)(to Line 22)	166,169,901	130,101,802	1,228,596,046
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,829,970,720	7,158,214,223	7,158,214,223
22.	Net income (from Line 20)	166,169,901	130,101,802	1,228,596,046
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,452,707	249,232,849	203,186,150	346,163,178
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,968,815)	(308,448)	(2,130,459)
26.	Change in net deferred income tax	(2,318,677)	(4,565,566)	(15,970,495)
27.	Change in nonadmitted assets	6,581,617	8,889,696	12,098,227
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	(305,000,000)	(239,000,000)	(897,000,000)
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)	112,696,874	98,303,634	671,756,498
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,942,667,595	7,256,517,857	7,829,970,720
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	188,872	(70,090)	185,012
1402.	Retroactive reinsurance gain/loss	48,121	(50,407)	(903,814)
1403.	Other assets tri-party/tax credit bond income	0	1,429	4,669
1498.	Summary of remaining write-ins for Line 14 from overflow page	(20,803)	(23,606)	(63,618)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	216,190	(142,674)	(777,751)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,442,267,263	1,283,029,468	5,578,142,911
2.	Net investment income	128,361,640	151,724,721	1,247,254,718
3.	Miscellaneous income	(2,541,576)	2,132,385	5,574,967
4.	Total (Lines 1 to 3)	1,568,087,327	1,436,886,575	6,830,972,596
5.	Benefit and loss related payments	745,774,466	610,226,484	2,764,754,961
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	677,109,924	638,234,421	2,067,668,537
8.	Dividends paid to policyholders	1,679,350	1,538,501	7,377,686
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	105,114	5,726	128,748,541
10.	Total (Lines 5 through 9)	1,424,668,854	1,250,005,132	4,968,549,725
11.	Net cash from operations (Line 4 minus Line 10)	143,418,473	186,881,443	1,862,422,871
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	525,884,351	574,803,895	2,136,032,237
	12.2 Stocks	324,685	196,183	3,237,257
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	24,346,062	32,043,855	179,005,842
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	7,550,118	7,157,566
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	550,555,099	614,594,052	2,325,432,903
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	718,125,656	853,168,279	3,567,959,107
	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	45,641,617	45,948,449	183,406,676
	13.6 Miscellaneous applications	21,264,016	9,786,540	10,136,567
	13.7 Total investments acquired (Lines 13.1 to 13.6)	785,031,288	908,903,268	3,761,502,351
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)	(234,476,190)	(294,309,216)	(1,436,069,448)
	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	305,000,000	239,000,000	897,000,000
	16.6 Other cash provided (applied)	102,930,473	28,594,146	7,782,305
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(202,069,527)	(210,405,854)	(889,217,695)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(293,127,243)	(317,833,628)	(462,864,271)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	310,928,929	773,793,200	773,793,200
	19.2 End of period (Line 18 plus Line 19.1)	17,801,686	455,959,573	310,928,929

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

20.0001. Exchange of bonds	8,121,178	2,161,820	8,776,070
20.0002. Stock distribution from limited partnership	978,494	590,877	3,749,778
20.0003. Income payment received in securities	61,183	77,544	284,890
20.0004. Other assets tri-party/tax credit bonds	0	0	35,107

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 #	March 31, 2022	December 31, 2021
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 166,169,901	$ 1,228,596,046
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	$ 166,169,901	$ 1,228,596,046
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,942,667,595	$ 7,829,970,720
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	$ 7,942,667,595	$ 7,829,970,720

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	22,183,946
2. 12 Months or Longer	$	11,638

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

1. Less than 12 Months	$	509,839,763
2. 12 Months or Longer	$	232,512

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

In January and February 2022, the Company sold $71.0 million and $55.5 million, respectively, of securities to the Travelers Money Market Liquidity Pool.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 25, 2022, the Company paid ordinary dividends of $305 million to its parent company, Travelers Insurance Group Holdings Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 26,850,969	$ —	$ —	$ 26,850,969
Preferred stock					
Perpetual	1,580,000	—	—	—	1,580,000
Common stock					
Industrial and miscellaneous	2,598,209	—	1,211,204	—	3,809,413
Total securities at fair value	$ 4,178,209	$ 26,850,969	$ 1,211,204	$ —	$ 32,240,382

Reconciliation of Level 3 securities during the reporting period:

Description	Beginning Balance 1/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Common stock	$ 1,899,928	$ —	$ —	$ —	$ (688,724)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2022
Common stock	$ —	$ —	$ —	$ —	$ 1,211,204

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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 17,292,863	$ 17,292,863	$ 1,714,214	$ 15,578,649	$ —	$ —	$ —
Short-term bonds	1,010,870	1,013,170	—	1,010,870	—	—	—
Long-term bonds	11,456,135,071	11,780,607,494	525,612,581	10,918,584,195	11,938,295	—	—
Preferred stock	1,580,000	1,580,000	1,580,000	—	—	—	—
Common stock	3,809,413	3,809,413	2,598,209	—	1,211,204	—	—

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 311,410,051	$ 311,410,051	$ 92,197,060	$ 219,212,991	$ —	$ —	$ —
Long-term bonds	12,099,427,694	11,599,074,841	543,786,513	11,488,676,415	66,964,766	—	—
Preferred stock	1,920,000	1,920,000	1,920,000	—	—	—	—
Common stock	3,987,770	3,987,770	2,087,842	—	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 May 9, 2022, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $8,920,000, resulting primarily from better than expected loss experience in workers' compensation for multiple accident years as well as lower estimates for adjusting and other expenses. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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. 0000086312

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [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: ..... $ 10,062,282

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	$ 4,378,366,303	$ 4,601,372,780
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 24,154,255	$ 24,888,549
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,402,520,558	$ 4,626,261,329
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 36,882,635

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 36,882,635

16.3 Total payable for securities lending reported on the liability page. ..... $ 36,882,635

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	22,420,636	22,420,636	0	0	173,467	173,467
TOTAL			0	0	22,420,636	22,420,636	0	0	173,467	173,467

5. Operating Percentages:

   5.1 A&H loss percent ..... 0.000 %

   5.2 A&H cost containment percent ..... 0.000 %

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 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	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	1,574,233	2,495,592	352,580	655,420	44,745,386	47,744,250
2. Alaska AK	L	(13,607)	141,658	1,836	9,812	685,555	760,359
3. Arizona AZ	L	1,100,628	1,772,758	293,501	592,547	17,813,337	13,047,238
4. Arkansas AR	L	681,510	1,256,378	180,813	91,005	7,391,677	6,899,734
5. California CA	L	16,254,119	5,265,565	4,810,520	4,345,723	73,487,837	72,201,523
6. Colorado CO	L	2,424,790	1,502,856	241,147	(60,373)	9,502,568	8,216,305
7. Connecticut CT	L	3,228,957	2,106,721	1,991,248	2,222,216	130,149,252	128,788,442
8. Delaware DE	L	145,663	97,570	338,293	180,151	12,552,694	12,833,635
9. District of Columbia DC	L	2,098,375	994,311	332,171	169,234	20,815,383	20,081,503
10. Florida FL	L	8,593,540	12,318,112	4,116,296	4,495,826	123,106,702	118,225,252
11. Georgia GA	L	4,554,405	4,284,288	714,857	766,453	33,332,324	31,559,066
12. Hawaii HI	L	119,932	631,014	0	152	7,671,198	7,563,268
13. Idaho ID	L	477,472	293,744	129,203	163,835	4,554,962	4,417,325
14. Illinois IL	L	5,145,395	2,726,664	1,606,907	2,093,154	43,374,179	44,196,822
15. Indiana IN	L	997,242	505,604	497,356	394,074	10,216,507	10,046,615
16. Iowa IA	L	1,597,392	1,176,094	634,923	461,970	13,468,338	12,978,108
17. Kansas KS	L	1,977,140	1,592,402	844,757	917,420	29,322,317	20,075,253
18. Kentucky KY	L	329,292	669,657	292,099	232,733	17,841,271	19,445,665
19. Louisiana LA	L	2,904,919	2,879,946	1,606,948	1,074,598	40,636,655	41,623,778
20. Maine ME	L	138,663	369,776	118,644	108,765	9,437,904	11,508,768
21. Maryland MD	L	2,177,977	2,337,154	896,216	433,813	52,241,695	52,947,789
22. Massachusetts MA	L	4,532,123	4,399,798	3,759,083	3,475,234	83,339,086	79,037,525
23. Michigan MI	L	1,708,160	1,219,667	1,524,760	1,635,515	187,914,549	206,545,514
24. Minnesota MN	L	3,010,490	3,038,185	732,673	824,078	32,017,655	31,239,099
25. Mississippi MS	L	1,903,394	1,166,656	945,170	649,287	16,644,695	17,125,213
26. Missouri MO	L	1,195,064	2,309,378	1,117,102	686,123	28,350,799	28,904,050
27. Montana MT	L	456,158	371,987	61,683	29,815	1,835,689	1,468,714
28. Nebraska NE	L	746,729	947,690	359,082	331,444	10,871,580	9,822,108
29. Nevada NV	L	729,042	312,794	462,050	197,540	4,601,379	4,839,161
30. New Hampshire NH	L	77,696	(26,486)	353,788	335,602	13,098,624	13,737,817
31. New Jersey NJ	L	722,330	2,706,176	1,409,178	2,028,006	157,482,080	158,691,690
32. New Mexico NM	L	281,458	619,425	35,795	(4,365)	3,205,926	3,827,985
33. New York NY	L	10,089,100	7,298,340	10,579,064	8,935,379	231,612,394	225,590,788
34. North Carolina NC	L	2,209,793	2,020,410	1,483,882	562,946	27,386,924	28,751,445
35. North Dakota ND	L	14,990	10,609	0	0	90,337	121,324
36. Ohio OH	L	36,193	96,279	324,549	353,095	52,115,395	53,280,533
37. Oklahoma OK	L	857,164	364,190	145,115	79,373	7,520,980	7,674,776
38. Oregon OR	L	1,626,871	1,920,637	594,973	549,801	10,704,976	10,634,718
39. Pennsylvania PA	L	3,499,168	2,094,059	4,230,596	2,456,518	146,045,670	158,844,113
40. Rhode Island RI	L	817,967	960,147	686,981	368,084	16,885,142	18,127,746
41. South Carolina SC	L	1,083,939	872,410	394,902	540,493	17,684,863	18,958,502
42. South Dakota SD	L	170,309	338,704	63,584	78,850	1,993,903	2,117,613
43. Tennessee TN	L	2,557,947	2,249,430	718,742	868,495	41,941,702	46,095,175
44. Texas TX	L	13,053,586	12,869,736	2,348,362	1,976,221	121,550,099	123,227,213
45. Utah UT	L	666,803	335,499	89,267	74,876	6,946,587	7,014,367
46. Vermont VT	L	418,992	293,416	182,318	131,295	3,780,677	4,105,495
47. Virginia VA	L	5,074,853	5,736,532	2,188,665	1,853,761	36,209,534	37,747,817
48. Washington WA	L	148,490	680,600	61,343	4,617,404	9,521,882	9,358,156
49. West Virginia WV	L	202,369	690,472	356,489	538,983	7,445,089	7,447,524
50. Wisconsin WI	L	18,025	320,256	1,031,658	520,876	24,275,258	25,613,259
51. Wyoming WY	L	2,331	2,253	2,128	1,596	115,005	126,334
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	292,215	382,124	0	0	73,325	34,934
54. Puerto Rico PR	L	22,165	37,737	5,871	1,299	43,128	16,411
55. U.S. Virgin Islands VI	L	8,469	11,309	0	0	204,054	240,448
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	145	0	0	0	65,000
59. Totals	XXX	114,742,565	102,068,427	56,249,167	54,046,152	2,005,856,727	2,025,593,268
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	0	0	0	65,000
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	145	145	0	0	0	65,000

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs 0

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

Q - Qualified - Qualified or accredited reinsurer 0

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

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	3,106,440	(360,291)	(11.6)	318.1
2.1	Allied Lines	749,159	97,227	13.0	32.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	5,897,449	2,611,700	44.3	25.9
5.	Commercial multiple peril	7,455	220,279	2,954.6	15,398.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	185	(13)	(7.0)	(47.3)
9.	Inland marine	26,995	438	1.6	14.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	1	0.0	0.0
11.2	Medical professional liability - claims-made	0	(1)	0.0	0.0
12.	Earthquake	6,157	4	0.1	(0.6)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	66,465,902	39,037,597	58.7	48.7
17.1	Other liability - occurrence	(13,153)	(204,137)	1,552.0	1,693.9
17.2	Other liability - claims-made	21,328	44,670	209.4	134.1
17.3	Excess workers' compensation	0	166,744	0.0	0.0
18.1	Products liability - occurrence	31,173	1,256,087	4,029.4	2,371.4
18.2	Products liability - claims-made	0	(2,088)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(597,059)	0.0	0.0
19.2	Other private passenger auto liability	0	(464)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	619	0.0	0.0
19.4	Other commercial auto liability	0	3,271	0.0	0.0
21.1	Private passenger auto physical damage	0	(2,649)	0.0	0.0
21.2	Commercial auto physical damage	0	(67)	0.0	0.0
22.	Aircraft (all perils)	0	(20,679)	0.0	0.0
23.	Fidelity	973	(8,045)	(826.6)	(1,569.9)
24.	Surety	14,963,066	329,642	2.2	9.3
26.	Burglary and theft	1,631	82	5.0	13.7
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	91,264,761	42,572,866	46.6	48.7
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,843,690	4,843,690	2,766,100
2.1	Allied Lines	647,400	647,400	687,551
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	5,429,971	5,429,971	5,359,894
5.	Commercial multiple peril	7,057	7,057	4,569
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	50	50	50
9.	Inland marine	27,245	27,245	29,406
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	5,431	5,431	5,607
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	84,865,308	84,865,308	79,407,748
17.1	Other liability - occurrence	(29,919)	(29,919)	271,220
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	31,173	31,173	24,441
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	600	600	650
24.	Surety	18,913,155	18,913,155	13,508,497
26.	Burglary and theft	1,404	1,404	2,694
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	114,742,565	114,742,565	102,068,427
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	2,392,400	2,956,312	5,348,713	198,137	13,141	211,279	2,286,144	12,454	2,823,930	5,122,529	91,881	(106,786)	(14,905)
2. 2020	433,911	936,982	1,370,894	62,924	5,394	68,318	428,467	6,328	861,236	1,296,031	57,480	(64,024)	(6,544)
3. Subtotals 2020 + Prior	2,826,312	3,893,295	6,719,606	261,061	18,535	279,597	2,714,612	18,782	3,685,166	6,418,560	149,361	(170,811)	(21,449)
4. 2021	639,627	1,536,670	2,176,297	307,573	61,210	368,783	559,957	31,797	1,228,289	1,820,043	227,903	(215,374)	12,529
5. Subtotals 2021 + Prior	3,465,938	5,429,965	8,895,903	568,634	79,745	648,379	3,274,568	50,580	4,913,456	8,238,604	377,264	(386,184)	(8,920)
6. 2022	XXX	XXX	XXX	XXX	204,589	204,589	XXX	184,015	546,950	730,965	XXX	XXX	XXX
7. Totals	3,465,938	5,429,965	8,895,903	568,634	284,335	852,969	3,274,568	234,594	5,460,406	8,969,569	377,264	(386,184)	(8,920)
8. Prior Year-End Surplus As Regards Policyholders	7,829,971										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 10.9	2. (7.1)	3. (0.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	8,215,560	0	8,215,560	7,669,966
2505.	Other assets	1,709,646	0	1,709,646	1,271,143
2506.	Assumed reinsurance receivable and payable	50,546	0	50,546	(112,496)
2507.	Other assets tri-party/tax credit bonds	0	0	0	37,750
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,975,752	0	9,975,752	8,866,364

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(20,803)	(23,606)	(63,618)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(20,803)	(23,606)	(63,618)

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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,717,549,482	1,505,653,930
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	45,641,617	183,406,676
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	33,611,183	208,265,311
6.	Total gain (loss) on disposals	(26,110)	8,074,918
7.	Deduct amounts received on disposals	25,324,556	182,755,620
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(1,948,689)	(2,039,891)
10.	Deduct current year's other than temporary impairment recognized	0	3,055,843
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,769,502,925	1,717,549,482
12.	Deduct total nonadmitted amounts	5,587,260	4,986,697
13.	Statement value at end of current period (Line 11 minus Line 12)	1,763,915,665	1,712,562,785

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	15,983,348,913	14,416,150,727
2.	Cost of bonds and stocks acquired	727,286,511	3,580,769,845
3.	Accrual of discount	2,273,101	8,585,255
4.	Unrealized valuation increase (decrease)	222,074,374	181,624,363
5.	Total gain (loss) on disposals	(999,154)	(6,438,554)
6.	Deduct consideration for bonds and stocks disposed of	535,667,504	2,166,271,236
7.	Deduct amortization of premium	11,690,642	49,054,072
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	593,200	243,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,337,290	18,225,671
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,387,369,688	15,983,348,913
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	16,387,369,688	15,983,348,913

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)	9,187,757,817	675,349,493	471,203,637	21,155,654	9,413,059,328	0	0	9,187,757,817
2.	NAIC 2 (a)	2,322,417,986	51,974,864	49,959,859	(28,776,962)	2,295,656,030	0	0	2,322,417,986
3.	NAIC 3 (a)	70,755,129	0	9,892,033	278,993	61,142,089	0	0	70,755,129
4.	NAIC 4 (a)	17,468,427	0	4,000,000	(2,380,584)	11,087,842	0	0	17,468,427
5.	NAIC 5 (a)	675,481	0	0	(106)	675,375	0	0	675,481
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	11,599,074,840	727,324,357	535,055,529	(9,723,004)	11,781,620,664	0	0	11,599,074,840
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,920,000	0	0	(340,000)	1,580,000	0	0	1,920,000
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,920,000	0	0	(340,000)	1,580,000	0	0	1,920,000
15.	Total Bonds and Preferred Stock	11,600,994,840	727,324,357	535,055,529	(10,063,004)	11,783,200,664	0	0	11,600,994,840

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	774,608,828
2.	Cost of short-term investments acquired	1,016,340	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	0	774,374,172
7.	Deduct amortization of premium	3,170	234,656
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,013,170	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,013,170	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	311,410,051	0
2.	Cost of cash equivalents acquired	1,072,997,768	5,315,924,166
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,367,114,956	5,004,514,115
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)	17,292,863	311,410,051
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	17,292,863	311,410,051

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	64,230	0	1,378,964	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	161,803	0	1,539,399	1.740
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	42,036	0	1,519,951	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	2,413,252	0	1,513,832	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	55,579	0	488,911	0.050
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	195,921	0	652,553	2.660
	Crestview Partners III, L.P.	New York	NY	Crestview Partners		11/08/2013	3	0	1,327,695	0	6,938,661	0.690
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners		07/31/2015	3	0	2,160,677	0	3,360,210	2.780
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	1,564,310	0	6,418,961	4.570
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	59,876	0	6,204,421	0.400
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	415,556	0	4,201,912	2.230
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	613,641	0	2,756,115	1.520
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	30,335	0	1,338,522	2.640
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	155,964	0	708,833	1.960
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	120,569	0	4,773,945	1.870
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	21,088	0	1,098,425	6.070
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	0	619,325	0	2,619,516	3.250
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	49,270	0	2,735,801	1.410
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	39,261	0	964,833	0.230
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	3,625,586	0	21,423,076	7.030
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures		09/01/2015	1	0	400,000	0	1,200,000	11.220
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures		04/24/2018	1	0	500,000	0	3,900,000	7.720
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	4,660,061	0	9,207,610	1.170
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	555,702	0	1,647,785	1.040
	Silverfleet European Development Fund SCSp	London	GBR	Silverfleet Capital Partners		08/22/2018	3	0	60,130	0	8,035,949	5.690
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	34,554	0	3,233,284	1.950
	Synova Capital Fund III LP	London	GBR	Synova Capital		12/18/2015	3	0	51,198	0	405,218	4.000
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	0	11,001	0	1,362	4.220
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	40,226	0	859,435	2.050
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	0	1,005,472	0	1,131,545	0.490
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	1,283,896	0	3,195,559	0.930
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	2,475,000	0	1,892,158	11.230
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	77,488	0	1,728,409	3.790
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	8,718	0	1,667,022	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	153,777	0	1,150,298	3.930
	Waud Capital Partners, L.P.	Lake Forest	IL	Waud Capital Partners		01/15/1999	3	0	(1,249)	0	0	3.390
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	5,456,671	0	4,141,052	5.870
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	30,508,620	0	116,033,527	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	1,060,925	0	9,981,651	0.100
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC		03/14/2017		0	2,500,000	0	10,854,000	2.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,560,925	0	20,835,651	XXX
Joint Venture Interests - Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P	Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		0	640,200	0	9,321,969	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	640,200	0	9,321,969	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies		04/09/2018		0	471,041	0	894,831	9.740
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy		02/24/2017		0	617,107	0	3,029,438	1.000
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management		09/30/2014		0	(646,315)	0	3,704,281	1.990
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	64,077	0	5,349,230	2.810
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	1,608,102	0	3,217,296	0.410
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016		0	864,375	0	900,767	3.830
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Madison Dearborn Partners		01/01/2010	3	0	3,915	0	306,983	0.310
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016		0	375,000	0	4,786,611	0.620

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners		07/15/2016		0	637,401	0	1,778,424	4.530
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment		08/13/2014		0	149,081	0	678,696	1.280
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018		0	574,957	0	5,217,962	1.830
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	68,878	0	11,140,884	5.250
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital		03/05/2018		0	464,790	0	5,554,994	2.000
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners		06/26/2017		0	93,678	0	1,397,876	3.800
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group		12/14/2017		0	1,934,945	0	7,450,829	5.030
	Viola Growth III L.P.	Herzliya	ISR	Viola Group		08/14/2018		0	1,975,000	0	2,141,848	3.140
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	925,840	0	6,184,159	3.190
2599999. Joint Venture Interests - Other - Unaffiliated								0	10,181,871	0	63,735,109	XXX
Joint Venture Interests - Other - Affiliated												
	The Family Business Institute LLC	Raleigh	NC	Travelers Casualty and Surety Company.		01/09/2017		0	750,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	750,000	0	0	XXX
4899999. Total - Unaffiliated								0	44,251,417	0	200,604,287	XXX
4999999. Total - Affiliated								0	1,390,200	0	9,321,969	XXX
5099999 - Totals								0	45,641,617	0	209,926,256	XXX

E03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	02/21/2022	1,809,353	0	0	0	0	0	0	1,809,353	1,809,353	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	02/28/2022	58,223	0	0	0	0	0	0	58,223	58,223	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	03/02/2022	(1,772)	0	0	0	0	0	0	(1,772)	(1,772)	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	03/02/2022	1,362,344	0	0	0	0	0	0	1,362,344	1,362,344	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	02/21/2022	2,217	0	0	0	0	0	0	2,217	2,217	0	0	0	0
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	Distribution	04/24/2018	03/03/2022	528	0	0	0	0	0	0	528	528	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	03/30/2022	39,261	0	0	0	0	0	0	39,261	39,261	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	03/31/2022	48,165	0	0	0	0	0	0	48,165	48,165	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	03/02/2022	2,855,546	0	0	0	0	0	0	2,855,546	2,855,546	0	0	0	0
	Synova Capital Fund III LP	London	GBR	Distribution	12/18/2015	02/28/2022	(176,759)	0	0	0	0	0	0	(176,759)	(176,759)	0	0	0	0
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	01/12/2022	96,000	0	0	0	0	0	0	96,000	96,000	0	0	0	0
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	02/28/2022	677,416	0	0	0	0	0	0	677,416	677,416	0	0	0	0
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Distribution	12/10/2015	03/02/2022	1,328,387	0	0	0	0	0	0	1,328,387	1,328,387	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016	01/25/2022	(43,604)	0	0	0	0	0	0	(43,604)	(43,604)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	03/30/2022	(5,852)	0	0	0	0	0	0	(5,852)	(5,852)	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	03/28/2022	63,289	0	0	0	0	0	0	63,289	63,289	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Liquidation	01/25/1999	03/31/2022	25,203	0	0	0	0	0	0	25,203	2,284	0	(22,919)	(22,919)	0
	Waud Capital Partners, L.P.	Lake Forest	IL	Liquidation	01/15/1999	03/24/2022	88	0	0	0	0	0	0	(1,161)	(1,249)	0	(88)	(88)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,138,034	0	0	0	0	0	0	8,136,785	8,113,778	0	(23,007)	(23,007)	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	02/24/2022	1,057,734	0	0	0	0	0	0	1,057,734	1,057,734	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	02/28/2022	14,273	0	0	0	0	0	0	14,273	14,273	0	0	0	0
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Distribution	07/19/2018	03/07/2022	5,490,088	0	0	0	0	0	0	5,490,088	5,490,088	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	03/25/2022	921,499	0	0	0	0	0	0	921,499	921,499	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	01/05/2022	(4,469)	0	0	0	0	0	0	(4,469)	(4,469)	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	02/21/2022	766,000	0	0	0	0	0	0	766,000	766,000	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	02/18/2022	1,214,567	0	0	0	0	0	0	1,214,567	1,214,567	0	0	0	0
	WCP Real Estate Fund I, L.P.	Westport	CT	Liquidation	11/03/2006	03/31/2022	295,879	28,799	0	0	0	28,799	0	324,678	321,574	0	(3,104)	(3,104)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							9,755,571	28,799	0	0	0	28,799	0	9,784,370	9,781,266	0	(3,104)	(3,104)	0
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P	Wilmington	DE	Return of Capital	04/11/2017	03/31/2022	640,200	0	0	0	0	0	0	640,200	640,200	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							640,200	0	0	0	0	0	0	640,200	640,200	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	01/31/2022	168,750	0	0	0	0	0	0	168,750	168,750	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	01/31/2022	(798,932)	0	0	0	0	0	0	(798,932)	(798,932)	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	02/25/2022	1,464,237	0	0	0	0	0	0	1,464,237	1,464,237	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	03/04/2022	4,628,033	0	0	0	0	0	0	4,628,033	4,628,033	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	03/23/2022	7,177	0	0	0	0	0	0	7,177	7,177	0	0	0	0
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	03/28/2022	390	0	0	0	0	0	0	390	390	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	03/22/2022	289,215	0	0	0	0	0	0	289,215	289,215	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	01/28/2022	337,162	0	0	0	0	0	0	337,162	337,162	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/18/2022	3,685	0	0	0	0	0	0	3,685	3,685	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	02/18/2022	115,349	0	0	0	0	0	0	115,349	115,349	0	0	0	0
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	03/03/2022	1,343	0	0	0	0	0	0	1,343	1,343	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	01/31/2022	424,271	0	0	0	0	0	0	424,271	424,271	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	01/31/2022	63,750	0	0	0	0	0	0	63,750	63,750	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	01/14/2022	84,882	0	0	0	0	0	0	84,882	84,882	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							6,789,312	0	0	0	0	0	0	6,789,312	6,789,312	0	0	0	0
4899999. Total - Unaffiliated							24,682,917	28,799	0	0	0	28,799	0	24,710,467	24,684,356	0	(26,110)	(26,110)	0
4999999. Total - Affiliated							640,200	0	0	0	0	0	0	640,200	640,200	0	0	0	0
5099999 - Totals							25,323,117	28,799	0	0	0	28,799	0	25,350,667	25,324,556	0	(26,110)	(26,110)	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-DP-3	U S TREASURY NOTES 1.375 2028 12		01/04/2022	J P MORGAN CHASE SECURITIES INC		15,776,314	16,000,000	3,039	1.A FE
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2022	PAR WRITE-UP		919	919	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2022	PAR WRITE-UP		18,359	18,359	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		03/20/2022	PAR WRITE-UP		41,905	41,905	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						15,837,497	16,061,183	3,039	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
190335-LX-5	COAST CCD GO REF TAXABLE 2.601 2034 08		01/14/2022	RBC CAPITAL MARKETS		3,000,000	3,000,000	0	1.B FE
190335-LY-3	COAST CCD GO REF TAXABLE 2.731 2035 08		01/14/2022	RBC CAPITAL MARKETS		5,500,000	5,500,000	0	1.B FE
208418-Y5-6	CONROE ISD GO S2022 (PSF 2.650 2047 02		01/12/2022	RAYMOND JAMES & ASSOC		13,540,000	13,540,000	0	1.A FE
235308-H5-5	DALLAS ISD GENERAL OBLIG 2.500 2042 02		01/21/2022	HILLTOP SECURITIES		8,500,000	8,500,000	0	1.A FE
235308-H6-3	DALLAS ISD GENERAL OBLIG 2.625 2044 02		01/21/2022	HILLTOP SECURITIES		10,625,000	10,625,000	0	1.A FE
250375-MB-5	DESERT CCD GO TAXABLE RE 2.878 2036 08		01/14/2022	UMB BANK		2,394,809	2,425,000	8,142	1.C FE
250375-MC-3	DESERT CCD GO TAXABLE RE 2.978 2037 08		01/14/2022	UMB BANK		1,242,175	1,250,000	4,343	1.C FE
26371G-WN-6	DUBLIN CITY SCHOOL DIST 2.500 2039 12		02/10/2022	RBC CAPITAL MARKETS		2,616,097	2,665,000	0	1.A FE
26371G-WP-1	DUBLIN CITY SCHOOL DIST 2.625 2040 12		02/10/2022	RBC CAPITAL MARKETS		2,703,956	2,730,000	0	1.A FE
373046-ZD-6	GEORGETOWN ISD GO S2022 2.625 2044 08		01/20/2022	FHN FINANCIAL		8,000,000	8,000,000	0	1.A FE
40955P-BH-7	HAMPTON GO TXBL REF S202 2.320 2033 09		02/03/2022	MORGAN STANLEY		3,615,000	3,615,000	0	1.B FE
40955P-BJ-3	HAMPTON GO TXBL REF S202 2.400 2034 09		02/03/2022	MORGAN STANLEY		3,703,404	3,700,000	0	1.B FE
412487-KY-5	HARFORD CO GENERAL OBLIG 2.500 2040 10		02/02/2022	J P MORGAN CHASE SECURITIES INC		3,705,788	3,750,000	0	1.A FE
412487-KZ-2	HARFORD CO GENERAL OBLIG 2.500 2041 10		02/02/2022	J P MORGAN CHASE SECURITIES INC		3,686,888	3,750,000	0	1.A FE
889855-R8-7	TOMBALL ISD GO REF S2022 2.300 2040 02		01/13/2022	RBC CAPITAL MARKETS		8,160,000	8,160,000	0	1.A FE
889855-R9-5	TOMBALL ISD GO REF S2022 2.350 2041 02		01/13/2022	RBC CAPITAL MARKETS		6,350,000	6,350,000	0	1.A FE
889855-S2-9	TOMBALL ISD GO REF S2022 2.400 2042 02		01/13/2022	RBC CAPITAL MARKETS		8,550,000	8,550,000	0	1.A FE
889855-S3-7	TOMBALL ISD GO REF S2022 2.500 2044 02		01/13/2022	RBC CAPITAL MARKETS		8,930,000	8,930,000	0	1.A FE
889855-S4-5	TOMBALL ISD GO REF S2022 2.650 2047 02		01/13/2022	RBC CAPITAL MARKETS		13,750,000	13,750,000	0	1.A FE
889855-S5-2	TOMBALL ISD GO REF S2022 2.450 2043 02		01/13/2022	RBC CAPITAL MARKETS		8,850,000	8,850,000	0	1.A FE
94766P-KZ-3	WEBER SCH DIST GENERAL O 2.250 2040 06		01/26/2022	CITIGROUP GLOBAL MARKETS		7,410,825	7,500,000	0	1.A FE
949493-D3-1	WELLESLEY GENERAL OBLIGA 2.500 2042 12		02/03/2022	RBC CAPITAL MARKETS		3,025,761	3,070,000	0	1.A FE
949493-D4-9	WELLESLEY GENERAL OBLIGA 2.500 2043 12		02/03/2022	RBC CAPITAL MARKETS		3,009,091	3,070,000	0	1.A FE
949493-D5-6	WELLESLEY GENERAL OBLIGA 2.500 2044 12		02/03/2022	RBC CAPITAL MARKETS		2,991,562	3,070,000	0	1.A FE
949493-D6-4	WELLESLEY GENERAL OBLIGA 2.500 2045 12		02/03/2022	RBC CAPITAL MARKETS		2,973,234	3,070,000	0	1.A FE
949493-D7-2	WELLESLEY GENERAL OBLIGA 2.500 2046 12		02/03/2022	RBC CAPITAL MARKETS		2,964,945	3,070,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						149,798,533	150,490,000	12,485	XXX
Bonds - U.S. Special Revenues									
13034A-V5-6	CALIFORNIA INFRAS EDB BR .850 2050 01		01/28/2022	MORGAN STANLEY		50,000,000	50,000,000	0	1.A FE
546598-AC-7	LOUISVILLE & JEFFERSON R .420 2029 01		03/14/2022	CITIGROUP GLOBAL MARKETS		34,600,000	34,600,000	1,773	1.G FE
92817R-BR-0	VIRGINIA PUBLIC SCH CHES 2.250 2042 01		01/18/2022	RAYMOND JAMES & ASSOC		5,783,535	5,830,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						90,383,535	90,430,000	1,773	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
002824-BQ-2	ABBOTT LABORATORIES 1.400 2030 06		01/12/2022	WELLS FARGO SECURITIES		4,750,200	5,000,000	2,722	1.E FE
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		01/11/2022	BARCLAYS CAPITAL INC		6,025,743	6,110,000	20,180	1.F FE
030288-AC-8	AMERICAN TRANSMISSION SY 2.650 2032 01		01/03/2022	DEUTSCHE BANC		13,523,942	13,425,000	33,600	2.B FE
031162-DD-9	AMGEN INC 3.000 2029 02		02/17/2022	CITIGROUP GLOBAL MARKETS		2,990,610	3,000,000	0	2.A FE
117043-AT-6	BRUNSWICK CORP 2.400 2031 08		01/11/2022	BARCLAYS CAPITAL INC		4,716,900	5,000,000	48,333	2.B FE
153609-K*-2	CENTRAL HUDSON GAS & ELE 2.590 2029 01		01/14/2022	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1.G Z
172967-NE-7	CITIGROUP INC 2.520 2032 11		01/12/2022	CITIGROUP GLOBAL MARKETS		1,950,060	2,000,000	9,940	1.G FE
17327C-AQ-6	CITIGROUP INC 3.057 2033 01		01/18/2022	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0	1.G FE
291011-BR-4	EMERSON ELECTRIC 2.200 2031 12		01/12/2022	GOLDMAN SACHS & CO		1,954,040	2,000,000	2,811	1.F FE
341081-GG-6	FLORIDA POWER & LIGHT 2.450 2032 02		01/18/2022	VARIOUS		11,965,840	12,000,000	817	1.D FE
38141G-ZM-9	GOLDMAN SACHS GROUP 3.102 2033 02		01/19/2022	GOLDMAN SACHS & CO		7,000,000	7,000,000	0	1.F FE
459200-KN-0	IBM CORP 2.720 2032 02		02/07/2022	VARIOUS		9,921,500	10,000,000	0	1.G FE
46647P-CU-8	JPMORGAN CHASE & CO 2.963 2033 01		01/19/2022	WELLS FARGO SECURITIES		2,008,440	2,000,000	0	1.F FE
61747Y-EL-5	MORGAN STANLEY 2.943 2033 01		01/20/2022	MORGAN STANLEY		4,008,600	4,000,000	0	1.F FE
65364U-AQ-9	NIAGARA MOHAWK POWER (14 2.759 2032 01	C	01/05/2022	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
6944PL-2J-7	PACIFIC LIFE GLOBAL FUND 2.450 2032 01		01/04/2022	J P MORGAN CHASE SECURITIES INC		24,960,250	25,000,000	0	1.D FE
716768-AA-0	PETROS PACESETTER OREGON FUND I S2016-1		12/31/2021	PRIOR PERIOD ADJUSTMENT		37,750	37,750	0	1.C FE
742718-FW-4	PROCTER & GAMBLE CO 2.300 2032 02		01/27/2022	CITIGROUP GLOBAL MARKETS		39,971,600	40,000,000	0	1.D FE
74368C-AY-0	PROTECTIVE LIFE GLOBAL (1.737 2030 09	C	01/25/2022	CREDIT SUISSE FIRST BOSTON		8,084,809	8,655,000	52,618	1.D FE
75513E-CN-9	RAYTHEON TECHNOLOGIES CO 2.375 2032 03		01/25/2022	BAS-MERRILL LYNCH		2,906,010	3,000,000	14,052	2.A FE
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	01/24/2022	BNP PARIBAS		4,859,500	5,000,000	12,398	1.C FE
749685-AY-9	RPM INTERNATIONAL INC 2.950 2032 01		01/12/2022	VARIOUS		12,027,340	12,000,000	0	2.C FE
78409V-AU-8	S&P GLOBAL INC (144A) 4.125 2023 08		03/02/2022	EXCHANGED		1,872,158	1,825,000	6,483	1.G FE
78409V-AV-6	S&P GLOBAL INC (144A) 3.625 2024 05		03/02/2022	EXCHANGED		2,057,840	2,000,000	24,368	1.G FE
78409V-AW-4	S&P GLOBAL INC (144A) 4.750 2025 02		03/02/2022	EXCHANGED		2,121,360	2,000,000	4,486	1.G FE
78409V-AX-2	S&P GLOBAL INC (144A) 4.000 2026 03		03/02/2022	EXCHANGED		1,053,480	1,000,000	111	1.G FE
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		01/11/2022	MIZUHO INTERNATIONAL PLC		4,109,130	4,500,000	23,100	2.A FE
857477-BN-2	STATE STREET CORP 3.152 2031 03		01/06/2022	U S BANCORP		1,787,238	1,678,000	14,692	1.E FE
857477-BT-9	STATE STREET CORP 2.623 2033 02		02/03/2022	VARIOUS		7,984,040	8,000,000	0	1.E FE
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		02/07/2022	BNP PARIBAS		4,687,450	5,000,000	46,111	2.A FE
907818-FX-1	UNION PACIFIC CO 2.800 2032 02		02/16/2022	VARIOUS		7,938,400	8,000,000	933	1.G FE
91159H-JD-3	US BANCORP 2.677 2033 01		01/20/2022	U S BANCORP		5,000,000	5,000,000	0	1.E FE
927804-GG-3	VIRGINIA ELECTRIC & POWE 2.400 2032 03		01/05/2022	MORGAN STANLEY		9,991,500	10,000,000	0	1.F FE
124900-AD-3	CCL INDUSTRIES INC (144A 3.050 2030 06	A	01/11/2022	GOLDMAN SACHS & CO		2,013,482	1,980,000	7,046	2.B FE
78016E-YH-4	ROYAL BANK OF CANADA 2.300 2031 11	A	01/24/2022	VARIOUS		9,758,850	10,000,000	51,750	1.E FE
89114T-ZQ-8	TORONTO-DOMINION BANK 2.450 2032 01	A	01/10/2022	VARIOUS		29,858,800	30,000,000	0	1.E FE
06407E-AF-2	BANK OF NEW ZEALAND (144 2.870 2032 01	D	01/20/2022	TD SECURITIES		3,000,000	3,000,000	0	1.E FE
902133-AY-3	TYCO ELECTRONICS 2.500 2032 02	D	02/03/2022	VARIOUS		4,912,590	5,000,000	417	1.G FE
902613-AK-4	UBS GROUP AG (144A) 2.746 2033 02	D	01/05/2022	VARIOUS		6,997,880	7,000,000	0	1.G FE
17330C-AR-9	CMLTI 2022-J1 A3A CMO (1 3.000 2052 02		02/03/2022	CITIGROUP GLOBAL MARKETS		21,958,750	22,000,000	60,500	1.A FE
36263N-AB-1	GSMBS 2022-PJ1 A2 (144A) 2.500 2052 05		01/10/2022	GOLDMAN SACHS & CO		5,054,159	5,145,000	15,364	1.A FE
74938F-AA-6	RCKT 2022-1 A1 (144A) 2.500 2052 01		01/10/2022	BAS-MERRILL LYNCH		9,553,477	9,750,000	11,510	1.A FE
06539V-AD-0	BANK 2022-BNK39 A3 2.675 2055 02		01/26/2022	BAS-MERRILL LYNCH		5,049,735	5,000,000	3,344	1.A FE
05601X-AA-7	BMWLT 2022-1 A1 .236 2023 01		01/11/2022	MUFG SECURITIES AMERICAS INC		40,000,000	40,000,000	0	1.C FE
14317C-AA-0	CARMX 2022-1 A1 .312 2023 02		01/19/2022	J P MORGAN CHASE SECURITIES INC		40,000,000	40,000,000	0	1.D FE
345286-AA-6	FORDO 2022-A A1 .238 2023 02		01/19/2022	CITIGROUP GLOBAL MARKETS		28,865,000	28,865,000	0	1.C FE
380146-AA-8	GMCAR 2022-1 A1 .228 2023 01		01/11/2022	BNP PARIBAS		31,000,000	31,000,000	0	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						470,288,452	472,970,750	467,686	XXX
2509999997. Total - Bonds - Part 3						726,308,017	729,951,934	484,982	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						726,308,017	729,951,934	484,982	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		03/21/2022	DIST FROM PARTNERSHIP	30,965.000	978,494		0	
22041E-60-9	CORSA COAL CORP		02/01/2022	DIRECT WITH COMPANY	1.000	0		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						978,494	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						978,494	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						978,494	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						978,494	XXX	0	XXX
6009999999 - Totals						727,286,511	XXX	484,982	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
912828-V7-2	U S TREASURY NOTES 1.875		01/31/2022	MATURED		10,000,000	10,000,000	10,056,674	10,002,158	0	(2,158)	0	(2,158)	0	10,000,000	0	0	0	93,750	01/31/2022	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		03/20/2022	VARIOUS		95,728	95,728	93,978	93,282	0	2,446	0	2,446	0	95,728	0	0	0	370	09/20/2046	1.A
36179S-QU-4	GNMA II PASS #MA4067 2.500		03/20/2022	VARIOUS		1,067,796	1,067,796	1,051,349	1,050,552	0	17,245	0	17,245	0	1,067,796	0	0	0	4,163	11/20/2046	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		03/20/2022	VARIOUS		975,901	975,901	960,919	960,800	0	15,101	0	15,101	0	975,901	0	0	0	3,485	01/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		03/20/2022	VARIOUS		180,509	180,509	187,813	186,354	0	(5,845)	0	(5,845)	0	180,509	0	0	0	990	01/20/2042	1.A
36202F-3M-6	GNMA II PASS #00005304 3.500		03/20/2022	VARIOUS		180,125	180,125	189,891	188,202	0	(8,078)	0	(8,078)	0	180,125	0	0	0	1,007	02/20/2042	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		03/20/2022	VARIOUS		176,353	176,353	185,116	183,654	0	(7,301)	0	(7,301)	0	176,353	0	0	0	965	03/20/2042	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		03/20/2022	VARIOUS		55,483	55,483	53,252	53,859	0	1,624	0	1,624	0	55,483	0	0	0	441	06/20/2034	1.A
36202E-CM-9	GNMA II PASS #3676 4.500		03/20/2022	VARIOUS		46,344	46,344	43,990	44,597	0	1,747	0	1,747	0	46,344	0	0	0	216	02/20/2035	1.A
36202E-EU-9	GNMA II PASS #3747 5.000		03/20/2022	VARIOUS		44,276	44,276	43,031	43,285	0	992	0	992	0	44,276	0	0	0	371	08/20/2035	1.A
36202E-FM-6	GNMA II PASS #3772 5.000		03/20/2022	VARIOUS		26,297	26,297	25,718	25,833	0	464	0	464	0	26,297	0	0	0	212	10/20/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		03/15/2022	VARIOUS		21,128	21,128	20,798	20,865	0	262	0	262	0	21,128	0	0	0	178	11/15/2035	1.A
36290R-U6-8	GNMA PASS TH #615405 4.500		03/15/2022	VARIOUS		29,258	29,258	28,371	28,652	0	606	0	606	0	29,258	0	0	0	137	08/15/2033	1.A
36291A-DH-9	GNMA PASS TH #622104 4.500		03/15/2022	VARIOUS		12,812	12,812	12,424	12,571	0	241	0	241	0	12,812	0	0	0	87	09/15/2033	1.A
36292F-H6-7	GNMA PASS TH #647453 5.000		03/15/2022	VARIOUS		77,247	77,247	76,040	76,370	0	877	0	877	0	77,247	0	0	0	366	10/15/2035	1.A
36225A-ER-7	GNMA PASS TH #780144 7.000		03/15/2022	VARIOUS		6,287	6,287	5,999	6,216	0	72	0	72	0	6,287	0	0	0	75	07/15/2024	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		03/20/2022	VARIOUS		90	90	92	91	0	(1)	0	(1)	0	90	0	0	0	0	04/20/2062	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		03/20/2022	VARIOUS		780,833	780,833	774,977	779,393	0	1,440	0	1,440	0	780,833	0	0	0	3,414	12/20/2062	1.A
38379L-U4-6	GNR 2015-62 CG CMO 2.250		03/20/2022	VARIOUS		402,150	402,150	400,767	400,676	0	1,474	0	1,474	0	402,150	0	0	0	1,538	03/20/2045	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		03/20/2022	VARIOUS		939,059	939,059	906,633	919,768	0	19,292	0	19,292	0	939,059	0	0	0	2,382	04/20/2066	1.A
38380X-S3-2	GNR 2018-115 GB CMO 3.500		03/20/2022	VARIOUS		473,692	473,692	471,416	471,993	0	1,699	0	1,699	0	473,692	0	0	0	2,632	10/20/2046	1.A
38381A-S6-4	GNR 2018-152 KA CMO 4.000		03/20/2022	VARIOUS		320,476	320,476	322,680	321,503	0	(1,026)	0	(1,026)	0	320,476	0	0	0	2,064	01/20/2047	1.A
36225C-BX-3	G2 (ARM) #80053 2.000		03/20/2022	VARIOUS		29	29	29	29	0	0	0	0	0	29	0	0	0	0	03/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 1.875		03/20/2022	VARIOUS		64	64	65	64	0	1	0	1	0	64	0	0	0	0	05/20/2027	1.A
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		03/16/2022	VARIOUS		36,396	36,396	36,374	36,368	0	28	0	28	0	36,396	0	0	0	196	05/16/2055	1.A
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		03/16/2022	VARIOUS		344,416	344,416	340,059	341,449	0	2,967	0	2,967	0	344,416	0	0	0	1,492	04/16/2054	1.A
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		03/16/2022	VARIOUS		1,046,110	1,046,110	1,047,581	1,046,751	0	(641)	0	(641)	0	1,046,110	0	0	0	2,996	11/16/2057	1.A
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		03/16/2022	VARIOUS		26,866	26,866	26,478	26,645	0	221	0	221	0	26,866	0	0	0	108	02/16/2050	1.A
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		03/16/2022	VARIOUS		1,900,456	1,900,456	1,905,663	1,904,494	0	(4,037)	0	(4,037)	0	1,900,456	0	0	0	4,449	10/16/2050	1.A
83162C-UP-6	SBAP 2012-20B 1 2.630		02/01/2022	PAID ON PRINCIPAL		358,457	358,457	359,284	357,899	0	558	0	558	0	358,457	0	0	0	4,875	02/01/2032	1.A
83162C-WA-7	SBAP 2014-20A 1 3.460		01/01/2022	PAID ON PRINCIPAL		587,419	587,419	587,419	585,522	0	1,897	0	1,897	0	587,419	0	0	0	10,871	01/01/2034	1.A
83162C-YG-2	SBAP 2017-20A 1 2.800		01/01/2022	PAID ON PRINCIPAL		513,679	513,679	513,679	512,925	0	753	0	753	0	513,679	0	0	0	7,953	01/01/2037	1.A
83162C-ZG-1	SBAP 2018-10B 1 3.000		03/01/2022	PAID ON PRINCIPAL		337,511	337,511	337,511	336,711	0	800	0	800	0	337,511	0	0	0	5,180	03/01/2028	1.A
83162C-A6-0	SBAP 2019-20A 1 3.370		01/01/2022	PAID ON PRINCIPAL		351,371	351,371	351,371	350,250	0	1,122	0	1,122	0	351,371	0	0	0	6,549	01/01/2039	1.A
83162C-A7-8	SBAP 2019-25A 1 3.560		01/01/2022	PAID ON PRINCIPAL		181,909	181,909	181,909	181,326	0	583	0	583	0	181,909	0	0	0	3,668	01/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						21,596,528	21,596,528	21,599,348	21,551,104	0	45,423	0	45,423	0	21,596,528	0	0	0	167,181	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
021087-TK-7	ALPINE SCH DIST GO REF 3.000		03/15/2022	REDEEMED		3,100,000	3,100,000	3,178,027	3,101,814	0	(1,814)	0	(1,814)	0	3,100,000	0	0	0	46,500	03/15/2028	1.A FE
021087-TL-5	ALPINE SCH DIST GO REF 3.000		03/15/2022	REDEEMED		3,185,000	3,185,000	3,249,433	3,186,469	0	(1,469)	0	(1,469)	0	3,185,000	0	0	0	47,775	03/15/2029	1.A FE
021087-TM-3	ALPINE SCH DIST GO REF 3.000		03/15/2022	REDEEMED		3,280,000	3,280,000	3,330,282	3,281,107	0	(1,107)	0	(1,107)	0	3,280,000	0	0	0	49,200	03/15/2030	1.A FE
165573-W9-3	CHESTER CO GENERAL OBL 4.000		01/04/2022	MORGAN STANLEY		590,355	500,000	605,040	593,112	0	(175)	0	(175)	0	592,936	0	(2,581)	(2,581)	9,500	07/15/2037	1.A FE
165573-X2-7	CHESTER CO GENERAL OBL 4.000		01/04/2022	UMB BANK		469,932	400,000	482,680	473,305	0	(138)	0	(138)	0	473,167	0	(3,235)	(3,235)	7,600	07/15/2038	1.A FE
184540-3P-5	CLEAR CREEK ISD GO REF 4.000		02/15/2022	REDEEMED		3,000,000	3,000,000	3,155,550	3,002,115	0	(2,115)	0	(2,115)	0	3,000,000	0	0	0	60,000	02/15/2028	1.C FE
184540-4L-3	CLEAR CREEK ISD GO REF 3.250		02/15/2022	REDEEMED		10,000,000	10,000,000	10,175,700	10,002,226	0	(2,226)	0	(2,226)	0	10,000,000	0	0	0	162,500	02/15/2029	1.A FE
271015-SE-0	EAST BAY REGIONAL PARK 5.000		03/31/2022	REDEEMED		415,000	415,000	472,930	415,000	0	0	0	0	0	415,000	0	0	0	12,104	09/01/2026	1.A FE
271015-SF-7	EAST BAY REGIONAL PARK 5.000		03/31/2022	REDEEMED		165,000	165,000	186,843	165,000	0	0	0	0	0	165,000	0	0	0	4,813	09/01/2027	1.A FE
271015-SH-3	EAST BAY REGIONAL PARK 5.000		03/31/2022	REDEEMED		370,000	370,000	413,057	370,000	0	0	0	0	0	370,000	0	0	0	10,792	09/01/2029	1.A FE
280605-2K-1	EDINA GENERAL OBLIGATI 3.000		02/01/2022	MATURED		1,615,000	1,615,000	1,666,099	1,615,000	0	0	0	0	0	1,615,000	0	0	0	24,225	02/01/2022	1.A FE
486063-NU-0	KATY ISD GO REF S2012A 5.000		02/15/2022	REDEEMED		4,195,000	4,195,000	4,886,000	4,204,823	0	(9,823)	0	(9,823)	0	4,195,000	0	0	0	104,875	02/15/2032	1.A FE
528878-VJ-7	LEXINGTON & RICHLAND C 4.000		03/01/2022	REDEEMED		10,000,000	10,000,000	10,557,600	10,018,597	0	(18,597)	0	(18,597)	0	10,000,000	0	0	0	200,000	03/01/2031	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						40,385,287	40,225,000	42,359,240	40,428,568	0	(37,464)	0	(37,464)	0	40,391,104	0	(5,817)	(5,817)	739,883	XXX	XXX
Bonds - U.S. Special Revenues																					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
13053R-AM-1	CALIFORNIA POLL CONTRO .020		01/04/2022	GOLDMAN SACHS & CO		14,700,000	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	0	0	584	03/01/2042	1.F FE
160429-VZ-6	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		5,605,000	5,605,000	6,626,960	5,605,000	0	0	0	0	0	5,605,000	0	0	0	140,125	01/01/2029	1.A
160429-WC-6	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		5,165,000	5,165,000	5,582,065	5,165,000	0	0	0	0	0	5,165,000	0	0	0	129,125	01/01/2033	1.A
160429-WG-7	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		2,880,000	2,880,000	3,405,110	2,880,000	0	0	0	0	0	2,880,000	0	0	0	72,000	01/01/2029	1.A FE
160429-WK-8	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		2,835,000	2,835,000	3,039,715	2,835,000	0	0	0	0	0	2,835,000	0	0	0	70,875	01/01/2033	1.A FE
235035-BJ-0	DALLAS-FORT WORTH INTL .040		01/13/2022	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,093	05/01/2032	1.G FE
245903-AB-5	DELAWARE CO INDL DEV A .040		01/05/2022	MORGAN STANLEY		20,805,000	20,805,000	20,805,000	20,805,000	0	0	0	0	0	20,805,000	0	0	0	1,733	09/01/2045	1.G FE
270777-AC-9	E BATON ROUGE INDL DEV .020		01/04/2022	BAS-MERRILL LYNCH		4,545,000	4,545,000	4,545,000	4,545,000	0	0	0	0	0	4,545,000	0	0	0	298	08/01/2035	1.D FE
374791-AC-5	GIBSON CO PCR TOYOTA M .350		03/21/2022	GOLDMAN SACHS & CO		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	848	01/01/2029	1.E FE
546398-C4-8	LOUISIANA PUB FAC (AIR .040		01/13/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	437	08/01/2049	1.F FE
546398-GD-4	LOUISIANA PUB FAC (AIR .350		03/17/2022	GOLDMAN SACHS & CO		18,650,000	18,650,000	18,650,000	18,650,000	0	0	0	0	0	18,650,000	0	0	0	8,369	12/01/2038	1.F FE
546398-SQ-2	LOUISIANA PUB FAC (AIR .010		01/04/2022	J P MORGAN CHASE SECURITIES INC		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0	354	05/01/2042	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON .030		01/04/2022	GOLDMAN SACHS & CO		17,900,000	17,900,000	17,900,000	17,900,000	0	0	0	0	0	17,900,000	0	0	0	1,432	01/01/2029	1.G FE
546598-AC-7	LOUISVILLE & JEFFERSON .440		03/21/2022	CITIGROUP GLOBAL MARKETS		34,600,000	34,600,000	34,600,000	34,600,000	0	0	0	0	0	34,600,000	0	0	0	3,924	01/01/2029	1.G FE
546848-AA-0	LOUISVILLE REGL ARPT A .040		01/13/2022	BAS-MERRILL LYNCH		4,900,000	4,900,000	4,900,000	4,900,000	0	0	0	0	0	4,900,000	0	0	0	511	11/01/2036	1.G FE
60528A-BS-2	MISSISSIPPI BUS FIN CO .060		01/20/2022	WELLS FARGO SECURITIES		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	666	12/01/2030	1.D FE
68428T-AT-4	ORANGE CO SANTN DIST W 4.000		02/01/2022	REDEEMED		5,000,000	5,000,000	5,206,700	5,001,835	0	(1,835)	0	(1,835)	0	5,000,000	0	0	0	100,000	02/01/2033	1.A FE
733508-AA-3	PORT ARTHUR IDC AIR PR .350		03/17/2022	GOLDMAN SACHS & CO		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	900	04/01/2035	1.F FE
751100-GG-7	RALEIGH COMB ENTERPRIS 5.000		03/01/2022	MATURED		3,080,000	3,080,000	3,709,275	3,097,611	0	(17,611)	0	(17,611)	0	3,080,000	0	0	0	77,000	03/01/2022	1.A FE
919061-BU-4	VALDEZ ALASKA MARINE T .020		01/04/2022	BAS-MERRILL LYNCH		15,425,000	15,425,000	15,425,000	15,425,000	0	0	0	0	0	15,425,000	0	0	0	1,014	10/01/2025	1.D FE
31280G-CC-4	FH (3/1 ARM) #1N0067 2.390		03/15/2022	VARIOUS		2,016	2,016	2,023	2,007	0	9	0	9	0	2,016	0	0	0	8	12/15/2035	1.A
3128JR-G4-2	FH (3/1 ARM) #847419 2.202		03/15/2022	VARIOUS		35,019	35,019	34,865	34,772	0	246	0	246	0	35,019	0	0	0	166	03/15/2035	1.A
3128JR-KQ-8	FH (5/1 ARM) #847503 2.000		03/15/2022	VARIOUS		15,014	15,014	14,746	14,752	0	263	0	263	0	15,014	0	0	0	51	12/15/2035	1.A
31296S-DY-9	FHLMC GOLD P #A17319 5.000		03/15/2022	VARIOUS		6,056	6,056	6,037	6,039	0	17	0	17	0	6,056	0	0	0	50	01/15/2034	1.A
31292H-AK-0	FHLMC GOLD P #C00910 7.500		03/15/2022	VARIOUS		652	652	683	710	0	(58)	0	(58)	0	652	0	0	0	7	01/15/2030	1.A
31292H-NH-3	FHLMC GOLD P #C01292 6.000		03/15/2022	VARIOUS		477	477	490	495	0	(17)	0	(17)	0	477	0	0	0	6	02/15/2032	1.A
31292M-FD-0	FHLMC GOLD P #C04664 3.000		03/15/2022	VARIOUS		502,965	502,965	510,941	509,518	0	(6,554)	0	(6,554)	0	502,965	0	0	0	2,688	03/15/2043	1.A
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		03/15/2022	VARIOUS		788	788	806	812	0	(24)	0	(24)	0	788	0	0	0	8	04/15/2029	1.A
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		03/15/2022	VARIOUS		54	54	56	57	0	(4)	0	(4)	0	54	0	0	0	1	08/15/2031	1.A
31298V-FC-6	FHLMC GOLD P #C58263 7.500		03/15/2022	VARIOUS		691	691	723	734	0	(42)	0	(42)	0	691	0	0	0	9	09/15/2031	1.A
31287S-GA-9	FHLMC GOLD P #C66493 6.000		03/15/2022	VARIOUS		296	296	303	308	0	(12)	0	(12)	0	296	0	0	0	3	04/15/2032	1.A
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		03/15/2022	VARIOUS		1,690	1,690	1,734	1,743	0	(54)	0	(54)	0	1,690	0	0	0	17	09/15/2032	1.A
31288A-K7-9	FHLMC GOLD P #C72118 6.000		03/15/2022	VARIOUS		2,543	2,543	2,616	2,692	0	(149)	0	(149)	0	2,543	0	0	0	37	10/15/2032	1.A
31288E-6E-2	FHLMC GOLD P #C76269 6.000		03/15/2022	VARIOUS		162	162	166	169	0	(7)	0	(7)	0	162	0	0	0	2	02/15/2033	1.A
31288H-RC-6	FHLMC GOLD P #C78583 6.000		03/15/2022	VARIOUS		143	143	147	148	0	(5)	0	(5)	0	143	0	0	0	1	03/15/2033	1.A
31335H-TT-0	FHLMC GOLD P #C90562 6.000		03/15/2022	VARIOUS		762	762	781	763	0	(1)	0	(1)	0	762	0	0	0	8	07/15/2022	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		03/15/2022	VARIOUS		112,416	112,416	112,148	112,135	0	281	0	281	0	112,416	0	0	0	1,016	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		03/15/2022	VARIOUS		12,818	12,818	13,148	13,176	0	(358)	0	(358)	0	12,818	0	0	0	135	04/15/2033	1.A
31283H-W9-2	FHLMC GOLD P #G01572 6.000		03/15/2022	VARIOUS		1,392	1,392	1,424	1,433	0	(41)	0	(41)	0	1,392	0	0	0	14	05/15/2033	1.A
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		03/15/2022	VARIOUS		18,156	18,156	18,601	18,631	0	(475)	0	(475)	0	18,156	0	0	0	183	11/15/2033	1.A
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		03/15/2022	VARIOUS		41,766	41,766	42,788	42,945	0	(1,179)	0	(1,179)	0	41,766	0	0	0	315	02/15/2034	1.A
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		03/15/2022	VARIOUS		296,858	296,858	292,997	294,097	0	2,761	0	2,761	0	296,858	0	0	0	1,373	06/15/2043	1.A
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		03/15/2022	VARIOUS		70,038	70,038	67,184	68,107	0	1,931	0	1,931	0	70,038	0	0	0	327	07/15/2043	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		03/15/2022	VARIOUS		234,203	234,203	222,344	226,192	0	8,012	0	8,012	0	234,203	0	0	0	1,088	08/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		03/15/2022	VARIOUS		108,021	108,021	106,983	107,125	0	897	0	897	0	108,021	0	0	0	502	01/15/2047	1.A
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		03/15/2022	VARIOUS		305,520	305,520	303,061	302,943	0	2,576	0	2,576	0	305,520	0	0	0	1,749	11/15/2037	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		03/15/2022	VARIOUS		120,948	120,948	122,932	123,010	0	(2,062)	0	(2,062)	0	120,948	0	0	0	569	10/15/2046	1.A
31335C-GR-9	FHLMC GOLD P #G62008 3.000		03/15/2022	VARIOUS		134,253	134,253	136,812	136,734	0	(2,482)	0	(2,482)	0	134,253	0	0	0	616	05/15/2047	1.A
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		03/25/2022	VARIOUS		263,411	263,411	265,428	266,616	0	(3,205)	0	(3,205)	0	263,411	0	0	0	870	09/25/2039	1.A
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		03/25/2022	VARIOUS		236,211	236,211	235,658	239,466	0	(3,255)	0	(3,255)	0	236,211	0	0	0	736	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		03/25/2022	VARIOUS		301,950	301,950	300,299	302,173	0	(223)	0	(223)	0	301,950	0	0	0	1,143	10/25/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		03/25/2022	VARIOUS		301,009	301,009	305,394	306,667	0	(5,658)	0	(5,658)	0	301,009	0	0	0	1,409	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		03/15/2022	VARIOUS		46,638	46,638	42,670	45,274	0	1,365	0	1,365	0	46,638	0	0	0	545	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		03/15/2022	VARIOUS		34,306	34,306	31,363	33,436	0	870	0	870	0	34,306	0	0	0	348	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		03/15/2022	VARIOUS		18,370	18,370	18,894	18,320	0	51	0	51	0	18,370	0	0	0	236	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		03/15/2022	VARIOUS		3,810	3,810	3,722	3,768	0	42	0	42	0	3,810	0	0	0	55	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		03/15/2022	VARIOUS		4,600	4,600	4,590	4,589	0	11	0	11	0	4,600	0	0	0	50	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		03/15/2022	VARIOUS		24,735	24,735	23,383	24,253	0	482	0	482	0	24,735	0	0	0	255	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		03/15/2022	VARIOUS		40,502	40,502	38,038	39,653	0	850	0	850	0	40,502	0	0	0	455	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		03/15/2022	VARIOUS		38,457	38,457	34,675	37,513	0	944	0	944	0	38,457	0	0	0	428	03/15/2031	1.A
31339W-Q2-5	FHR 2433 NH CMO 6.500		03/15/2022	VARIOUS		105,759	105,759	106,354	105,858	0	(99)	0	(99)	0	105,759	0	0	0	1,109	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		03/15/2022	VARIOUS		14,892	14,892	14,784	14,817	0	76	0	76	0	14,892	0	0	0	181	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		03/15/2022	VARIOUS		33,614	33,614	33,871	33,660	0	(46)	0	(46)	0	33,614	0	0	0	337	05/15/2032	1.A
31394K-NK-6	FHR 2686 NY CMO 5.000		03/15/2022	VARIOUS		83,486	83,486	80,682	83,096	0	390	0	390	0	83,486	0	0	0	683	10/15/2023	1.A
31394M-SG-6	FHR 2719 WC CMO 4.500		03/15/2022	VARIOUS		47,482	47,482	43,750	47,080	0	402	0	402	0	47,482	0	0	0	392	12/15/2023	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		03/15/2022	VARIOUS		111,168	111,168	103,449	110,329	0	839	0	839	0	111,168	0	0	0	829	01/15/2024	1.A
3137B8-DA-2	FHR 4302 CA CMO 3.000		03/15/2022	VARIOUS		91,841	91,841	92,616	91,803	0	38	0	38	0	91,841	0	0	0	453	06/15/2040	1.A
3137BB-QB-9	FHR 4351 LC CMO 3.000		03/15/2022	VARIOUS		180,602	180,602	182,895	180,913	0	(310)	0	(310)	0	180,602	0	0	0	811	11/15/2040	1.A
3137BT-JW-2	FHR 4635 EG CMO 2.500		03/15/2022	VARIOUS		114,501	114,501	114,716	114,658	0	(157)	0	(157)	0	114,501	0	0	0	456	12/15/2046	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		03/25/2022	VARIOUS		336,416	336,416	336,731	336,971	0	(555)	0	(555)	0	336,416	0	0	0	1,441	04/25/2049	1.A
3137FP-LJ-2	FHR 4926 BN CMO 2.500		03/25/2022	VARIOUS		666,000	666,000	667,795	667,872	0	(1,872)	0	(1,872)	0	666,000	0	0	0	2,744	10/25/2049	1.A
31282X-A8-4	FHS 146 75 CMO 7.500		03/15/2022	VARIOUS		1,804	1,804	1,819	1,800	0	3	0	3	0	1,804	0	0	0	22	01/15/2023	1.A
31403D-AC-3	FN (5/1 ARM) #745303 2.055		03/25/2022	VARIOUS		12,634	12,634	12,508	12,603	0	31	0	31	0	12,634	0	0	0	39	01/25/2036	1.A
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		03/25/2022	VARIOUS		13,245	13,245	13,202	13,208	0	37	0	37	0	13,245	0	0	0	71	01/25/2026	1.A
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		03/25/2022	VARIOUS		40,946	40,946	40,813	40,836	0	110	0	110	0	40,946	0	0	0	216	01/25/2026	1.A
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		03/25/2022	VARIOUS		51,111	51,111	50,708	50,884	0	228	0	228	0	51,111	0	0	0	212	08/25/2028	1.A
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		03/25/2022	VARIOUS		242,895	242,895	237,203	237,915	0	4,980	0	4,980	0	242,895	0	0	0	1,180	07/25/2046	1.A
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		03/25/2022	VARIOUS		950,814	950,814	943,178	943,353	0	7,461	0	7,461	0	950,814	0	0	0	5,139	10/25/2042	1.A
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		03/25/2022	VARIOUS		390,709	390,709	389,244	389,277	0	1,432	0	1,432	0	390,709	0	0	0	1,803	07/25/2048	1.A
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		03/25/2022	VARIOUS		305,911	305,911	306,126	306,134	0	(223)	0	(223)	0	305,911	0	0	0	1,129	05/25/2053	1.A
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		03/25/2022	VARIOUS		742,834	742,834	746,370	746,230	0	(3,396)	0	(3,396)	0	742,834	0	0	0	3,403	02/25/2047	1.A
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		03/25/2022	VARIOUS		101,546	101,546	101,697	101,741	0	(194)	0	(194)	0	101,546	0	0	0	551	02/25/2048	1.A
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		03/25/2022	VARIOUS		225,724	225,724	228,899	229,600	0	(3,876)	0	(3,876)	0	225,724	0	0	0	1,105	01/25/2045	1.A
31400B-GN-2	FNMA PASS TH #CA3804 2.500		03/25/2022	VARIOUS		108,703	108,703	108,771	108,806	0	(103)	0	(103)	0	108,703	0	0	0	438	07/25/2049	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		03/25/2022	VARIOUS		181,558	181,558	181,607	181,868	0	(311)	0	(311)	0	181,558	0	0	0	1,160	10/25/2048	1.A
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		03/25/2022	VARIOUS		101,285	101,285	104,490	103,628	0	(2,343)	0	(2,343)	0	101,285	0	0	0	577	12/25/2041	1.A
3140X4-VS-2	FNMA PASS TH #1524 2.500		03/25/2022	VARIOUS		424,431	424,431	425,559	426,015	0	(1,584)	0	(1,584)	0	424,431	0	0	0	1,657	02/25/2047	1.A
31371K-RC-7	FNMA PASS TH #254383 7.500		03/25/2022	VARIOUS		675	675	706	726	0	(51)	0	(51)	0	675	0	0	0	9	06/25/2032	1.A
31371K-2V-2	FNMA PASS TH #254688 5.500		03/25/2022	VARIOUS		9,777	9,777	10,026	9,780	0	(3)	0	(3)	0	9,777	0	0	0	88	03/25/2023	1.A
31371K-2X-8	FNMA PASS TH #254690 5.500		03/25/2022	VARIOUS		13,370	13,370	13,656	13,369	0	0	0	0	0	13,370	0	0	0	118	04/25/2023	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		03/25/2022	VARIOUS		4,040	4,040	4,031	4,027	0	13	0	13	0	4,040	0	0	0	33	05/25/2023	1.A
31371L-A8-2	FNMA PASS TH #254831 5.000		03/25/2022	VARIOUS		3,862	3,862	3,854	3,850	0	12	0	12	0	3,862	0	0	0	31	08/25/2023	1.A
31371L-A9-0	FNMA PASS TH #254832 5.500		03/25/2022	VARIOUS		42,694	42,694	43,654	42,734	0	(40)	0	(40)	0	42,694	0	0	0	381	08/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		03/25/2022	VARIOUS		13,482	13,482	13,570	13,458	0	24	0	24	0	13,482	0	0	0	109	09/25/2023	1.A
31371L-F3-8	FNMA PASS TH #254986 5.500		03/25/2022	VARIOUS		13,974	13,974	14,271	13,992	0	(18)	0	(18)	0	13,974	0	0	0	130	11/25/2023	1.A
31371L-HY-8	FNMA PASS TH #255047 5.500		03/25/2022	VARIOUS		11,618	11,618	11,865	11,635	0	(17)	0	(17)	0	11,618	0	0	0	103	01/25/2024	1.A
31371L-JU-4	FNMA PASS TH #255075 5.500		03/25/2022	VARIOUS		29,329	29,329	30,076	29,397	0	(68)	0	(68)	0	29,329	0	0	0	256	02/25/2024	1.A
31372Q-CQ-8	FNMA PASS TH #279179 7.000		03/25/2022	VARIOUS		1,460	1,460	1,374	1,439	0	21	0	21	0	1,460	0	0	0	17	05/25/2024	1.A
31373U-F3-6	FNMA PASS TH #303586 6.500		03/25/2022	VARIOUS		845	845	792	822	0	22	0	22	0	845	0	0	0	8	09/25/2025	1.A
31375F-4Z-8	FNMA PASS TH #333940 6.500		03/25/2022	VARIOUS		1,219	1,219	1,167	1,204	0	15	0	15	0	1,219	0	0	0	13	06/25/2024	1.A
31376R-6H-9	FNMA PASS TH #363672 7.500		03/25/2022	VARIOUS		1,607	1,607	1,551	1,573	0	34	0	34	0	1,607	0	0	0	20	11/25/2026	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		03/25/2022	VARIOUS		135	135	134	134	0	0	0	0	0	135	0	0	0	1	12/25/2027	1.A
31379F-J3-9	FNMA PASS TH #417982 7.000		03/25/2022	VARIOUS		1,213	1,213	1,232	1,219	0	(6)	0	(6)	0	1,213	0	0	0	14	03/25/2028	1.A
31379T-G5-7	FNMA PASS TH #428720 6.500		03/25/2022	VARIOUS		1,488	1,488	1,482	1,482	0	6	0	6	0	1,488	0	0	0	16	06/25/2028	1.A
313615-L4-6	FNMA PASS TH #50747 7.000		03/25/2022	VARIOUS		432	432	403	426	0	6	0	6	0	432	0	0	0	5	06/25/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31384V-L7-5	FNMA PASS TH #535050 7.500		03/25/2022	VARIOUS		2,842	2,842	2,967	3,047	0	(204)	0	(204)	0	2,842	0	0	0	36	12/25/2029	1.A
31385H-5H-1	FNMA PASS TH #545448 7.500		03/25/2022	VARIOUS		795	795	828	858	0	(64)	0	(64)	0	795	0	0	0	7	02/25/2032	1.A
31385X-M8-7	FNMA PASS TH #555783 4.500		03/25/2022	VARIOUS		29,974	29,974	29,565	29,704	0	270	0	270	0	29,974	0	0	0	211	10/25/2033	1.A
31389Y-M7-3	FNMA PASS TH #639482 7.500		03/25/2022	VARIOUS		489	489	511	531	0	(42)	0	(42)	0	489	0	0	0	6	01/25/2032	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		03/25/2022	VARIOUS		75	75	79	83	0	(8)	0	(8)	0	75	0	0	0	1	05/25/2032	1.A
31401M-BR-1	FNMA PASS TH #712048 5.500		03/25/2022	VARIOUS		121	121	124	124	0	(2)	0	(2)	0	121	0	0	0	1	07/25/2033	1.A
31402C-QM-7	FNMA PASS TH #725060 6.000		03/25/2022	VARIOUS		137	137	141	141	0	(4)	0	(4)	0	137	0	0	0	1	01/25/2034	1.A
31402J-ER-4	FNMA PASS TH #730144 5.000		03/25/2022	VARIOUS		27,624	27,624	27,463	27,493	0	131	0	131	0	27,624	0	0	0	145	07/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		03/25/2022	VARIOUS		12,819	12,819	12,355	12,549	0	271	0	271	0	12,819	0	0	0	58	08/25/2033	1.A
31403F-Q6-4	FNMA PASS TH #747577 5.000		03/25/2022	VARIOUS		31,025	31,025	30,865	30,884	0	141	0	141	0	31,025	0	0	0	315	11/25/2033	1.A
31403G-RL-8	FNMA PASS TH #748491 5.000		03/25/2022	VARIOUS		20,434	20,434	20,328	20,340	0	93	0	93	0	20,434	0	0	0	195	10/25/2033	1.A
31403L-LR-0	FNMA PASS TH #751936 5.500		03/25/2022	VARIOUS		7,852	7,852	8,020	7,859	0	(7)	0	(7)	0	7,852	0	0	0	72	11/25/2023	1.A
31404B-SY-9	FNMA PASS TH #763835 5.000		03/25/2022	VARIOUS		242	242	241	241	0	1	0	1	0	242	0	0	0	2	01/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000		03/25/2022	VARIOUS		2,503	2,503	2,502	2,499	0	4	0	4	0	2,503	0	0	0	21	03/25/2034	1.A
31404J-YQ-2	FNMA PASS TH #770319 5.000		03/25/2022	VARIOUS		46,058	46,058	45,788	45,827	0	232	0	232	0	46,058	0	0	0	211	04/25/2034	1.A
31404N-2P-0	FNMA PASS TH #773982 5.000		03/25/2022	VARIOUS		8,368	8,368	8,319	8,329	0	39	0	39	0	8,368	0	0	0	71	03/25/2034	1.A
31404W-GW-0	FNMA PASS TH #780613 5.000		03/25/2022	VARIOUS		525	525	501	506	0	19	0	19	0	525	0	0	0	4	05/25/2034	1.A
31404W-R9-9	FNMA PASS TH #780912 5.000		03/25/2022	VARIOUS		8,610	8,610	8,258	8,408	0	202	0	202	0	8,610	0	0	0	71	06/25/2029	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000		03/25/2022	VARIOUS		10,379	10,379	10,321	10,326	0	52	0	52	0	10,379	0	0	0	87	06/25/2035	1.A
31407X-A8-4	FNMA PASS TH #843431 5.000		03/25/2022	VARIOUS		21,861	21,861	20,912	21,228	0	633	0	633	0	21,861	0	0	0	200	07/25/2035	1.A
31358T-3G-2	FNR G93-10 J CMO		03/25/2022	VARIOUS		4,021	4,021	3,506	3,976	0	45	0	45	0	4,021	0	0	0	33	03/25/2023	1.A
31359U-2Q-7	FNR 1998-64 ZB CMO		03/25/2022	VARIOUS		47,145	47,145	45,043	46,431	0	714	0	714	0	47,145	0	0	0	499	09/25/2028	1.A
31359W-AW-1	FNR 1999-28 ZB CMO		03/25/2022	VARIOUS		17,338	17,338	16,446	17,025	0	313	0	313	0	17,338	0	0	0	169	06/25/2029	1.A
31359V-S5-3	FNR 1999-29 ZB CMO		03/25/2022	VARIOUS		7,473	7,473	7,108	7,288	0	186	0	186	0	7,473	0	0	0	86	06/25/2029	1.A
31392D-NT-5	FNR 2002-40 MG CMO		03/25/2022	VARIOUS		22,538	22,538	22,337	22,395	0	142	0	142	0	22,538	0	0	0	230	06/25/2032	1.A
31392G-EK-7	FNR 2002-90 A1 CMO		03/25/2022	VARIOUS		9,050	9,050	9,416	9,141	0	(91)	0	(91)	0	9,050	0	0	0	77	06/25/2042	1.A
31393U-LU-5	FNR 2003-122 TG CMO		03/25/2022	VARIOUS		81,704	81,704	78,576	81,214	0	489	0	489	0	81,704	0	0	0	663	12/25/2023	1.A
3136AJ-G4-2	FNR 2014-26 W CMO		03/25/2022	VARIOUS		187,853	187,853	190,084	187,598	0	255	0	255	0	187,853	0	0	0	999	04/25/2040	1.A
3136AJ-6A-9	FNR 2014-27 NA CMO		03/25/2022	VARIOUS		251,359	251,359	255,051	251,297	0	62	0	62	0	251,359	0	0	0	1,199	04/25/2040	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						197,924,059	197,924,059	200,897,809	197,942,981	0	(18,922)	0	(18,922)	0	197,924,059	0	0	0	663,926	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
0258M0-EG-0	AMERICAN EXPRESS CREDI 2.700		01/31/2022	REDEEMED		1,000,000	1,000,000	997,770	999,876	0	54	0	54	0	999,930	0	70	70	11,100	03/03/2022	1.F FE
101137-AR-8	BOSTON SCIENTIFIC 3.850		03/31/2022	MAKE WHOLE CALL		2,581,560	2,509,000	2,556,651	2,531,780	0	(1,607)	0	(1,607)	0	2,530,173	0	(21,173)	(21,173)	109,052	05/15/2025	2.B FE
110122-CP-1	BRISTOL-MYERS SQUIBB 3.400		03/04/2022	TENDERED		7,188,456	6,729,000	7,420,125	7,402,112	0	(15,039)	0	(15,039)	0	7,387,073	0	(658,073)	(658,073)	597,999	07/26/2029	1.F FE
14448C-AN-4	CARRIER GLOBAL CORP 2.242		03/30/2022	TENDERED		4,189,341	4,304,000	4,314,360	4,310,551	0	(518)	0	(518)	0	4,310,033	0	(6,033)	(6,033)	(54,349)	02/15/2025	2.C FE
14448C-AP-9	CARRIER GLOBAL CORP 2.493		03/30/2022	TENDERED		3,724,870	3,890,000	3,904,280	3,900,591	0	(499)	0	(499)	0	3,900,092	0	(10,092)	(10,092)	(104,519)	02/15/2027	2.C FE
14987B-AE-3	CC HOLDINGS GS V LLC 3.849		03/21/2022	MAKE WHOLE CALL		1,021,610	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,289	04/15/2023	2.B FE
156700-AS-5	CENTURYLINK INC 5.800		03/15/2022	MATURED		4,000,000	4,000,000	4,056,840	4,003,754	0	(3,754)	0	(3,754)	0	4,000,000	0	0	0	116,000	03/15/2022	4.B FE
20825C-AV-6	CONOCOPHILLIPS (144A) 3.750		03/11/2022	TENDERED		2,139,860	2,000,000	2,161,820	2,140,572	0	(4,631)	0	(4,631)	0	2,135,942	0	(135,942)	(135,942)	173,193	10/01/2027	1.G FE
12665U-AA-2	CVS LEASE PASS THRU CE 4.704		03/10/2022	REDEEMED		28,391	28,391	28,391	28,392	0	0	0	0	0	28,391	0	0	0	223	01/10/2036	2.B FE
126650-BC-3	CVS LEASE PASS THRU CE 5.880		03/10/2022	REDEEMED		76,988	76,988	68,828	72,984	0	4,003	0	4,003	0	76,988	0	0	0	756	01/10/2028	2.B
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		03/10/2022	REDEEMED		31,938	31,938	29,947	30,896	0	1,042	0	1,042	0	31,938	0	0	0	370	01/10/2030	2.B FE
233851-CS-1	DAIMLER FINANCE NA LLC 2.850	C	01/06/2022	MATURED		1,000,000	1,000,000	998,890	999,991	0	9	0	9	0	1,000,000	0	0	0	14,250	01/06/2022	1.G FE
26441Y-AY-3	DUKE REALTY LP 3.750		02/13/2022	MAKE WHOLE CALL		1,398,869	1,311,000	1,356,190	1,330,013	0	(818)	0	(818)	0	1,329,195	0	(18,195)	(18,195)	97,702	12/01/2024	2.A FE
28932M-AG-0	ELM RD GENERATING STAT 4.673		01/19/2022	REDEEMED		102,907	102,907	103,380	103,149	0	(242)	0	(242)	0	102,907	0	0	0	2,404	01/19/2031	1.F FE
26867L-AG-5	EMD FINANCE LLC (144A) 2.950	C	01/19/2022	REDEEMED		1,000,000	1,000,000	998,240	999,886	0	19	0	19	0	999,905	0	95	95	9,833	03/19/2022	1.G FE
29379V-AU-7	ENTERPRISE PRODUCTS OP 4.050		02/15/2022	MATURED		3,685,000	3,685,000	3,744,513	3,687,062	0	(2,062)	0	(2,062)	0	3,685,000	0	0	0	74,621	02/15/2022	2.A FE
345397-XA-6	FORD MOTOR CREDIT CO L 3.219		01/09/2022	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,095	01/09/2022	3.A FE
345397-YL-1	FORD MOTOR CREDIT CO L 3.339		02/28/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,913	03/28/2022	3.A FE
35802X-AF-0	FRESENIUS MED (144A) 5.875	C	01/31/2022	MATURED		841,000	841,000	890,613	841,934	0	(934)	0	(934)	0	841,000	0	0	0	24,704	01/31/2022	2.C FE
24422E-RM-3	JOHN DEERE CAPITAL COR 2.750		03/15/2022	MATURED		1,000,000	1,000,000	998,250	999,913	0	87	0	87	0	1,000,000	0	0	0	13,750	03/15/2022	1.F FE
46625H-JD-3	JP MORGAN CHASE 4.500		01/24/2022	MATURED		3,000,000	3,000,000	2,984,010	2,999,701	0	299	0	299	0	3,000,000	0	0	0	67,500	01/24/2022	1.F FE
48128B-AB-7	JP MORGAN CHASE 2.972		01/15/2022	REDEEMED		1,000,000	1,000,000	999,970	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,860	01/15/2023	1.F FE
494368-BH-5	KIMBERLY-CLARK 2.400		03/01/2022	MATURED		1,000,000	1,000,000	985,530	999,694	0	306	0	306	0	1,000,000	0	0	0	12,000	03/01/2022	1.F FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
501044-CQ-2	KROGER CO	3.400		01/18/2022	REDEEMED		5,000,000	5,000,000	4,967,750	4,998,542	0	169	0	169	0	4,998,711	0	1,289	1,289	43,917	04/15/2022	2.A FE
521615-AA-2	LEA POWER PARTNERS (14	6.595		03/15/2022	REDEEMED		20,076	20,076	20,076	20,076	0	0	0	0	0	20,076	0	0	0	331	06/15/2033	3.A FE
58013M-EM-2	MCDONALDS CORP	2.625		01/15/2022	MATURED		2,000,000	2,000,000	2,028,730	2,000,104	0	(104)	0	(104)	0	2,000,000	0	0	0	26,250	01/15/2022	2.A FE
58933Y-AQ-8	MERCK & CO INC	2.350		02/10/2022	MATURED		2,780,000	2,780,000	2,710,083	2,777,706	0	2,294	0	2,294	0	2,780,000	0	0	0	32,665	02/10/2022	1.E FE
594918-BA-1	MICROSOFT CORP	2.375		01/12/2022	REDEEMED		3,300,000	3,300,000	3,288,668	3,299,689	0	81	0	81	0	3,299,770	0	230	230	32,656	02/12/2022	1.A FE
124857-AP-8	PARAMOUNT GLOBAL	3.500		03/03/2022	MAKE WHOLE CALL		568,708	544,000	538,740	542,193	0	86	0	86	0	542,280	0	1,720	1,720	36,767	01/15/2025	2.B FE
713448-BY-3	PEPSICO INC	2.750		03/05/2022	MATURED		1,000,000	1,000,000	998,260	999,921	0	79	0	79	0	1,000,000	0	0	0	13,750	03/05/2022	1.E FE
723787-AM-9	PIONEER NATURAL RESOUR	4.450		02/24/2022	MAKE WHOLE CALL		3,250,336	3,000,000	3,126,420	3,068,195	0	(2,529)	0	(2,529)	0	3,065,666	0	(65,666)	(65,666)	331,549	01/15/2026	2.B FE
69353R-FB-9	PNC BANK NA	2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	999,530	999,954	0	14	0	14	0	999,969	0	31	31	11,010	02/17/2022	1.F FE
693476-BN-2	PNC FUNDING CORP	3.300		02/07/2022	REDEEMED		2,000,000	2,000,000	1,988,880	1,999,627	0	181	0	181	0	1,999,808	0	192	192	27,317	03/08/2022	1.G FE
742718-DY-2	PROCTER & GAMBLE CO	2.300		02/06/2022	MATURED		3,000,000	3,000,000	2,978,760	2,999,703	0	297	0	297	0	3,000,000	0	0	0	34,500	02/06/2022	1.D FE
78355H-KD-0	RYDER SYSTEM INC	2.800		02/11/2022	REDEEMED		1,000,000	1,000,000	1,001,250	1,000,001	0	(1)	0	(1)	0	1,000,000	0	0	0	12,444	03/01/2022	2.B FE
78409V-AU-8	S&P GLOBAL INC (144A)	4.125		03/19/2022	MAKE WHOLE CALL		1,888,309	1,825,000	1,872,158	1,872,158	0	(1,670)	0	(1,670)	0	1,870,489	0	(45,489)	(45,489)	73,347	08/01/2023	1.G FE
78409V-AV-6	S&P GLOBAL INC (144A)	3.625		03/19/2022	MAKE WHOLE CALL		2,072,200	2,000,000	2,057,840	2,057,840	0	(1,277)	0	(1,277)	0	2,056,563	0	(56,563)	(56,563)	99,992	05/01/2024	1.G FE
78409V-AX-2	S&P GLOBAL INC (144A)	4.000		03/24/2022	MAKE WHOLE CALL		1,061,040	1,000,000	1,053,480	1,053,480	0	(849)	0	(849)	0	1,052,631	0	(52,631)	(52,631)	63,596	03/01/2026	1.G FE
842400-GD-9	SOUTHERN CALIFORNIA ED	2.400		02/01/2022	MATURED		1,500,000	1,500,000	1,502,900	1,499,985	0	15	0	15	0	1,500,000	0	0	0	18,000	02/01/2022	1.G FE
87612E-AZ-9	TARGET CORP	2.900		01/15/2022	MATURED		5,000,000	5,000,000	4,968,150	4,999,779	0	221	0	221	0	5,000,000	0	0	0	72,500	01/15/2022	1.F FE
883556-BM-3	THERMO FISHER SCIENTIF	3.650		02/07/2022	MAKE WHOLE CALL		2,677,850	2,500,000	2,560,635	2,526,487	0	(723)	0	(723)	0	2,525,764	0	(25,764)	(25,764)	191,031	12/15/2025	2.A FE
90783H-AA-1	UNION PACIFIC PASS THR	5.866		01/02/2022	REDEEMED		232,078	232,078	232,078	234,149	0	(2,071)	0	(2,071)	0	232,078	0	0	0	6,807	07/02/2030	1.D FE
91324P-BV-3	UNITEDHEALTH GROUP INC	2.875		03/15/2022	MATURED		3,000,000	3,000,000	2,979,300	2,999,356	0	644	0	644	0	3,000,000	0	0	0	43,125	03/15/2022	1.G FE
91159H-HC-7	US BANCORP	3.000		02/15/2022	REDEEMED		3,000,000	3,000,000	3,005,120	2,999,921	0	3	0	3	0	2,999,924	0	76	76	37,500	03/15/2022	1.F FE
92553P-AX-0	VIACOMCBS INC	3.875		03/18/2022	MAKE WHOLE CALL		644,775	620,000	614,990	618,675	0	140	0	140	0	618,815	0	1,185	1,185	35,920	04/01/2024	2.B FE
928563-AB-1	VMWARE INC	2.950		01/18/2022	MAKE WHOLE CALL		2,025,580	2,000,000	1,993,370	1,999,007	0	81	0	81	0	1,999,088	0	912	912	49,672	08/21/2022	2.C FE
25468P-CT-1	WALT DISNEY COMPANY	2.550		02/15/2022	MATURED		4,000,000	4,000,000	3,972,000	3,999,487	0	513	0	513	0	4,000,000	0	0	0	51,000	02/15/2022	2.A FE
94974B-FC-9	WELLS FARGO & CO	3.500		03/08/2022	MATURED		2,000,000	2,000,000	1,995,640	1,999,761	0	239	0	239	0	2,000,000	0	0	0	35,000	03/08/2022	2.A FE
98956P-AL-6	ZIMMER BIOMET HOLDINGS	3.150		03/18/2022	REDEEMED		1,000,000	1,000,000	997,490	999,838	0	130	0	130	0	999,969	0	31	31	14,613	04/01/2022	2.B FE
13645R-AP-9	CANADIAN PACIFIC RAILW	4.500		01/15/2022	MATURED		2,000,000	2,000,000	2,091,950	2,000,511	0	(511)	0	(511)	0	2,000,000	0	0	0	45,000	01/15/2022	2.B FE
055451-AQ-1	BHP BILLITON FINANCE U	2.875		02/24/2022	MATURED		3,782,000	3,782,000	3,808,645	3,782,589	0	(589)	0	(589)	0	3,782,000	0	0	0	54,366	02/24/2022	1.F FE
05579H-AE-2	BNZ INTL FUNDING (144A	2.900		02/21/2022	MATURED		1,000,000	1,000,000	998,240	999,905	0	95	0	95	0	1,000,000	0	0	0	14,500	02/21/2022	1.E FE
2027A0-JK-6	COMMONWEALTH BANK OF A	2.750		03/10/2022	MATURED		1,000,000	1,000,000	997,030	999,831	0	169	0	169	0	1,000,000	0	0	0	13,750	03/10/2022	1.D FE
23636A-AM-3	DANSKE BANK A/S (144A)	2.700		03/02/2022	MATURED		1,000,000	1,000,000	998,370	999,900	0	100	0	100	0	1,000,000	0	0	0	13,500	03/02/2022	1.E FE
25600W-AF-7	DNB BOLIGKREDITT AS (1	2.500		03/28/2022	MATURED		1,000,000	1,000,000	997,200	999,815	0	185	0	185	0	1,000,000	0	0	0	12,500	03/28/2022	1.A FE
40052V-AB-0	GRUPO BIMBO SAB (144A)	4.500		01/25/2022	MATURED		402,000	402,000	405,275	402,010	0	(10)	0	(10)	0	402,000	0	0	0	9,045	01/25/2022	2.B FE
40049J-AV-9	GRUPO TELEVISA SAB	6.625		03/30/2022	MAKE WHOLE CALL		1,104,545	1,000,000	1,212,313	1,079,529	0	(5,774)	0	(5,774)	0	1,073,755	0	(73,755)	(73,755)	139,878	03/18/2025	2.A FE
44962L-AG-2	IHS MARKIT LTD	4.125		03/02/2022	EXCHANGED		1,872,158	1,825,000	1,819,416	1,822,865	0	219	0	219	0	1,823,084	0	49,074	49,074	45,948	08/01/2023	3.A FE
44962L-AH-0	IHS MARKIT LTD	3.625		03/02/2022	EXCHANGED		2,057,840	2,000,000	1,993,720	1,996,910	0	214	0	214	0	1,997,123	0	60,717	60,717	26,368	05/01/2024	3.A FE
44962L-AA-5	IHS MARKIT LTD (144A)	5.000		03/02/2022	EXCHANGED		1,016,340	1,000,000	1,046,875	1,006,608	0	(1,924)	0	(1,924)	0	1,004,684	0	11,656	11,656	17,806	11/01/2022	3.A FE
44962L-AB-3	IHS MARKIT LTD (144A)	4.750		03/02/2022	EXCHANGED		2,121,360	2,000,000	2,115,000	2,049,854	0	(2,788)	0	(2,788)	0	2,047,066	0	74,294	74,294	53,986	02/15/2025	3.A FE
44962L-AC-1	IHS MARKIT LTD (144A)	4.000		03/02/2022	EXCHANGED		1,053,480	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	53,480	53,480	21,111	03/01/2026	3.A FE
80281L-AF-2	SANTANDER UK GROUP HLD	3.571		01/10/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,855	01/10/2023	2.A FE
83238P-AD-6	SMITHS GROUP PLC (144A	3.625		02/17/2022	MAKE WHOLE CALL		2,031,380	2,000,000	2,014,050	2,001,197	0	(196)	0	(196)	0	2,001,002	0	(1,002)	(1,002)	56,554	10/12/2022	2.B FE
87020P-AH-0	SWEDBANK AB (144A)	2.800		03/14/2022	MATURED		1,000,000	1,000,000	999,580	999,935	0	65	0	65	0	1,000,000	0	0	0	14,000	03/14/2022	1.D FE
87164K-AA-2	SYNGENTA FINANCE	3.125		03/28/2022	MATURED		2,000,000	2,000,000	1,996,760	1,999,787	0	213	0	213	0	2,000,000	0	0	0	31,250	03/28/2022	2.B FE
89153V-AB-5	TOTAL CAPITAL INTERNAT	2.875		02/17/2022	MATURED		4,000,000	4,000,000	4,002,680	3,999,883	0	117	0	117	0	4,000,000	0	0	0	57,500	02/17/2022	1.E FE
90351D-AH-0	UBS GROUP FUNDING (144	2.650		02/01/2022	MATURED		1,000,000	1,000,000	999,400	999,965	0	35	0	35	0	1,000,000	0	0	0	13,250	02/01/2022	1.G FE
04541G-AS-1	ABSLB 2000-LB1 AF6	7.615		03/21/2022	VARIOUS		71,185	71,185	74,299	70,885	0	300	0	300	0	71,185	0	0	0	952	03/21/2029	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO	5.750		03/25/2022	VARIOUS		15,898	15,898	15,808	11,005	0	4,894	0	4,894	0	15,898	0	0	0	173	03/25/2036	1.D FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO	3.675		03/25/2022	VARIOUS		12,919	12,919	12,537	12,599	0	320	0	320	0	12,919	0	0	0	39	05/25/2033	1.A FM
161546-EF-9	CFAB 2003-1 2A2	1.117		03/25/2022	VARIOUS		3,620	3,620	3,623	3,537	0	83	0	83	0	3,620	0	0	0	6	11/25/2032	1.A FM
17330C-AR-9	CMLTI 2022-J1 A3A CMO	3.000		03/25/2022	VARIOUS		373,461	373,461	372,761	372,761	0	700	0	700	0	373,461	0	0	0	55,573	02/25/2052	1.A FE
22541Q-4A-7	CSFB 2003-29 4A1 CMO	6.000		03/25/2022	VARIOUS		13,432	13,432	13,934	13,391	0	41	0	41	0	13,432	0	0	0	138	12/25/2033	1.A FM
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO	3.000		03/25/2022	VARIOUS		77,776	77,776	73,401	76,621	0	1,155	0	1,155	0	77,776	0	0	0	273	05/25/2043	1.A
12647M-AM-7	CSMC 2013-6 1A1 CMO	2.500		03/25/2022	VARIOUS		144,529	144,529	141,141	143,101	0	1,427	0	1,427	0	144,529	0	0	0	648	07/25/2028	1.A
12667F-A4-7	CWALT 2004-33 3A1 CMO	2.792		02/25/2022	VARIOUS		3,341	3,341	2,397	1,536	0	1,805	0	1,805	0	3,341	0	0	0	12	12/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		03/25/2022	VARIOUS		339,083	339,083	340,248	340,231	0	(1,149)	0	(1,149)	0	339,083	0	0	0	1,536	04/25/2052	1.A FE
36262L-AB-6	GSMBS 2021-PJ6 A2 2.500		03/25/2022	VARIOUS		243,167	243,167	246,055	245,899	0	(2,731)	0	(2,731)	0	243,167	0	0	0	987	11/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		03/25/2022	VARIOUS		793,510	793,510	800,860	800,531	0	(7,021)	0	(7,021)	0	793,510	0	0	0	3,095	01/25/2052	1.A FE
36263N-AB-1	GSMBS 2022-PJ1 A2 (144 2.500		03/25/2022	VARIOUS		87,173	87,173	85,634	85,634	0	1,539	0	1,539	0	87,173	0	0	0	278	05/28/2052	1.A FE
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.362		03/25/2022	VARIOUS		411,230	411,230	401,335	406,996	0	4,235	0	4,235	0	411,230	0	0	0	2,534	07/25/2043	1.A
46648R-AC-5	JPMMT 2018-1 A3 CMO 3.500		03/25/2022	VARIOUS		107,699	107,699	108,052	107,522	0	177	0	177	0	107,699	0	0	0	476	06/25/2048	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		03/25/2022	VARIOUS		443,662	443,662	441,375	441,386	0	2,277	0	2,277	0	443,662	0	0	0	1,984	05/25/2052	1.A FE
46654T-AC-2	JPMMT 2021-15 A3 2.500		03/25/2022	VARIOUS		1,477,233	1,477,233	1,475,848	1,475,848	0	1,386	0	1,386	0	1,477,233	0	0	0	5,653	06/25/2052	1.A FE
61744C-BD-7	MSAC 2004-SD1 A 1.257		03/25/2022	VARIOUS		237,867	237,867	213,521	216,759	0	21,108	0	21,108	0	237,867	0	0	0	254	08/25/2034	1.A FM
61772N-AJ-6	MSRM 2021-5 A3 (144A) 2.500		03/25/2022	VARIOUS		395,625	395,625	402,734	402,543	0	(6,918)	0	(6,918)	0	395,625	0	0	0	1,555	08/25/2051	1.A FE
61772Q-AE-0	MSRM 2021-6 A3 (144A) 2.500		03/25/2022	VARIOUS		323,856	323,856	325,981	325,982	0	(2,126)	0	(2,126)	0	323,856	0	0	0	1,171	09/25/2051	1.A FE
67647V-AA-7	OCMT 2021-3 A1 (144A) 2.500		03/25/2022	VARIOUS		107,289	107,289	109,066	109,008	0	(1,719)	0	(1,719)	0	107,289	0	0	0	428	06/25/2051	1.A FE
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		03/25/2022	VARIOUS		144,491	144,491	146,545	146,114	0	(1,623)	0	(1,623)	0	144,491	0	0	0	649	02/25/2050	1.A
75410J-AA-2	RATE 2021-J4 A1 (144A) 2.500		03/25/2022	VARIOUS		151,388	151,388	151,198	151,197	0	191	0	191	0	151,388	0	0	0	495	11/25/2051	1.A FE
74938F-AA-6	RCKT 2022-1 A1 (144A) 2.500		03/25/2022	VARIOUS		93,317	93,317	91,436	91,436	0	1,881	0	1,881	0	93,317	0	0	0	313	01/25/2052	1.A FE
81377N-AA-2	SABR 2007-BR3 A2A .527		03/25/2022	VARIOUS		252,475	252,475	86,427	34,403	0	218,072	0	218,072	0	252,475	0	0	0	112	04/25/2037	1.D FM
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2022	VARIOUS		107,615	107,615	108,876	108,350	0	(735)	0	(735)	0	107,615	0	0	0	472	05/25/2043	1.A
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		03/25/2022	VARIOUS		104,665	104,665	102,262	103,794	0	871	0	871	0	104,665	0	0	0	544	06/25/2043	1.A
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		03/25/2022	VARIOUS		274,053	274,053	275,980	274,022	0	31	0	31	0	274,053	0	0	0	1,251	02/25/2048	1.A
81743A-AD-1	SEMT 2019-5 A4 CMO (14 3.500		01/25/2022	PAID ON PRINCIPAL		147,730	147,730	150,038	147,532	0	198	0	198	0	147,730	0	0	0	431	12/25/2049	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO 2.500		03/25/2022	VARIOUS		306,294	306,294	307,059	307,049	0	(756)	0	(756)	0	306,294	0	0	0	1,249	01/25/2052	1.A FE
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.366		03/25/2022	VARIOUS		1,635	1,635	1,476	1,522	0	113	0	113	0	1,635	0	0	0	4	03/25/2033	1.A FM
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		03/20/2022	VARIOUS		41,613	41,613	43,018	41,588	0	26	0	26	0	41,613	0	0	0	187	06/20/2044	1.A
92977Y-BR-1	WMLT 2005-B 4A1 CMO 2.206		03/20/2022	VARIOUS		46,770	46,770	41,448	26,865	0	19,905	0	19,905	0	46,770	0	0	0	211	10/20/2035	1.D FM
92977Y-BR-1	WMLT 2005-B 4A1 CMO 2.206		03/20/2022	WRITTEN OFF		0	81,465	72,195	46,794	0	10,006	0	10,006	0	56,800	0	(56,800)	(56,800)	116	10/20/2035	1.D FM
46361T-AA-0	ICOT 2013-IRV A1 2.068		03/15/2022	VARIOUS		172,270	172,270	173,986	172,370	0	(100)	0	(100)	0	172,270	0	0	0	604	05/15/2048	1.A
46639N-AP-6	JPMBB 2013-C12 A4 3.363		01/15/2022	PAID ON PRINCIPAL		154,358	154,358	156,373	154,513	0	(155)	0	(155)	0	154,358	0	0	0	433	07/15/2045	1.A
962210-AF-0	WFRBS 2013-C18 ASB 3.676		03/15/2022	VARIOUS		488,922	488,922	503,568	489,955	0	(1,033)	0	(1,033)	0	488,922	0	0	0	3,722	12/15/2046	1.A
05601X-AA-7	BMWLT 2022-1 A1 .237		01/27/2022	TRAVELERS MMLP		39,989,080	40,000,000	40,000,000	40,000,000	0	8	0	8	0	40,000,008	0	(10,928)	(10,928)	2,103	01/25/2023	1.C FE
14317C-AA-0	CARMX 2022-1 A1 .313		02/15/2022	PAID ON PRINCIPAL		7,457,601	7,457,601	7,457,601	7,457,601	0	0	0	0	0	7,457,601	0	0	0	1,296	02/15/2023	1.D FE
14317C-AA-0	CARMX 2022-1 A1 .313		02/25/2022	TRAVELERS MMLP		32,505,528	32,542,399	32,542,399	32,542,399	0	0	0	0	0	32,542,398	0	(36,870)	(36,870)	8,483	02/15/2023	1.D FE
345286-AA-6	FORDO 2022-A A1 .239		02/15/2022	PAID ON PRINCIPAL		5,942,636	5,942,636	5,942,636	5,942,636	0	0	0	0	0	5,942,636	0	0	0	867	02/15/2023	1.C FE
345286-AA-6	FORDO 2022-A A1 .239		02/25/2022	TRAVELERS MMLP		22,905,356	22,922,364	22,922,364	22,922,364	0	0	0	0	0	22,922,364	0	(17,008)	(17,008)	4,867	02/15/2023	1.C FE
380146-AA-8	GMCAR 2022-1 A1 .229		01/27/2022	TRAVELERS MMLP		30,992,746	31,000,000	31,000,000	31,000,000	0	0	0	0	0	31,000,000	0	(7,254)	(7,254)	1,575	01/17/2023	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						275,436,945	273,956,995	275,484,895	274,915,853	0	227,986	0	227,986	0	275,143,839	0	(1,044,183)	(1,044,183)	3,410,917	XXX	XXX
2509999997. Total - Bonds - Part 4						535,342,819	533,702,582	540,341,292	534,838,506	0	217,023	0	217,023	0	535,055,529	0	(1,050,000)	(1,050,000)	4,981,907	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						535,342,819	533,702,582	540,341,292	534,838,506	0	217,023	0	217,023	0	535,055,529	0	(1,050,000)	(1,050,000)	4,981,907	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
22041E-60-9	CORSA COAL CORP		03/31/2022	CITIGROUP GLOBAL MKTS	570,500.000	324,685		273,840	284,679	(10,839)	0	0	(10,839)	0	273,840	0	50,846	50,846	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						324,685	XXX	273,840	284,679	(10,839)	0	0	(10,839)	0	273,840	0	50,846	50,846	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						324,685	XXX	273,840	284,679	(10,839)	0	0	(10,839)	0	273,840	0	50,846	50,846	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						324,685	XXX	273,840	284,679	(10,839)	0	0	(10,839)	0	273,840	0	50,846	50,846	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						324,685	XXX	273,840	284,679	(10,839)	0	0	(10,839)	0	273,840	0	50,846	50,846	0	XXX	XXX
6009999999 - Totals						535,667,504	XXX	540,615,132	535,123,185	(10,839)	217,023	0	206,184	0	535,329,369	0	(999,154)	(999,154)	4,981,907	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	12,263,787	12,263,787	04/01/2022
000000-00-0	REPO - HSBC A TREASURY		1.A	91,274	91,274	04/01/2022
000000-00-0	REPO - ING A TREASURY		1.A	12,263,787	12,263,787	04/01/2022
000000-00-0	REPO - JP A TREASURY		1.A	12,263,787	12,263,787	04/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				36,882,635	36,882,635	XXX
0109999999. Total - U.S. Government Bonds				36,882,635	36,882,635	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				36,882,635	36,882,635	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				36,882,635	36,882,635	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				36,882,635	36,882,635	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 20,475,734 Book/Adjusted Carrying Value $ 20,475,734
2. Average balance for the year Fair Value $ 26,837,685 Book/Adjusted Carrying Value $ 26,837,685
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 36,882,635 NAIC 2 $ 36,882,635 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 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
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(685,243)	(474,306)	(504,348)	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(685,243)	(474,306)	(504,348)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(685,243)	(474,306)	(504,348)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(685,243)	(474,306)	(504,348)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		03/31/2022	0.529		17,292,863	0	1,592
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						17,292,863	0	1,592