PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
21st day of July, 2022

Sandra M Bachman *Notary Public*
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	17,116,071,270	0	17,116,071,270	16,516,719,396
2.	Stocks:				
	2.1 Preferred stocks	25,632,467	0	25,632,467	33,157,388
	2.2 Common stocks	3,423,148,985	13,218,049	3,409,930,937	3,283,793,701
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	341,799,463	0	341,799,463	345,527,183
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (802,062,825)), cash equivalents ($ 725,846,653) and short-term investments ($ 0)	(76,216,172)	0	(76,216,172)	584,590,310
6.	Contract loans (including $ 0 premium notes)	1,493,454	1,493,454	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	876,306,370	157,121,784	719,184,586	755,909,656
9.	Receivables for securities	3,315,217	0	3,315,217	0
10.	Securities lending reinvested collateral assets	14,449,691	0	14,449,691	22,811,344
11.	Aggregate write-ins for invested assets	(14,183,214)	0	(14,183,214)	(14,499,936)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	21,711,817,532	171,833,287	21,539,984,245	21,528,009,042
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	131,172,092	0	131,172,092	131,282,408
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	751,294,917	35,103,366	716,191,552	678,701,895
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 7,560,000 earned but unbilled premiums)	1,526,245,966	4,289,402	1,521,956,564	1,335,269,804
	15.3 Accrued retrospective premiums ($ 18,342,371) and contracts subject to redetermination ($ 0)	18,342,371	1,161,918	17,180,453	15,067,848
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,481,210,144	0	1,481,210,144	1,456,562,345
	16.2 Funds held by or deposited with reinsured companies	1,151,294	0	1,151,294	1,151,615
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	45,743,940	0	45,743,940	0
18.2	Net deferred tax asset	461,549,170	123,845,233	337,703,937	354,676,348
19.	Guaranty funds receivable or on deposit	784,654	0	784,654	8,414
20.	Electronic data processing equipment and software	504,603,809	457,706,992	46,896,817	43,094,265
21.	Furniture and equipment, including health care delivery assets ($ 0)	231,645,963	231,645,963	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	898,440,317	411,867,535	486,572,781	421,141,114
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,764,002,168	1,437,453,695	26,326,548,472	25,964,965,097
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	27,764,002,168	1,437,453,695	26,326,548,472	25,964,965,097
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(14,183,214)	0	(14,183,214)	(14,499,936)
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	(14,183,214)	0	(14,183,214)	(14,499,936)
2501.	Suspense, undistributed payments	196,010,858	0	196,010,858	94,397,025
2502.	COLI supplemental benefits trust	148,830,460	0	148,830,460	168,944,621
2503.	Equities and deposits in pools and associations	44,261,496	0	44,261,496	44,321,882
2598.	Summary of remaining write-ins for Line 25 from overflow page	509,337,503	411,867,535	97,469,968	113,477,585
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	898,440,317	411,867,535	486,572,781	421,141,114

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,510,030,191)	9,301,635,119	9,059,046,523
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,744,039,660	1,576,168,570
3.	Loss adjustment expenses	1,978,119,706	1,955,491,100
4.	Commissions payable, contingent commissions and other similar charges	158,068,823	215,347,420
5.	Other expenses (excluding taxes, licenses and fees)	134,514,661	141,392,613
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	70,309,976	79,908,626
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	23,597,991
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 11,443,981,240 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,531,275,841	3,302,323,391
10.	Advance premium	121,645,857	90,249,000
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,919,180	13,904,582
12.	Ceded reinsurance premiums payable (net of ceding commissions)	121,939,229	70,552,195
13.	Funds held by company under reinsurance treaties	58,265,925	59,098,675
14.	Amounts withheld or retained by company for account of others	908,847,524	941,160,352
15.	Remittances and items not allocated	442,849,757	395,030,800
16.	Provision for reinsurance (including $ 222 certified)	75,450,583	75,450,583
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	117,819,006	394,436,585
20.	Derivatives	0	0
21.	Payable for securities	46,962,012	0
22.	Payable for securities lending	14,449,691	22,811,344
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	207,879,591	219,362,862
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	19,047,992,141	18,635,333,212
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	19,047,992,141	18,635,333,212
29.	Aggregate write-ins for special surplus funds	10,400,048	10,643,533
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	3,023,210,662	3,074,042,731
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,278,556,331	7,329,631,885
38.	Totals (Page 2, Line 28, Col. 3)	26,326,548,472	25,964,965,097
	DETAILS OF WRITE-INS		
2501.	Escheat liability	157,149,692	147,741,035
2502.	Unpaid electronic data processing equipment	59,418,609	81,156,419
2503.	Undistributed salaries	742,560	138,491
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,431,270)	(9,673,084)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	207,879,591	219,362,862
2901.	Special surplus from retroactive reinsurance	10,400,048	10,643,533
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,400,048	10,643,533
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,039,342,903)	1,023,024,272	943,638,412	1,952,846,380
	1.2 Assumed (written $ 15,286,090,511)	14,208,569,497	12,949,534,215	26,668,508,115
	1.3 Ceded (written $ 12,507,051,562)	11,632,821,652	10,615,053,892	21,860,647,183
	1.4 Net (written $ 3,818,381,852)	3,598,772,117	3,278,118,735	6,760,707,312
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,192,794,610):			
	2.1 Direct	448,942,117	547,879,183	1,023,937,510
	2.2 Assumed	8,783,831,558	7,462,997,229	15,465,406,686
	2.3 Ceded	7,090,066,636	6,076,487,543	12,587,482,148
	2.4 Net	2,142,707,039	1,934,388,870	3,901,862,047
3.	Loss adjustment expenses incurred	339,758,065	335,539,977	694,196,626
4.	Other underwriting expenses incurred	1,056,594,029	973,927,944	1,961,079,257
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	3,539,059,133	3,243,856,791	6,557,137,930
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	59,712,984	34,261,944	203,569,382
	INVESTMENT INCOME			
9.	Net investment income earned	284,191,699	259,605,220	755,869,621
10.	Net realized capital gains (losses) less capital gains tax of $ 563,928	(18,851,037)	(2,267,232)	(16,217,317)
11.	Net investment gain (loss) (Lines 9 + 10)	265,340,662	257,337,988	739,652,305
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,026,095 amount charged off $ 14,083,889)	(13,057,794)	(7,466,871)	(14,966,315)
13.	Finance and service charges not included in premiums	11,407,807	11,443,810	22,829,208
14.	Aggregate write-ins for miscellaneous income	27,050,716	27,302,997	59,326,285
15.	Total other income (Lines 12 through 14)	25,400,728	31,279,935	67,189,177
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	350,454,374	322,879,867	1,010,410,864
17.	Dividends to policyholders	3,562,197	4,355,685	8,783,871
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	346,892,178	318,524,182	1,001,626,993
19.	Federal and foreign income taxes incurred	119,710,815	50,655,311	172,359,683
20.	Net income (Line 18 minus Line 19)(to Line 22)	227,181,363	267,868,871	829,267,310
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,329,631,885	6,949,525,628	6,949,525,628
22.	Net income (from Line 20)	227,181,363	267,868,871	829,267,310
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,478,966)	95,457,427	152,733,700	135,687,766
25.	Change in net unrealized foreign exchange capital gain (loss)	(539,312)	(127,584)	(856,396)
26.	Change in net deferred income tax	61,105,104	(1,707,307)	25,250,320
27.	Change in nonadmitted assets	(59,280,136)	(9,690,170)	64,095,971
28.	Change in provision for reinsurance	0	0	(33,338,714)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(375,000,000)	(344,000,000)	(640,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(51,075,554)	65,077,510	380,106,257
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,278,556,331	7,014,603,138	7,329,631,885
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	45,362,068	17,747,002	46,349,564
1402.	Retroactive reinsurance gain/loss	38,590	(136,916)	(1,118,669)
1403.	Other assets tri-party/tax credit bond income	0	6,846	11,547
1498.	Summary of remaining write-ins for Line 14 from overflow page	(18,349,942)	9,686,064	14,083,843
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	27,050,716	27,302,997	59,326,285
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,693,868,838	3,362,032,842	6,949,284,837
2.	Net investment income	325,699,268	296,848,558	843,970,801
3.	Miscellaneous income	23,519,931	30,078,485	63,202,451
4.	Total (Lines 1 to 3)	4,043,088,037	3,688,959,884	7,856,458,090
5.	Benefit and loss related payments	1,756,894,831	1,614,169,007	3,454,251,672
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,446,523,178	1,356,417,745	2,559,138,529
8.	Dividends paid to policyholders	3,547,598	3,705,346	9,131,517
9.	Federal and foreign income taxes paid (recovered) net of $ 747,855 tax on capital gains (losses)	189,616,674	70,176,714	173,304,358
10.	Total (Lines 5 through 9)	3,396,582,281	3,044,468,813	6,195,826,075
11.	Net cash from operations (Line 4 minus Line 10)	646,505,755	644,491,072	1,660,632,015
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,417,622,341	1,974,439,648	3,281,632,910
	12.2 Stocks	12,813,447	214,801	214,801
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	20,748,150	19,415,842	44,465,674
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(6,428,913)	0	0
	12.7 Miscellaneous proceeds	57,204,462	30,076,821	3,719,190
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,501,959,488	2,024,147,112	3,330,032,575
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,073,008,084	3,252,516,534	4,519,180,650
	13.2 Stocks	0	0	3,500,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	3,983,599	9,078,417	17,869,259
	13.5 Other invested assets	38,051,949	51,813,530	56,486,094
	13.6 Miscellaneous applications	3,315,217	164,940,202	30,683,665
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,118,358,849	3,478,348,683	4,627,719,668
14.	Net increase (or decrease) in contract loans and premium notes	(1,415,724)	506,213	1,986,344
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(614,983,636)	(1,454,707,784)	(1,299,673,436)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	375,000,000	344,000,000	640,000,000
	16.6 Other cash provided (applied)	(317,328,602)	352,505,394	250,998,397
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(692,328,602)	8,505,394	(389,001,603)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(660,806,482)	(801,711,318)	(28,043,025)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	584,590,310	612,633,335	612,633,335
	19.2 End of period (Line 18 plus Line 19.1)	(76,216,172)	(189,077,983)	584,590,310

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

20.0001. Exchange of bonds	13,097,480	4,490,600	12,140,310
20.0002. Stock conversion to private equity	6,406,724	0	0
20.0003. Income payment received in securities	871,019	1,244,547	2,275,540
20.0004. Stock distribution from limited partnerships	365,760	185,280	811,726
20.0005. Other assets tri-party/tax credit bonds	0	384,234	419,341

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2022	December 31, 2021
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 227,181,363	$ 829,267,310
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 227,181,363	$ 829,267,310
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 7,278,556,331	$ 7,329,631,885
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,278,556,331	$ 7,329,631,885

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   The Company had no material changes in accounting principles or material corrections of errors through June 30, 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	$	59,185,754
2. 12 Months or Longer	$	8,780,415

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

1. Less than 12 Months	$	946,868,231
2. 12 Months or Longer	$	46,206,782

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	2.4 %
(2)	Cash equivalents	46.1 %
(3)	Short-term investments	51.5 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2022, the Company paid ordinary dividends of $375 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 25, 2022	$ 177	$ —	$ 177
June 20, 2022	198	—	198

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 June 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 1,700,688	$ —	$ —	$ 1,700,688
Industrial and miscellaneous	—	110,524,203	—	—	110,524,203
Preferred stock					
Perpetual	5,714,290	16,918,178	3,000,000	—	25,632,468
Common stock					
Industrial and miscellaneous	513,424	—	—	—	513,424
Total securities at fair value	$ 6,227,714	$ 129,143,069	$ 3,000,000	$ —	$ 138,370,783

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 4/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Preferred stock	$ 10,141,445	$ —	$ —	$ —	$ (734,722)

(continued) Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2022
Preferred stock	$ —	$ —	$ (6,406,723)	$ —	$ 3,000,000

Level 2 and Level 3 valuation techniques:

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

NOTES TO FINANCIAL STATEMENTS

B. Not applicable.

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

(At June 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 725,846,653	$ 725,846,653	$ 78,204,560	$ 647,642,093	$ —	$ —	$ —
Long-term bonds	15,998,387,414	17,116,071,270	1,072,847,425	14,868,920,706	56,619,283	—	—
Preferred stock	25,632,467	25,632,467	5,714,290	16,918,177	3,000,000	—	—
Common stock	513,424	513,424	513,424	—	—	—	—

(At December 31, 2021)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through August 8, 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 $64,624,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, commercial multiple peril, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in commercial multiple peril was driven primarily by better than expected loss experience in accident year 2021. The improvement in auto physical damage was driven primarily by better than expected loss experience in accident year 2021 and partially offset by higher estimates for adjusting and other expenses.

The deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses across multiple accident years.

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.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 3,295,865,204	$ 3,422,635,561
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 375,876,258	$ 378,495,693
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,671,741,462	$ 3,801,131,254
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. ..... $ 14,449,691

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 14,449,691

16.3 Total payable for securities lending reported on the liability page. ..... $ 14,449,691

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Assets are internally managed by the reporting entity		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	27,535,788	27,535,788	0	0	214,704	214,704
TOTAL			0	0	27,535,788	27,535,788	0	0	214,704	214,704

5. Operating Percentages:

   5.1 A&H loss percent ..... 90,430.010 %

   5.2 A&H cost containment percent ..... (25,971.320)%

   5.3 A&H expense percent excluding cost containment expenses ..... (34,505.670)%

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
43460	75-2344200	ASPEN AMERICAN INSURANCE COMPANY	TX	Authorized		
		All Other Insurers				
00000	AA-3191448	ADA RE LTD	BMU	Unauthorized		
00000	AA-1120198	LLOYDS SYNDICATE 1618	GBR	Authorized		
00000	AA-3191493	LONG POINT RE IV LTD	BMU	Unauthorized		
00000	AA-1780072	XL RE EUROPE SE	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	14,146,600	13,692,875	6,739,493	4,998,872	38,910,242	44,805,661
2. Alaska AK	L	1,791,376	2,198,995	802,030	515,934	3,612,694	3,749,337
3. Arizona AZ	L	14,949,603	19,700,816	8,519,427	11,388,841	120,106,132	126,246,820
4. Arkansas AR	L	11,030,283	9,017,117	5,013,785	5,632,759	77,139,285	106,773,845
5. California CA	L	13,672	385,645	1,939,176	1,653,041	30,749,418	6,882,349
6. Colorado CO	L	22,196,189	24,053,468	7,374,257	23,613,906	110,145,182	112,952,169
7. Connecticut CT	L	19,490,617	18,935,403	6,949,581	7,635,363	85,151,095	82,249,755
8. Delaware DE	L	1,350,545	1,504,251	849,364	1,061,326	15,517,596	17,151,525
9. District of Columbia DC	L	7,391,758	7,514,389	1,607,241	1,417,191	30,788,965	31,655,010
10. Florida FL	L	38,664,204	28,090,387	19,874,541	19,334,233	164,483,142	168,079,044
11. Georgia GA	L	19,922,845	19,696,702	18,921,137	6,017,213	58,610,179	61,024,098
12. Hawaii HI	L	2,871,413	3,890,779	946,031	673,077	15,501,633	15,411,080
13. Idaho ID	L	5,580,177	4,307,700	(99,198)	962,404	11,133,710	11,048,980
14. Illinois IL	L	43,400,930	42,150,827	15,414,504	22,689,748	165,954,854	161,271,480
15. Indiana IN	L	21,862,083	22,342,461	11,229,338	9,040,449	43,749,685	52,197,309
16. Iowa IA	L	7,465,626	5,273,177	6,438,652	2,293,033	49,077,368	42,639,919
17. Kansas KS	L	15,580,833	13,754,693	5,339,665	3,345,165	48,361,093	47,455,032
18. Kentucky KY	L	9,478,279	9,348,755	2,785,921	3,267,807	53,724,175	59,561,005
19. Louisiana LA	L	18,590,237	16,688,308	9,075,053	23,556,325	86,284,512	76,827,993
20. Maine ME	L	2,472,316	1,973,115	745,247	867,801	12,143,251	12,441,812
21. Maryland MD	L	23,671,474	25,659,228	8,143,989	7,773,255	98,814,488	106,672,533
22. Massachusetts MA	L	52,035,989	47,061,771	21,316,603	23,351,951	286,816,065	301,322,727
23. Michigan MI	L	28,228,601	29,775,405	10,860,043	9,310,282	109,539,846	111,888,067
24. Minnesota MN	L	29,689,135	23,906,841	3,138,328	15,995,933	73,373,403	77,773,400
25. Mississippi MS	L	11,715,589	11,513,007	6,733,373	5,265,787	79,978,715	59,271,480
26. Missouri MO	L	20,823,091	15,858,889	9,549,482	5,845,638	60,684,543	62,215,311
27. Montana MT	L	2,887,501	2,559,633	883,282	2,820,991	6,328,488	9,293,252
28. Nebraska NE	L	15,599,503	12,184,879	5,359,735	4,582,090	51,724,917	53,447,443
29. Nevada NV	L	14,852,392	15,979,839	3,141,523	5,727,539	29,648,234	30,626,844
30. New Hampshire NH	L	5,324,645	3,750,988	1,815,665	705,014	28,831,674	32,505,225
31. New Jersey NJ	L	45,654,243	42,575,586	23,028,148	18,775,090	306,509,301	295,943,441
32. New Mexico NM	L	10,095,334	8,531,405	3,902,491	2,681,557	37,131,024	29,213,790
33. New York NY	L	202,900,772	192,428,863	114,825,479	37,555,315	870,016,275	885,438,514
34. North Carolina NC	L	23,787,671	23,810,175	19,500,505	11,634,871	79,761,444	91,824,620
35. North Dakota ND	L	4,637,055	3,384,453	716,027	1,060,657	4,944,617	5,358,113
36. Ohio OH	L	19,970,483	20,491,923	6,750,368	8,157,902	76,778,785	72,839,854
37. Oklahoma OK	L	14,726,326	11,936,306	4,158,885	4,947,808	36,844,413	35,429,131
38. Oregon OR	L	7,874,382	6,277,821	33,287,554	1,918,502	43,128,422	18,066,394
39. Pennsylvania PA	L	47,355,276	44,448,331	14,599,683	6,201,690	210,830,429	202,978,917
40. Rhode Island RI	L	3,621,682	3,977,972	1,605,034	2,794,255	14,511,830	14,146,124
41. South Carolina SC	L	13,809,085	10,770,177	4,696,081	3,649,140	48,144,473	47,885,582
42. South Dakota SD	L	8,102,907	6,961,195	1,846,094	4,523,473	17,633,855	16,373,803
43. Tennessee TN	L	21,549,834	20,796,634	10,765,655	29,418,786	200,717,580	219,667,388
44. Texas TX	L	55,419,837	46,115,841	24,086,385	29,040,382	414,696,220	420,195,258
45. Utah UT	L	9,980,875	9,913,772	2,451,484	880,932	16,326,785	15,021,579
46. Vermont VT	L	2,612,685	2,455,997	512,900	159,185	13,204,768	13,324,179
47. Virginia VA	L	21,720,441	20,440,927	5,574,604	7,503,177	82,019,709	99,318,291
48. Washington WA	L	16,691,296	12,951,968	8,335,526	2,933,471	34,232,310	36,983,073
49. West Virginia WV	L	3,901,748	4,101,686	1,596,697	1,718,768	34,249,330	34,340,357
50. Wisconsin WI	L	17,930,604	16,386,795	9,910,394	3,203,953	63,395,363	60,134,826
51. Wyoming WY	L	3,882,914	2,400,920	688,627	418,566	4,091,420	3,198,666
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	11,304	(1,444)	0	8,724	44,132	37,553
54. Puerto Rico PR	L	76,315	96,861	15,200	7,911	1,049,371	1,227,767
55. U.S. Virgin Islands VI	L	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	(47,675)	73	15,552	14,376	465,273	8,485,483
59. Totals	XXX	1,039,342,903	964,024,583	494,276,639	410,551,458	4,657,611,710	4,712,873,210
DETAILS OF WRITE-INS							
58001. SGP Singapore	XXX	0	0	0	0	295	88
58002. ZZZ Other Alien	XXX	(47,675)	73	15,552	14,376	464,978	8,485,395
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(47,675)	73	15,552	14,376	465,273	8,485,483

(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	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … USF&G Capital I	Delaware	52-1953822	… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	

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

… … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … 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			
… … … … Simply Business, LLC	Massachusetts	30-0956205			
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959			
… … … … 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			

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			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
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/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.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/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	O/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	O	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	O/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	O/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	O/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	O/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	O/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	O/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	O/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	O/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.	O/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.	O/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.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	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, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	RE	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	DS	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	DS	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
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												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	104,388,557	110,637,844	106.0	18.4
2.1	Allied Lines	155,111,556	(24,411,332)	(15.7)	61.0
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	10,130,263	4,789,230	47.3	(50.2)
4.	Homeowners multiple peril	10,560,924	3,416,173	32.3	(14.3)
5.	Commercial multiple peril	161,717,547	77,776,083	48.1	60.7
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	719	1,963,354	273,029.4	(5,098.1)
9.	Inland marine	5,272,248	(5,020,546)	(95.2)	(57.3)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	2	0.0	0.0
11.2	Medical professional liability - claims-made	0	(16)	0.0	0.0
12.	Earthquake	25,159,347	(50,026)	(0.2)	3.3
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	120,619	(103,098)	(85.5)	(9.3)
16.	Workers' compensation	150,673,124	95,023,917	63.1	36.8
17.1	Other liability - occurrence	174,223,194	132,807,278	76.2	51.5
17.2	Other liability - claims-made	8,786,210	(57,736,010)	(657.1)	1,295.5
17.3	Excess workers' compensation	0	1,465,312	0.0	0.0
18.1	Products liability - occurrence	8,437,952	1,251,946	14.8	142.9
18.2	Products liability - claims-made	0	(96,136)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	169,225	(1,428,675)	(844.2)	1,179.5
19.2	Other private passenger auto liability	1,956,294	790,885	40.4	38.1
19.3	Commercial auto no-fault (personal injury protection)	3,076,701	1,219,926	39.7	69.3
19.4	Other commercial auto liability	145,832,035	80,605,432	55.3	64.9
21.1	Private passenger auto physical damage	1,594,833	449,023	28.2	21.9
21.2	Commercial auto physical damage	42,339,281	24,084,063	56.9	36.3
22.	Aircraft (all perils)	0	11,810	0.0	0.0
23.	Fidelity	11,299	(146,080)	(1,292.9)	3,346.0
24.	Surety	370,401	(124,612)	(33.6)	0.8
26.	Burglary and theft	5,491	(3,053)	(55.6)	(82.3)
27.	Boiler and machinery	13,086,453	1,948,562	14.9	18.4
28.	Credit	0	(177,668)	0.0	0.0
29.	International	0	(1,470)	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	1,023,024,272	448,942,117	43.9	58.1
	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	57,950,617	101,798,202	93,062,779
2.1	Allied Lines	85,035,681	148,400,485	137,565,765
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	5,175,225	10,644,648	10,111,292
4.	Homeowners multiple peril	5,614,305	9,733,101	10,020,043
5.	Commercial multiple peril	81,487,878	174,843,742	147,484,728
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	300	800	900
9.	Inland marine	2,884,355	4,939,343	4,964,397
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	12,940,539	22,993,530	20,532,002
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	66,223,152	149,521,376	152,472,914
17.1	Other liability - occurrence	90,447,325	182,757,246	164,057,768
17.2	Other liability - claims-made	3,261,854	8,298,288	6,638,706
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	3,151,818	7,565,289	7,747,936
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	80,103	159,833	186,535
19.2	Other private passenger auto liability	791,264	1,867,365	2,152,831
19.3	Commercial auto no-fault (personal injury protection)	1,424,419	3,375,515	2,972,170
19.4	Other commercial auto liability	69,507,951	153,055,788	148,292,361
21.1	Private passenger auto physical damage	778,057	1,541,060	1,697,793
21.2	Commercial auto physical damage	20,079,970	46,206,440	42,974,744
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	7,150	16,101	13,908
24.	Surety	(105,173)	26,269	70,294
26.	Burglary and theft	1,611	7,973	3,830
27.	Boiler and machinery	6,457,997	11,590,510	11,000,886
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	513,196,398	1,039,342,903	964,024,583
	DETAILS OF WRITE-INS			
3401.		0	0	0
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	2,962,256	3,661,823	6,624,079	513,029	34,664	547,693	2,694,444	29,318	3,321,420	6,045,182	245,217	(276,421)	(31,205)
2. 2020	537,061	1,159,788	1,696,849	168,561	13,692	182,253	509,095	17,532	954,566	1,481,194	140,595	(173,997)	(33,402)
3. Subtotals 2020 + Prior	3,499,317	4,821,611	8,320,928	681,589	48,356	729,946	3,203,539	46,850	4,275,986	7,526,375	385,811	(450,418)	(64,607)
4. 2021	791,679	1,901,931	2,693,610	566,792	125,309	692,101	611,951	63,691	1,325,850	2,001,492	387,063	(387,081)	(18)
5. Subtotals 2021 + Prior	4,290,996	6,723,542	11,014,538	1,248,382	173,665	1,422,047	3,815,490	110,542	5,601,836	9,527,867	772,875	(837,499)	(64,624)
6. 2022	XXX	XXX	XXX	XXX	795,201	795,201	XXX	451,375	1,300,514	1,751,888	XXX	XXX	XXX
7. Totals	4,290,996	6,723,542	11,014,538	1,248,382	968,866	2,217,248	3,815,490	561,916	6,902,349	11,279,755	772,875	(837,499)	(64,624)
8. Prior Year-End Surplus As Regards Policyholders	7,329,632										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.0	2. (12.5)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.9)

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.	YES

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	35,531,124	0	35,531,124	37,816,238
2505.	Service contract receivable	25,236,013	0	25,236,013	33,171,599
2506.	Amounts receivable under high deductible policies	15,229,926	1,524,298	13,705,628	15,474,559
2507.	Due from unaffiliated companies	12,858,724	0	12,858,724	17,590,395
2508.	State surcharges receivable	10,300,160	0	10,300,160	9,493,270
2509.	Other assets nonadmitted	382,671,468	382,671,468	0	0
2510.	Other assets tri-party/tax credit bonds	0	0	0	37,750
2511.	Miscellaneous ledger balances	27,671,769	27,671,769	0	0
2512.	Assumed reinsurance receivable and payable	(32,855)	0	(32,855)	(139,238)
2513.	Performance guarantees receivable	(128,826)	0	(128,826)	33,013
2597.	Summary of remaining write-ins for Line 25 from overflow page	509,337,503	411,867,535	97,469,968	113,477,585

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Retroactive reinsurance reserve assumed	297,166	297,185
2505.	Other statutory provisions	110,422	110,422
2506.	Federal excise tax-reinsurance contracts	1,192	879
2507.	Retroactive reinsurance reserve ceded	(9,840,050)	(10,081,569)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,431,270)	(9,673,084)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Other expense	(1,640)	(10,950)	(16,059)
1405.	Fines and penalties of regulatory authorities	(114,939)	(215,579)	(471,533)
1406.	Change in COLI cash values	(18,233,363)	9,912,593	14,571,436
1497.	Summary of remaining write-ins for Line 14 from overflow page	(18,349,942)	9,686,064	14,083,843

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	345,527,184	342,335,936
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	3,983,599	17,869,259
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	7,711,319	14,678,011
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	341,799,464	345,527,184
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	341,799,464	345,527,184

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	891,217,828	835,224,114
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,406,724	47,000,000
	2.2 Additional investment made after acquisition	28,645,226	9,486,094
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(27,049,354)	60,953,057
6.	Total gain (loss) on disposals	(90,885)	(13,126)
7.	Deduct amounts received on disposals	21,113,910	45,277,400
8.	Deduct amortization of premium and depreciation	3,306,990	6,751,594
9.	Total foreign exchange change in book/adjusted carrying value	(488,258)	(839,161)
10.	Deduct current year's other than temporary impairment recognized	914,010	8,564,156
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	876,306,370	891,217,828
12.	Deduct total nonadmitted amounts	157,121,784	135,308,172
13.	Statement value at end of current period (Line 11 minus Line 12)	719,184,586	755,909,656

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	19,846,167,971	18,590,209,737
2.	Cost of bonds and stocks acquired	3,087,342,344	4,537,908,225
3.	Accrual of discount	5,201,791	11,225,567
4.	Unrealized valuation increase (decrease)	118,711,092	86,563,934
5.	Total gain (loss) on disposals	(2,054,456)	(1,954,523)
6.	Deduct consideration for bonds and stocks disposed of	2,439,916,203	3,312,505,532
7.	Deduct amortization of premium	38,676,377	83,564,734
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	14,713,098	232,215
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,789,658	18,517,511
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,564,852,723	19,846,167,971
12.	Deduct total nonadmitted amounts	13,218,049	12,497,487
13.	Statement value at end of current period (Line 11 minus Line 12)	20,551,634,674	19,833,670,484

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	14,442,994,261	1,079,657,439	1,156,523,458	37,844,087	14,442,994,261	14,403,972,328	0	13,702,099,613
2.	NAIC 2 (a)	2,756,593,930	95,219,201	204,624,933	(63,646,254)	2,756,593,930	2,583,541,943	0	2,644,579,925
3.	NAIC 3 (a)	123,397,062	3,007,500	7,138,161	(9,278,805)	123,397,062	109,987,596	0	145,230,205
4.	NAIC 4 (a)	11,915,654	0	0	(1,575,423)	11,915,654	10,340,231	0	16,111,947
5.	NAIC 5 (a)	8,457,414	0	189,112	(39,129)	8,457,414	8,229,174	0	8,697,708
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	17,343,358,320	1,177,884,139	1,368,475,664	(36,695,524)	17,343,358,320	17,116,071,271	0	16,516,719,397
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	22,648,665	0	0	(16,198)	22,648,665	22,632,467	0	23,015,943
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	10,141,446	0	6,406,724	(734,722)	10,141,446	3,000,000	0	10,141,446
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	32,790,111	0	6,406,724	(750,920)	32,790,111	25,632,467	0	33,157,388
15.	Total Bonds and Preferred Stock	17,376,148,431	1,177,884,139	1,374,882,388	(37,446,444)	17,376,148,431	17,141,703,738	0	16,549,876,785

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	1,323,703,864
2.	Cost of short-term investments acquired	7,882,680	2,972,287
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(22,189)	0
6.	Deduct consideration received on disposals	7,850,000	1,326,650,040
7.	Deduct amortization of premium	10,491	26,111
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,319,974,769	0
2.	Cost of cash equivalents acquired	34,002,594,574	68,200,956,097
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	34,596,722,691	66,880,981,327
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	725,846,653	1,319,974,769
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	725,846,653	1,319,974,769

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	various	0	0	0	1,414,431
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	various	0	0	0	181,432
99 Lamberton Rd	Windsor	CT	01/01/2007	various	0	0	0	9,146
0199999. Acquired by Purchase					0	0	0	1,605,010
0399999 - Totals					0	0	0	1,605,010

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	(13,475)	0	2,235,045	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	490	0	1,098,742	0.220
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	42,317	0	4,179,013	3.440
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	62,856	0	3,721,537	4.570
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	410,959	0	825,028	5.110
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	57,297	0	975,252	0.830
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	29,262	0	1,779,590	0.710
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	589,706	0	14,814,207	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	57,517	0	3,659,726	0.140
	Savanna Real Estate Fund III, L.P.	Wilmington	DE	Savanna Investment Management LLC		09/05/2013		0	100,000	0	200,000	3.530
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012		0	59,151	0	239,013	4.180
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	216,668	0	4,098,738	XXX
Joint Venture Interests - Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014		0	602,858	0	1,461,269	5.130
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014		0	131,215	0	1,526,419	1.730
	CD Topco Holdings, LP	Wilmington	DE	CD Topco Holdings, LP		04/25/2022		6,406,724	0	0	0	5.000
2599999. Joint Venture Interests - Other - Unaffiliated								6,406,724	734,073	0	2,987,688	XXX
Joint Venture Interests - Other - Affiliated												
	Crystal Brook LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	6,500,000	0	0	100.000
	Sutton Holdco LLC	Wilmington	DE	Travelers Indemnity Company		11/17/2011		0	6,500,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	13,000,000	0	0	XXX
4899999. Total - Unaffiliated								6,406,724	1,540,447	0	21,900,633	XXX
4999999. Total - Affiliated								0	13,000,000	0	0	XXX
5099999 - Totals								6,406,724	14,540,447	0	21,900,633	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	06/30/2022	223,860	0	0	0	0	0	0	223,860	223,860	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	06/15/2022	(9,492)	0	0	0	0	0	0	(9,492)	(9,492)	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY	Distribution	01/18/2013	05/27/2022	893	0	0	0	0	0	0	893	893	0	0	0	0
	Eureka III, L.P.	Philadelphia	PA	Distribution	02/28/2014	05/24/2022	22,308	0	0	0	0	0	0	22,308	22,308	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	04/12/2022	1,020,251	0	0	0	0	0	0	1,020,251	1,020,251	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	05/25/2022	(35,261)	0	0	0	0	0	0	(35,261)	(35,261)	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	06/30/2022	119,631	0	0	0	0	0	0	119,631	119,631	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	05/20/2022	2,619,956	0	0	0	0	0	0	2,619,956	2,619,956	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	04/18/2022	(12,921)	0	0	0	0	0	0	(12,921)	(12,921)	0	0	0	0
	Trident VI, L.P.	Greenwich	CT	Distribution	12/20/2013	06/16/2022	29,262	0	0	0	0	0	0	29,262	29,262	0	0	0	0
	Charles River Partnership XI, LP	Waltham	MA	Liquidation	02/12/2001	05/23/2022	0	8,144	0	0	0	8,144	0	8,144	0	0	(8,144)	(8,144)	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Liquidation	07/05/2000	05/31/2022	121,385	81,911	0	0	0	81,911	0	203,296	120,555	0	(82,741)	(82,741)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							4,099,872	90,055	0	0	0	90,055	0	4,189,927	4,099,042	0	(90,885)	(90,885)	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	05/26/2022	10,152	0	0	0	0	0	0	10,152	10,152	0	0	0	0
	Miller Global Fund VII, LLC	New York	NY	Distribution	12/31/2013	05/04/2022	105,571	0	0	0	0	0	0	105,571	105,571	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	06/16/2022	71,001	0	0	0	0	0	0	71,001	71,001	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	06/30/2022	160	0	0	0	0	0	0	160	160	0	0	0	0
	RockBridge Hospitality Fund VI L.P.	Columbus	OH	Distribution	01/27/2014	06/24/2022	437,259	0	0	0	0	0	0	437,259	437,259	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	05/31/2022	10,237	0	0	0	0	0	0	10,237	10,237	0	0	0	0
	Sterling American Property V L.P.	New York	NY	Distribution	01/01/2010	06/09/2022	989,882	0	0	0	0	0	0	989,882	989,882	0	0	0	0
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	Liquidation	04/09/2013	04/29/2022	51,773	(33,939)	0	0	0	(33,939)	0	17,834	17,834	0	0	0	30,734
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,676,035	(33,939)	0	0	0	(33,939)	0	1,642,096	1,642,096	0	0	0	30,734
Joint Venture Interests - Other - Unaffiliated																			
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	05/31/2022	113,063	0	0	0	0	0	0	113,063	113,063	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013	05/04/2022	2,825,286	0	0	0	0	0	0	2,825,286	2,825,286	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							2,938,349	0	0	0	0	0	0	2,938,349	2,938,349	0	0	0	0
Joint Venture Interests - Other - Affiliated																			
	Travelers Marketplace Holdings, LLC	Wilmington	DE	Return of Capital	11/15/2020	06/30/2022	2,488,889	0	0	0	0	0	0	2,488,889	2,488,889	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							2,488,889	0	0	0	0	0	0	2,488,889	2,488,889	0	0	0	0
4899999. Total - Unaffiliated							8,714,255	56,116	0	0	0	56,116	0	8,770,371	8,679,486	0	(90,885)	(90,885)	30,734
4999999. Total - Affiliated							2,488,889	0	0	0	0	0	0	2,488,889	2,488,889	0	0	0	0
5099999 - Totals							11,203,144	56,116	0	0	0	56,116	0	11,259,260	11,168,375	0	(90,885)	(90,885)	30,734

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
912828-R3-6	U S TREASURY BONDS 1.625 2026 05		06/21/2022	VARIOUS		41,130,577	44,000,000	68,312	1.A
91282C-BT-7	U S TREASURY NOTES .750 2026 03		06/27/2022	BAS-MERRILL LYNCH		22,766,685	25,000,000	45,594	1.A
912828-M5-6	U S TREASURY NOTES 2.250 2025 11		06/17/2022	NOMURA SECURITIES INTL		43,363,627	45,000,000	101,800	1.A
912828-P4-6	U S TREASURY NOTES 1.625 2026 02		06/08/2022	BAS-MERRILL LYNCH		23,806,724	25,000,000	127,935	1.A
912828-2A-7	U S TREASURY NOTES 1.500 2026 08		06/07/2022	VARIOUS		28,232,913	30,000,000	140,470	1.A
912828-4Z-0	U S TREASURY NOTES 2.750 2025 08		06/29/2022	MORGAN STANLEY		38,543,099	39,000,000	355,557	1.A
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/15/2022	BAS-MERRILL LYNCH		9,550,815	10,000,000	47,336	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2022	PAR WRITE-UP		63	63	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2022	PAR WRITE-UP		34	34	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		06/20/2022	PAR WRITE-UP		1,608	1,608	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		06/20/2022	PAR WRITE-UP		7,533	7,533	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2022	PAR WRITE-UP		233	233	0	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550 2065 08		06/20/2022	PAR WRITE-UP		72,429	72,429	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		06/20/2022	PAR WRITE-UP		37,453	37,453	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		06/20/2022	PAR WRITE-UP		64,031	64,031	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		06/20/2022	PAR WRITE-UP		56,340	56,340	0	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO 1.203 2066 08		06/20/2022	PAR WRITE-UP		739	739	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 1.553 2066 09		06/20/2022	PAR WRITE-UP		28,567	28,567	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		06/20/2022	PAR WRITE-UP		83,343	83,343	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		06/20/2022	PAR WRITE-UP		70,268	70,268	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						207,817,083	218,422,642	887,004	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
073900-R9-5	BEAUFORT CO SCHOOL DIST 3.500 2039 03		06/02/2022	MORGAN STANLEY		4,507,124	4,530,000	0	1.C FE
073900-S2-9	BEAUFORT CO SCHOOL DIST 3.500 2040 03		06/02/2022	MORGAN STANLEY		4,903,171	4,955,000	0	1.C FE
073900-S3-7	BEAUFORT CO SCHOOL DIST 3.500 2041 03		06/02/2022	MORGAN STANLEY		8,767,390	8,900,000	0	1.C FE
080401-UB-6	BELMONT GENERAL OBLIGATI 4.000 2044 06		05/11/2022	MORGAN STANLEY		990,899	1,020,000	0	1.A FE
150528-U9-6	CEDAR RAPIDS GENERAL OBL 3.625 2033 06		05/11/2022	PIPER JAFFRAY		1,526,051	1,535,000	0	1.B FE
150528-V2-0	CEDAR RAPIDS GENERAL OBL 3.625 2034 06		05/11/2022	PIPER JAFFRAY		1,567,533	1,585,000	0	1.B FE
150528-V3-8	CEDAR RAPIDS GENERAL OBL 3.750 2035 06		05/11/2022	PIPER JAFFRAY		1,643,268	1,650,000	0	1.B FE
150528-V4-6	CEDAR RAPIDS GENERAL OBL 3.750 2036 06		05/11/2022	PIPER JAFFRAY		1,693,464	1,710,000	0	1.B FE
150528-V5-3	CEDAR RAPIDS GENERAL OBL 3.750 2037 06		05/11/2022	PIPER JAFFRAY		1,750,949	1,775,000	0	1.B FE
150528-V6-1	CEDAR RAPIDS GENERAL OBL 3.875 2038 06		05/11/2022	PIPER JAFFRAY		1,832,364	1,840,000	0	1.B FE
150528-V7-9	CEDAR RAPIDS GENERAL OBL 3.875 2039 06		05/11/2022	PIPER JAFFRAY		1,892,371	1,910,000	0	1.B FE
150528-V8-7	CEDAR RAPIDS GENERAL OBL 3.875 2040 06		05/11/2022	PIPER JAFFRAY		1,960,902	1,985,000	0	1.B FE
150528-V9-5	CEDAR RAPIDS GENERAL OBL 3.875 2041 06		05/11/2022	PIPER JAFFRAY		2,028,667	2,060,000	0	1.B FE
150528-W2-9	CEDAR RAPIDS GENERAL OBL 4.000 2042 06		05/11/2022	PIPER JAFFRAY		2,134,115	2,140,000	0	1.B FE
182486-TS-9	CLARKSVILLE GENERAL OBLI 5.000 2037 02		04/07/2022	FHN FINANCIAL		2,587,967	2,175,000	0	1.C FE
182486-TT-7	CLARKSVILLE GENERAL OBLI 5.000 2038 02		04/07/2022	FHN FINANCIAL		2,706,451	2,280,000	0	1.C FE
182486-TU-4	CLARKSVILLE GENERAL OBLI 5.000 2039 02		04/07/2022	FHN FINANCIAL		2,836,207	2,395,000	0	1.C FE
182486-TV-2	CLARKSVILLE GENERAL OBLI 5.000 2040 02		04/07/2022	FHN FINANCIAL		2,973,610	2,515,000	0	1.C FE
182486-TW-0	CLARKSVILLE GENERAL OBLI 5.000 2041 02		04/07/2022	FHN FINANCIAL		3,116,441	2,640,000	0	1.C FE
182486-TX-8	CLARKSVILLE GENERAL OBLI 5.000 2042 02		04/07/2022	FHN FINANCIAL		3,262,146	2,770,000	0	1.C FE
182486-TY-6	CLARKSVILLE GENERAL OBLI 5.000 2043 02		04/07/2022	FHN FINANCIAL		3,418,901	2,910,000	0	1.C FE
182486-TZ-3	CLARKSVILLE GENERAL OBLI 5.000 2044 02		04/07/2022	FHN FINANCIAL		3,580,735	3,055,000	0	1.C FE
182486-UA-6	CLARKSVILLE GENERAL OBLI 5.000 2045 02		04/07/2022	FHN FINANCIAL		3,753,485	3,210,000	0	1.C FE
375280-MP-6	GILBERT GENERAL OBLIGATI 3.625 2039 07		04/28/2022	WELLS FARGO SECURITIES		5,185,712	5,175,000	0	1.A FE
375280-MQ-4	GILBERT GENERAL OBLIGATI 3.625 2040 07		04/28/2022	WELLS FARGO SECURITIES		5,543,779	5,555,000	0	1.A FE
462794-KA-5	IRON CO SCHOOL DISTRICT 3.750 2040 01		05/25/2022	PIPER JAFFRAY		2,866,737	2,900,000	0	1.A FE
478718-2J-7	JOHNSON CO USD #233 GO S 3.750 2041 09		04/29/2022	PIPER JAFFRAY		18,194,938	18,345,000	0	1.C FE
478718-2K-4	JOHNSON CO USD #233 GO S 3.750 2042 09		04/29/2022	PIPER JAFFRAY		18,311,835	18,520,000	0	1.C FE
478718-3F-4	JOHNSON CO USD #233 GO T 4.586 2042 09		04/29/2022	PIPER JAFFRAY		10,000,000	10,000,000	0	1.C FE
494890-E6-9	KING CO SD#210 FEDERAL W 3.000 2039 12		04/07/2022	BAS-MERRILL LYNCH		4,592,150	5,000,000	54,167	1.A FE
56781R-LK-1	MARIN CCD GO TAXABLE REF 2.699 2041 08		04/06/2022	PIPER JAFFRAY		1,233,615	1,500,000	7,535	1.A FE
61366A-JJ-7	MONTGOMERY CNTY GO REF S 3.125 2040 04		04/01/2022	PIPER JAFFRAY		4,466,718	4,525,000	0	1.C FE
61366A-JK-4	MONTGOMERY CNTY GO REF S 3.250 2041 04		04/01/2022	PIPER JAFFRAY		4,518,529	4,525,000	0	1.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61366A-JL-2	MONTGOMERY CNTY GO REF S 3.250 2042 04		04/01/2022	PIPER JAFFRAY		4,487,094	4,520,000	0	1.C FE
61366A-JM-0	MONTGOMERY CNTY GO REF S 3.250 2043 04		04/01/2022	PIPER JAFFRAY		4,465,715	4,520,000	0	1.C FE
61366A-JN-8	MONTGOMERY CNTY GO REF S 3.250 2044 04		04/01/2022	PIPER JAFFRAY		4,443,205	4,520,000	0	1.C FE
639905-FA-1	NEENAH JOINT SCH DIST GO 4.000 2031 03		05/10/2022	PIPER JAFFRAY		3,876,749	3,700,000	8,633	1.C FE
639905-FD-5	NEENAH JOINT SCH DIST GO 3.000 2034 03		04/06/2022	PIPER JAFFRAY		4,181,578	4,190,000	0	1.C FE
639905-FE-3	NEENAH JOINT SCH DIST GO 3.000 2035 03		04/06/2022	PIPER JAFFRAY		4,304,395	4,355,000	0	1.C FE
639905-FF-0	NEENAH JOINT SCH DIST GO 3.125 2036 03		04/06/2022	PIPER JAFFRAY		3,990,268	4,015,000	0	1.C FE
639905-FG-8	NEENAH JOINT SCH DIST GO 3.125 2037 03		04/06/2022	PIPER JAFFRAY		4,098,748	4,150,000	0	1.C FE
639905-FH-6	NEENAH JOINT SCH DIST GO 3.250 2038 03		04/06/2022	PIPER JAFFRAY		4,263,832	4,285,000	0	1.C FE
639905-FJ-2	NEENAH JOINT SCH DIST GO 3.250 2039 03		04/06/2022	PIPER JAFFRAY		4,373,847	4,425,000	0	1.C FE
639905-FK-9	NEENAH JOINT SCH DIST GO 3.375 2041 03		04/06/2022	PIPER JAFFRAY		3,991,560	4,000,000	0	1.C FE
737050-V9-2	PORTSMOUTH GENERAL OBLIG 3.500 2039 06		06/07/2022	MORGAN STANLEY		1,060,079	1,075,000	0	1.A FE
737050-W2-6	PORTSMOUTH GENERAL OBLIG 3.625 2040 06		06/07/2022	MORGAN STANLEY		1,071,463	1,075,000	0	1.A FE
763261-6Z-2	RICHARDSON ISD GO S2022 3.875 2041 02		05/11/2022	PIPER JAFFRAY		8,216,532	8,255,000	0	1.A FE
789228-KT-9	SAINT CROIX CO GENERAL O 3.125 2038 03		04/05/2022	J P MORGAN CHASE SECURITIES INC		4,106,301	4,150,000	0	1.B FE
789228-KU-6	SAINT CROIX CO GENERAL O 3.250 2039 03		04/05/2022	J P MORGAN CHASE SECURITIES INC		4,205,000	4,205,000	0	1.B FE
789228-KV-4	SAINT CROIX CO GENERAL O 3.250 2040 03		04/05/2022	J P MORGAN CHASE SECURITIES INC		4,247,684	4,265,000	0	1.B FE
789228-KW-2	SAINT CROIX CO GENERAL O 3.250 2041 03		04/05/2022	J P MORGAN CHASE SECURITIES INC		4,283,712	4,320,000	0	1.B FE
789228-KX-0	SAINT CROIX CO GENERAL O 3.250 2042 03		04/05/2022	J P MORGAN CHASE SECURITIES INC		4,372,321	4,430,000	0	1.B FE
793572-5B-0	ST TAMMANY PARISH SD#12 3.375 2033 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,246,063	1,250,000	0	1.C FE
793572-5C-8	ST TAMMANY PARISH SD#12 3.375 2034 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,237,450	1,250,000	0	1.C FE
793572-5D-6	ST TAMMANY PARISH SD#12 3.500 2035 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,244,875	1,250,000	0	1.C FE
793572-5E-4	ST TAMMANY PARISH SD#12 3.500 2036 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,236,550	1,250,000	0	1.C FE
793572-5F-1	ST TAMMANY PARISH SD#12 3.625 2037 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,246,425	1,250,000	0	1.C FE
793572-5G-9	ST TAMMANY PARISH SD#12 3.625 2038 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,238,875	1,250,000	0	1.C FE
793572-5H-7	ST TAMMANY PARISH SD#12 3.750 2039 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,250,000	1,250,000	0	1.C FE
793572-5J-3	ST TAMMANY PARISH SD#12 3.750 2040 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,243,550	1,250,000	0	1.C FE
793572-5K-0	ST TAMMANY PARISH SD#12 3.750 2041 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,238,338	1,250,000	0	1.C FE
793572-5L-8	ST TAMMANY PARISH SD#12 3.750 2042 03		05/25/2022	J P MORGAN CHASE SECURITIES INC		1,231,113	1,250,000	0	1.C FE
890346-PZ-6	TOOELE CO SCH DIST GO S2 3.375 2033 06		05/19/2022	MORGAN STANLEY		2,408,891	2,410,000	0	1.A FE
890346-QA-0	TOOELE CO SCH DIST GO S2 3.500 2034 06		05/19/2022	MORGAN STANLEY		2,495,000	2,495,000	0	1.A FE
937777-FF-2	WASHINGTON CO GENERAL OB 3.625 2037 07		05/24/2022	HILLTOP SECURITIES		955,008	960,000	0	1.B FE
937777-FG-0	WASHINGTON CO GENERAL OB 3.625 2038 07		05/24/2022	HILLTOP SECURITIES		981,249	995,000	0	1.B FE
937777-FH-8	WASHINGTON CO GENERAL OB 3.750 2039 07		05/24/2022	HILLTOP SECURITIES		1,024,829	1,030,000	0	1.B FE
938429-X4-4	WASHINGTON CO SD#48J BEA --- 2041 06		06/29/2022	PIPER JAFFRAY		3,339,440	8,000,000	0	1.B FE
938429-X5-1	WASHINGTON CO SD#48J BEA --- 2042 06		06/29/2022	PIPER JAFFRAY		2,763,110	7,000,000	0	1.B FE
969888-BA-3	WILLIAMSON CO GO S2022 4.000 2038 02		06/28/2022	RAYMOND JAMES & ASSOC		2,510,750	2,500,000	0	1.A FE
969888-BB-1	WILLIAMSON CO GO S2022 4.000 2039 02		06/28/2022	RAYMOND JAMES & ASSOC		2,943,365	2,935,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,223,187	256,870,000	70,335	XXX
Bonds - U.S. Special Revenues									
09747A-AJ-5	BOISE WATER RENEWAL REV 4.000 2037 09		06/17/2022	BAS-MERRILL LYNCH		990,970	1,000,000	0	1.C FE
09747A-AK-2	BOISE WATER RENEWAL REV 4.125 2038 09		06/17/2022	BAS-MERRILL LYNCH		998,190	1,000,000	0	1.C FE
09747A-AL-0	BOISE WATER RENEWAL REV 4.125 2039 09		06/17/2022	BAS-MERRILL LYNCH		989,630	1,000,000	0	1.C FE
09747A-AM-8	BOISE WATER RENEWAL REV 4.250 2040 09		06/17/2022	BAS-MERRILL LYNCH		1,097,173	1,100,000	0	1.C FE
09747A-AN-6	BOISE WATER RENEWAL REV 4.250 2041 09		06/17/2022	BAS-MERRILL LYNCH		1,656,924	1,670,000	0	1.C FE
09747A-AP-1	BOISE WATER RENEWAL REV 4.250 2042 09		06/17/2022	BAS-MERRILL LYNCH		1,414,642	1,430,000	0	1.C FE
115117-MF-7	BROWARD CO WATER & SEWER 4.000 2044 10		05/09/2022	TRUIST SECURITIES		9,926,500	10,000,000	44,444	1.B FE
196632-T7-8	COLORADO SPRINGS UTILITI 4.000 2038 11		05/10/2022	PIPER JAFFRAY		656,611	650,000	12,783	1.C FE
235035-BJ-0	DALLAS-FORT WORTH INTL A .620 2032 05		05/12/2022	VARIOUS		30,240,000	30,240,000	4,060	1.G FE
245903-AB-5	DELAWARE CO INDL DEV AUT .620 2045 09		05/13/2022	VARIOUS		38,630,000	38,630,000	3,926	1.G FE
270777-AC-9	E BATON ROUGE INDL DEV A .670 2035 08		05/13/2022	BAS-MERRILL LYNCH		40,600,000	40,600,000	5,306	1.D FE
296163-BB-3	ESCAMBIA CO SOL WST DISP .360 2039 04		04/21/2022	GOLDMAN SACHS & CO		20,000,000	20,000,000	2,652	1.E FE
402207-AD-6	GULF COAST INDL DEV AUTH .650 2041 11		05/12/2022	VARIOUS		79,795,000	79,795,000	8,661	1.D FE
40222P-AF-9	GULF COAST WASTE DISP AU .650 2030 06		05/12/2022	WELLS FARGO SECURITIES		3,200,000	3,200,000	416	1.D FE
40222P-AG-7	GULF COAST WASTE DISP AU .650 2025 06		05/12/2022	WELLS FARGO SECURITIES		4,345,000	4,345,000	564	1.D FE
54627R-AM-2	LOUISIANA LOCAL GOVT FAC 4.145 2033 02		05/12/2022	J P MORGAN CHASE SECURITIES INC		12,000,000	12,000,000	0	1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
546398-YU-6	LOUISIANA PUB FAC (AIR P .650 2043 08		05/13/2022	BAS-MERRILL LYNCH		27,000,000	27,000,000	3,447	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON R .390 2029 01		04/19/2022	GOLDMAN SACHS & CO		5,100,000	5,100,000	613	1.G FE
546598-AB-9	LOUISVILLE & JEFFERSON R .580 2029 01		05/11/2022	VARIOUS		70,800,000	70,800,000	8,302	1.G FE
546598-AC-7	LOUISVILLE & JEFFERSON R .550 2029 01		04/19/2022	CITIGROUP GLOBAL MARKETS		39,300,000	39,300,000	5,545	1.G FE
575577-NY-3	MASSACHUSETTS BAY TRANS 3.125 2041 07		04/06/2022	WELLS FARGO SECURITIES		28,570,433	29,255,000	0	1.A FE
576051-ZP-4	MASSACHUSETTS WTR RES AU 2.090 2031 08		05/05/2022	GOLDMAN SACHS & CO		1,716,140	2,000,000	11,379	1.B FE
583022-AD-0	MEADE CO IBR NUCOR STEEL 1.040 2061 08		05/25/2022	BAS-MERRILL LYNCH		29,000,000	29,000,000	16,081	2.A FE
60528A-AW-4	MISSISSIPPI BUS FIN COM .330 2030 12		04/20/2022	WELLS FARGO SECURITIES		1,335,000	1,335,000	165	1.D FE
60528A-BL-7	MISSISSIPPI BUS FIN COM .670 2030 12		05/12/2022	BAS-MERRILL LYNCH		13,550,000	13,550,000	1,503	1.D FE
60528A-AU-8	MISSISSIPPI BUS FIN COM .650 2030 12		05/13/2022	WELLS FARGO SECURITIES		2,275,000	2,275,000	313	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN COM .650 2035 11		05/13/2022	WELLS FARGO SECURITIES		2,130,000	2,130,000	293	1.D FE
60528A-CD-4	MISSISSIPPI BUS FIN COM .330 2035 11		04/20/2022	WELLS FARGO SECURITIES		2,490,000	2,490,000	308	1.D FE
60528A-CG-7	MISSISSIPPI BUS FIN COM .650 2035 11		05/13/2022	WELLS FARGO SECURITIES		5,200,000	5,200,000	715	1.D FE
610532-BZ-5	MONROE CO DEV AUTH GULF .590 2049 10		05/12/2022	MORGAN STANLEY		25,800,000	25,800,000	3,683	1.F FE
74823Y-FH-3	QUEEN CREEK EXCISE TAX R 3.875 2043 08		05/11/2022	BAS-MERRILL LYNCH		5,549,551	5,780,000	0	1.B FE
79208E-BY-8	SAINT LUCIE SOL WST DISP .580 2024 05		05/13/2022	VARIOUS		8,225,000	8,225,000	1,177	1.E FE
795604-CL-9	SALT LAKE CITY PUBLIC UT 4.000 2039 02		06/15/2022	RBC CAPITAL MARKETS		11,157,313	11,225,000	0	1.B FE
92818P-JT-1	VIRGINIA RES AUTH INFRAS 4.000 2040 11		05/11/2022	J P MORGAN CHASE SECURITIES INC		2,180,112	2,200,000	0	1.A FE
3140XE-C7-7	FNMA PASS THRU #FM9993 3.500 2051 07		06/28/2022	J P MORGAN CHASE SECURITIES INC		11,527,023	11,976,128	33,766	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						539,446,212	541,301,128	170,103	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
01748T-AC-5	ALLEGION US HOLDING CO 5.411 2032 07		06/07/2022	J P MORGAN CHASE SECURITIES INC		4,999,900	5,000,000	0	2.B FE
141781-BW-3	CARGILL INC (144AO 4.000 2032 06		04/20/2022	VARIOUS		6,965,290	7,000,000	0	1.F FE
17136M-AA-0	CHURCH & DWIGHT CO 2.300 2031 12		04/05/2022	BNP PARIBAS		2,298,746	2,545,000	19,024	2.A FE
17252M-AQ-3	CINTAS CORPORATION NO 2 4.000 2032 05		05/02/2022	KEYBANC CAPITAL MARK		2,957,940	3,000,000	333	1.G FE
189054-AY-5	CLOROX CO 4.400 2029 05		05/05/2022	J P MORGAN CHASE SECURITIES INC		4,976,350	5,000,000	0	2.A FE
189054-AZ-2	CLOROX CO 4.600 2032 05		05/10/2022	VARIOUS		4,997,140	5,000,000	256	2.A FE
278062-AD-6	EATON CORP 4.000 2032 11		06/02/2022	VARIOUS		7,387,927	7,300,000	58,244	2.A FE
29365B-AA-1	ENTEGRIS ESCROW CORP (14 4.750 2029 04		04/05/2022	MORGAN STANLEY		2,985,690	3,000,000	0	2.C FE
446150-BA-1	HUNTINGTON NATIONAL BANK 5.023 2033 05		05/06/2022	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	2.A FE
46647P-DF-0	JPMORGAN CHASE & CO 4.565 2030 06		06/07/2022	J P MORGAN CHASE SECURITIES INC		4,000,000	4,000,000	0	1.F FE
49306S-AA-4	KEY BANK NA 4.390 2027 12		06/08/2022	KEYBANC CAPITAL MARK		2,014,380	2,000,000	0	1.G FE
49326E-EN-9	KEYCORP 4.789 2033 06		05/16/2022	KEYBANC CAPITAL MARK		2,000,000	2,000,000	0	2.A FE
482480-AL-4	KLA CORP 4.650 2032 07		06/21/2022	BAS-MERRILL LYNCH		2,998,230	3,000,000	0	1.G FE
517834-AE-7	LAS VEGAS SANDS 3.500 2026 08		06/24/2022	SEAPORT GROUP		1,024,500	1,200,000	15,167	3.A FE
52532X-AF-2	LEIDOS INC 4.375 2030 05		06/09/2022	TD SECURITIES		2,111,428	2,200,000	7,486	2.C FE
539830-BR-9	LOCKHEED MARTIN CORP 3.900 2032 06		05/31/2022	VARIOUS		8,038,510	8,000,000	14,625	1.G FE
571903-BB-8	MARRIOTT INTERNATIONAL 4.650 2028 12		05/12/2022	CITIGROUP GLOBAL MARKETS		1,996,500	2,000,000	42,625	2.C FE
665859-AV-6	NORTHERN TRUST CORP 1.950 2030 05		05/10/2022	BAS-MERRILL LYNCH		2,591,490	3,000,000	1,788	1.E FE
67103H-AL-1	O'REILLY AUTOMOTIVE INC 4.700 2032 06		06/06/2022	J P MORGAN CHASE SECURITIES INC		1,993,680	2,000,000	0	2.B FE
718547-AA-0	PHILLIPS 66 (144A) 2.450 2024 12		05/05/2022	EXCHANGED		2,895,330	3,000,000	28,583	2.A FE
718547-AC-6	PHILLIPS 66 (144A) 3.605 2025 02		05/05/2022	EXCHANGED		984,970	1,000,000	8,011	2.A FE
718547-AG-7	PHILLIPS 66 (144A) 3.750 2028 03		05/05/2022	EXCHANGED		963,900	1,000,000	6,667	2.A FE
74256L-EG-0	PRINCIPAL LIFE GLOBAL FU 1.500 2030 08		06/21/2022	VARIOUS		1,887,954	2,424,000	11,716	1.E FE
74256L-EH-8	PRINCIPAL LIFE GLOBAL FU 1.625 2030 11		06/02/2022	GOLDMAN SACHS & CO		2,849,500	3,475,000	2,667	1.E FE
78355H-KU-2	RYDER SYSTEM INC 4.300 2027 06		05/10/2022	PNC CAPITAL MARKETS		1,999,380	2,000,000	0	2.B FE
78409V-AZ-7	S&P GLOBAL INC (144A) 4.250 2029 05		06/02/2022	VARIOUS		17,435,460	17,000,000	217,222	1.G FE
857477-BG-7	STATE STREET CORP 2.400 2030 01		04/13/2022	KEYBANC CAPITAL MARK		4,616,400	5,000,000	28,000	1.E FE
857477-BU-6	STATE STREET CORP 4.421 2033 05		05/11/2022	BAS-MERRILL LYNCH		3,005,520	3,000,000	0	1.E FE
858155-AE-4	STEELCASE INC 5.125 2029 01		05/18/2022	VARIOUS		1,983,000	2,000,000	29,113	3.B FE
89236T-KD-6	TOYOTA MOTOR CREDIT 4.450 2029 06	C	06/28/2022	NATWEST SECURITIES		2,000,120	2,000,000	0	1.E FE
914455-VD-9	UNIVERSITY OF MICHIGAN T 3.386 2030 04		04/06/2022	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1.A FE
914455-VE-7	UNIVERSITY OF MICHIGAN T 3.436 2031 04		04/06/2022	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1.A FE
914455-VF-4	UNIVERSITY OF MICHIGAN T 3.456 2032 04		04/06/2022	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1.A FE
914455-VG-2	UNIVERSITY OF MICHIGAN T 3.476 2033 04		04/06/2022	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	1.A FE
914455-VH-0	UNIVERSITY OF MICHIGAN T 3.496 2034 04		04/06/2022	GOLDMAN SACHS & CO		1,250,000	1,250,000	0	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91159H-JD-3	US BANCORP 2.677 2033 01		06/02/2022	BAS-MERRILL LYNCH		4,451,550	5,000,000	47,963	1.E FE
925650-AC-7	VICI PROPERTIES 4.950 2030 02		04/20/2022	J P MORGAN CHASE SECURITIES INC		1,995,420	2,000,000	0	2.C FE
92564R-AD-7	VICI PROPERTIES (144A) 3.750 2027 02		04/27/2022	JEFFERIES & CO INC		1,880,000	2,000,000	15,417	2.C FE
92564R-AK-1	VICI PROPERTIES (144A) 4.500 2028 01		06/08/2022	CITIGROUP GLOBAL MARKETS		1,867,160	2,000,000	36,250	2.C FE
928668-BS-0	VOLKSWAGEN GROUP AMERICA 4.350 2027 06	C	05/31/2022	MORGAN STANLEY		6,995,030	7,000,000	0	2.A FE
98459L-AB-9	YALE UNIVERSITY REV (TAX 1.482 2030 04		04/07/2022	TD SECURITIES		10,930,925	12,550,000	90,929	1.A FE
12661P-AC-3	CSL FINANCE PLC (144A) 4.250 2032 04	D	04/21/2022	VARIOUS		7,978,140	8,000,000	0	1.G FE
63254A-BE-7	NATIONAL AUSTRALIA BANK 3.905 2027 06	D	05/31/2022	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	0	1.D FE
639057-AF-5	NATWEST GROUP PLC 5.516 2028 09	D	06/27/2022	NATWEST SECURITIES		3,000,000	3,000,000	0	2.A FE
709629-AS-8	PENTAIR FINANCE SARL 5.900 2032 07	D	06/28/2022	J P MORGAN CHASE SECURITIES INC		4,890,650	5,000,000	0	2.C FE
902613-AP-3	UBS GROUP AG (144A) 4.751 2028 05	D	05/05/2022	UBS AG		2,003,080	2,000,000	0	1.G FE
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500 2043 08		04/06/2022	WELLS FARGO SECURITIES		6,182,922	6,273,098	4,269	1.A
81745D-AE-1	SEMT 2013-9 A1 CMO 3.500 2043 07		04/06/2022	WELLS FARGO SECURITIES		6,013,545	6,101,251	4,152	1.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						180,397,656	185,318,349	690,506	XXX
2509999997. Total - Bonds - Part 3						1,177,884,139	1,201,912,119	1,817,948	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,177,884,139	1,201,912,119	1,817,948	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
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						1,177,884,139	XXX	1,817,948	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																					
88410X-AA-4	THIRAX 1 LCC .968		04/14/2022	REDEEMED		98,216	98,216	98,216	98,216	0	0	0	0	0	98,216	0	0	0	475	01/14/2033	1.A
912828-XG-0	U S TREASURY NOTES 2.125		06/30/2022	MATURED		20,000,000	20,000,000	20,098,505	20,011,088	0	(11,088)	0	(11,088)	0	20,000,000	0	0	0	212,500	06/30/2022	1.A
912828-X4-7	U S TREASURY NOTES 1.875		04/30/2022	MATURED		15,000,000	15,000,000	15,075,636	15,010,621	0	(10,621)	0	(10,621)	0	15,000,000	0	0	0	140,625	04/30/2022	1.A
925387-AE-2	VESSEL MANAGEMENT SERV 5.125		04/16/2022	REDEEMED		77,000	77,000	77,000	76,989	0	11	0	11	0	77,000	0	0	0	1,973	04/16/2035	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		06/20/2022	VARIOUS		142,947	142,947	141,651	141,656	0	1,291	0	1,291	0	142,947	0	0	0	1,470	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		06/20/2022	VARIOUS		28,495	28,495	28,255	28,280	0	215	0	215	0	28,495	0	0	0	297	09/20/2047	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		06/20/2022	VARIOUS		34,555	34,555	35,046	34,907	0	(353)	0	(353)	0	34,555	0	0	0	440	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		06/20/2022	VARIOUS		1,929	1,929	1,870	1,896	0	33	0	33	0	1,929	0	0	0	50	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		06/20/2022	VARIOUS		34,611	34,611	34,395	34,427	0	185	0	185	0	34,611	0	0	0	689	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		06/20/2022	VARIOUS		101,248	101,248	100,615	100,711	0	537	0	537	0	101,248	0	0	0	2,051	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		06/20/2022	VARIOUS		4,774	4,774	4,521	4,595	0	178	0	178	0	4,774	0	0	0	89	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		06/20/2022	VARIOUS		11,268	11,268	10,740	10,874	0	394	0	394	0	11,268	0	0	0	211	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		06/20/2022	VARIOUS		87,282	87,282	83,300	84,624	0	2,658	0	2,658	0	87,282	0	0	0	1,733	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		06/20/2022	VARIOUS		39,537	39,537	39,420	39,423	0	114	0	114	0	39,537	0	0	0	811	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		06/20/2022	VARIOUS		83,265	83,265	80,077	81,120	0	2,144	0	2,144	0	83,265	0	0	0	1,723	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2022	VARIOUS		75,154	75,154	73,569	73,901	0	1,253	0	1,253	0	75,154	0	0	0	1,569	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		06/20/2022	VARIOUS		34,080	34,080	32,679	32,775	0	1,305	0	1,305	0	34,080	0	0	0	759	03/20/2036	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		06/20/2022	VARIOUS		533,197	533,197	537,862	537,639	0	(4,442)	0	(4,442)	0	533,197	0	0	0	7,464	02/20/2048	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		06/15/2022	VARIOUS		17,860	17,860	18,616	18,710	0	(850)	0	(850)	0	17,860	0	0	0	253	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		06/15/2022	VARIOUS		427	427	414	414	0	13	0	13	0	427	0	0	0	11	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		06/15/2022	VARIOUS		683	683	697	694	0	(12)	0	(12)	0	683	0	0	0	15	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		06/15/2022	VARIOUS		1,874	1,874	1,915	1,901	0	(28)	0	(28)	0	1,874	0	0	0	43	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		06/15/2022	VARIOUS		5,052	5,052	4,815	4,893	0	159	0	159	0	5,052	0	0	0	94	10/15/2033	1.A
36290R-YQ-0	GNMA PASS TH #615519 4.500		06/15/2022	VARIOUS		11,293	11,293	10,641	10,886	0	407	0	407	0	11,293	0	0	0	219	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		06/15/2022	VARIOUS		8,343	8,343	7,861	8,045	0	298	0	298	0	8,343	0	0	0	167	10/15/2033	1.A
3620AQ-PR-8	GNMA PASS TH #736732 4.500		06/15/2022	VARIOUS		1,446	1,446	1,453	1,453	0	(7)	0	(7)	0	1,446	0	0	0	27	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		06/15/2022	VARIOUS		11,504	11,504	11,557	11,554	0	(50)	0	(50)	0	11,504	0	0	0	179	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JY CMO 3.000		06/20/2022	VARIOUS		412,700	412,700	414,119	413,078	0	(378)	0	(378)	0	412,700	0	0	0	4,981	02/20/2041	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000		04/20/2022	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	05/20/2062	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		06/20/2022	VARIOUS		76	76	76	76	0	0	0	0	0	76	0	0	0	1	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		06/20/2022	VARIOUS		2,190	2,190	2,185	2,186	0	4	0	4	0	2,190	0	0	0	18	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		06/20/2022	VARIOUS		251,644	251,644	252,372	251,563	0	82	0	82	0	251,644	0	0	0	1,852	07/20/2062	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650		05/20/2022	PAID ON PRINCIPAL		29,968	29,968	29,903	29,933	0	35	0	35	0	29,968	0	0	0	205	02/20/2063	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550		06/20/2022	VARIOUS		929,537	929,537	926,320	927,554	0	1,983	0	1,983	0	929,537	0	0	0	10,400	08/20/2065	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500		06/20/2022	VARIOUS		781,032	781,032	775,663	778,523	0	2,510	0	2,510	0	781,032	0	0	0	8,074	09/20/2065	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000		06/20/2022	VARIOUS		1,027,654	1,027,654	993,292	1,010,299	0	17,356	0	17,356	0	1,027,654	0	0	0	8,882	04/20/2066	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000		06/20/2022	VARIOUS		965,161	965,161	921,729	941,827	0	23,334	0	23,334	0	965,161	0	0	0	7,625	06/20/2066	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO 1.203		06/20/2022	VARIOUS		580	580	580	575	0	4	0	4	0	580	0	0	0	1	08/20/2066	1.A
38376R-YG-5	GNR 2016-H20 FN CMO 1.553		06/20/2022	VARIOUS		855,426	855,426	853,822	828,719	0	26,706	0	26,706	0	855,426	0	0	0	3,184	09/20/2066	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500		06/20/2022	VARIOUS		396,664	396,664	388,110	392,138	0	4,525	0	4,525	0	396,664	0	0	0	3,455	09/20/2066	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500		06/20/2022	VARIOUS		842,075	842,075	835,233	837,830	0	4,245	0	4,245	0	842,075	0	0	0	8,157	04/20/2067	1.A
38380U-WQ-2	GNR 2018-11 PA CMO 3.000		06/20/2022	VARIOUS		411,561	411,561	409,639	410,243	0	1,317	0	1,317	0	411,561	0	0	0	4,739	12/20/2047	1.A
38381A-E2-8	GNR 2018-151 P CMO 3.500		06/20/2022	VARIOUS		384,377	384,377	383,296	383,462	0	915	0	915	0	384,377	0	0	0	5,292	01/20/2047	1.A
36225C-B7-0	G2 (ARM) #80061 1.875		06/20/2022	VARIOUS		295	295	298	293	0	3	0	3	0	295	0	0	0	2	04/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 1.875		06/20/2022	VARIOUS		323	323	327	321	0	3	0	3	0	323	0	0	0	2	05/20/2027	1.A
36225C-C9-5	G2 (ARM) #80095 1.625		06/20/2022	VARIOUS		939	939	951	938	0	1	0	1	0	939	0	0	0	7	07/20/2027	1.A
36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		06/15/2022	VARIOUS		190,328	190,328	200,677	196,498	0	(6,170)	0	(6,170)	0	190,328	0	0	0	2,626	05/15/2030	1.A
38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		06/16/2022	VARIOUS		579,160	579,160	579,295	578,773	0	386	0	386	0	579,160	0	0	0	4,705	07/16/2048	1.A
38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		06/16/2022	VARIOUS		22,953	22,953	22,711	22,821	0	132	0	132	0	22,953	0	0	0	220	02/16/2049	1.A
38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		06/16/2022	VARIOUS		121,129	121,129	121,469	121,124	0	5	0	5	0	121,129	0	0	0	1,005	07/16/2052	1.A
38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		06/16/2022	VARIOUS		35,112	35,112	35,167	35,116	0	(4)	0	(4)	0	35,112	0	0	0	336	03/16/2045	1.A
38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		06/16/2022	VARIOUS		17,072	17,072	16,666	16,798	0	275	0	275	0	17,072	0	0	0	167	03/16/2057	1.A
38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		06/16/2022	VARIOUS		316,236	316,236	315,396	315,568	0	668	0	668	0	316,236	0	0	0	3,674	08/16/2057	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
38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		06/16/2022	VARIOUS		2,356,452	2,356,452	2,350,767	2,352,048	0	4,403	0	4,403	0	2,356,452	0	0	0	20,930	07/16/2057	1.A
38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		06/16/2022	VARIOUS		1,272,602	1,272,602	1,249,586	1,255,913	0	16,689	0	16,689	0	1,272,602	0	0	0	15,578	09/16/2054	1.A
38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		06/16/2022	VARIOUS		283,467	283,467	277,964	280,388	0	3,079	0	3,079	0	283,467	0	0	0	3,071	02/16/2059	1.A
38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		06/16/2022	VARIOUS		1,605,313	1,605,313	1,560,623	1,578,326	0	26,986	0	26,986	0	1,605,313	0	0	0	19,085	03/16/2058	1.A
38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		06/16/2022	VARIOUS		39,590	39,590	38,932	39,133	0	456	0	456	0	39,590	0	0	0	435	03/16/2051	1.A
38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		06/16/2022	VARIOUS		317,965	317,965	310,835	313,925	0	4,040	0	4,040	0	317,965	0	0	0	3,022	08/16/2058	1.A
38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		06/16/2022	VARIOUS		590,836	590,836	573,019	581,058	0	9,778	0	9,778	0	590,836	0	0	0	6,401	05/16/2058	1.A
38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		06/16/2022	VARIOUS		321,531	321,531	318,417	320,575	0	956	0	956	0	321,531	0	0	0	5,194	03/16/2059	1.A
38380M-5R-8	GNR 2019-50 AH (PROJEC 2.800		06/16/2022	VARIOUS		23,581	23,581	23,411	23,522	0	59	0	59	0	23,581	0	0	0	275	06/16/2059	1.A
83162C-TY-9	SBAP 2011-20D 1 4.050		04/01/2022	PAID ON PRINCIPAL		108,162	108,162	108,162	107,590	0	572	0	572	0	108,162	0	0	0	2,190	04/01/2031	1.A
83162C-UU-5	SBAP 2012-20E 1 2.380		05/01/2022	PAID ON PRINCIPAL		313,828	313,828	313,828	313,089	0	739	0	739	0	313,828	0	0	0	3,796	05/01/2032	1.A
83162C-UV-3	SBAP 2012-20F 1 2.420		06/01/2022	PAID ON PRINCIPAL		94,103	94,103	94,241	93,940	0	163	0	163	0	94,103	0	0	0	1,153	06/01/2032	1.A
83162C-XA-6	SBAP 2015-20E 1 2.770		05/01/2022	PAID ON PRINCIPAL		612,898	612,898	612,587	609,553	0	3,345	0	3,345	0	612,898	0	0	0	9,342	05/01/2035	1.A
83162C-XB-4	SBAP 2015-20F 1 2.980		06/01/2022	PAID ON PRINCIPAL		262,578	262,578	265,614	263,969	0	(1,391)	0	(1,391)	0	262,578	0	0	0	4,211	06/01/2035	1.A
83162C-XK-4	SBAP 2015-20K 1 2.700		05/01/2022	PAID ON PRINCIPAL		241,430	241,430	241,430	240,544	0	886	0	886	0	241,430	0	0	0	3,450	11/01/2035	1.A
83162C-YE-7	SBAP 2016-20L 1 2.810		06/01/2022	PAID ON PRINCIPAL		768,068	768,068	768,068	765,413	0	2,655	0	2,655	0	768,068	0	0	0	11,985	12/01/2036	1.A
83162C-YN-7	SBAP 2017-20D 1 2.840		04/01/2022	PAID ON PRINCIPAL		1,551,078	1,551,078	1,551,862	1,547,383	0	3,695	0	3,695	0	1,551,078	0	0	0	24,371	04/01/2037	1.A
83162C-YR-8	SBAP 2017-20F 1 2.810		06/01/2022	PAID ON PRINCIPAL		1,383,480	1,383,480	1,383,480	1,379,231	0	4,249	0	4,249	0	1,383,480	0	0	0	21,937	06/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L 1 2.780		06/01/2022	PAID ON PRINCIPAL		604,404	604,404	601,335	599,547	0	4,857	0	4,857	0	604,404	0	0	0	8,906	12/01/2037	1.A
83162C-ZJ-5	SBAP 2018-20D 1 3.310		04/01/2022	PAID ON PRINCIPAL		477,688	477,688	477,688	476,397	0	1,291	0	1,291	0	477,688	0	0	0	8,662	04/01/2038	1.A
83162C-C3-5	SBAP 2019-25F 1 2.770		06/01/2022	PAID ON PRINCIPAL		370,283	370,283	370,283	369,643	0	641	0	641	0	370,283	0	0	0	5,472	06/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						58,619,586	58,619,586	58,582,770	58,469,755	0	149,831	0	149,831	0	58,619,586	0	0	0	635,012	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68608U-2Z-8	OREGON GENERAL OBLIGAT 5.000		06/22/2022	MUNI CENTER		188,603	175,000	205,296	194,778	0	(2,568)	0	(2,568)	0	192,210	0	(3,608)	(3,608)	7,826	08/01/2038	1.B FE
68609B-RA-7	OREGON GENERAL OBLIGAT 5.000		06/27/2022	OPPENHEIMER AND CO		821,678	750,000	924,690	832,766	0	(8,495)	0	(8,495)	0	824,271	0	(2,593)	(2,593)	34,167	08/01/2031	1.B FE
882723-Z5-1	TEXAS GO LTD REF S2016 4.000		06/06/2022	WELLS FARGO SECURITIES		1,185,569	1,110,000	1,280,851	1,230,743	0	(11,135)	0	(11,135)	0	1,219,607	0	(34,039)	(34,039)	37,863	08/01/2028	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,195,849	2,035,000	2,410,837	2,258,287	0	(22,198)	0	(22,198)	0	2,236,089	0	(40,239)	(40,239)	79,856	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
041826-R9-1	ARLINGTON ISD GENERAL 5.000		06/28/2022	MORGAN STANLEY		1,255,029	1,175,000	1,411,657	1,259,740	0	(13,051)	0	(13,051)	0	1,246,689	0	8,340	8,340	51,406	02/15/2027	1.A FE
05914F-XE-5	BALTIMORE CO GENERAL O 5.000		06/24/2022	SUMRIDGE PARTNERS LLC		631,262	585,000	712,448	634,818	0	(6,578)	0	(6,578)	0	628,239	0	3,023	3,023	26,569	08/01/2027	1.A FE
118601-JS-3	BUCKS CO CMNTY CLG AUT 4.000		06/06/2022	BNY MELLON CAPITAL MARKETS INC		1,416,703	1,320,000	1,567,289	1,439,650	0	(11,274)	0	(11,274)	0	1,428,376	0	(11,673)	(11,673)	25,373	06/15/2027	1.A FE
139884-AR-1	CAPITAL CITY ECON DEV 5.000		06/15/2022	REDEEMED		485,000	485,000	485,000	484,964	0	36	0	36	0	485,000	0	0	0	12,125	06/15/2025	1.E FE
14984P-AP-0	CECIL CO GENERAL OBLIG 3.000		06/23/2022	MUNI CENTER		514,135	500,000	538,895	526,157	0	(3,176)	0	(3,176)	0	522,981	0	(8,846)	(8,846)	8,583	12/01/2027	1.B FE
150528-VZ-7	CEDAR RAPIDS GENERAL O 2.000		06/06/2022	MUNI CENTER		99,405	100,000	100,366	100,117	0	(20)	0	(20)	0	100,097	0	(692)	(692)	1,039	06/01/2026	1.B FE
165573-G7-5	CHESTER CO GENERAL OBL 4.000		06/06/2022	BNY MELLON CAPITAL MARKETS INC		7,485,870	7,000,000	8,439,200	7,687,516	0	(63,796)	0	(63,796)	0	7,623,720	0	(137,850)	(137,850)	251,222	07/15/2028	1.A FE
181288-PR-6	CLARK CO SD#117 CAMAS 3.500		06/28/2022	J P MORGAN CHASE SECURITIES INC		4,351,634	4,245,000	4,610,707	4,363,629	0	(19,629)	0	(19,629)	0	4,343,999	0	7,635	7,635	86,256	12/01/2026	1.A FE
194475-TW-9	COLLEGE STATION ISD GO 4.000		06/28/2022	NATIONAL ALLIANCE CAPITAL MKTS		558,095	530,000	608,456	569,525	0	(4,056)	0	(4,056)	0	565,469	0	(7,374)	(7,374)	18,550	08/15/2028	1.A FE
194740-KT-2	COLLIN CO GENERAL OBLI 4.000		06/07/2022	RBC CAPITAL MARKETS		711,185	670,000	788,067	724,138	0	(5,564)	0	(5,564)	0	718,573	0	(7,388)	(7,388)	21,887	02/15/2028	1.A FE
26371G-SR-2	DUBLIN CITY SCHOOL DIS 5.000		06/06/2022	FIDELITY CAPITAL MARKETS SERVICES		562,855	500,000	653,530	575,465	0	(6,426)	0	(6,426)	0	569,039	0	(6,184)	(6,184)	12,986	12/01/2026	1.B FE
266705-ZY-1	DURHAM CO GENERAL OBLI 5.000		04/01/2022	MATURED		1,000,000	1,000,000	1,160,840	1,003,861	0	(3,861)	0	(3,861)	0	1,000,000	0	0	0	25,000	04/01/2022	1.A FE
280605-7V-2	EDINA GENERAL OBLIGATI 2.250		06/16/2022	PIPER JAFFRAY		1,153,330	1,160,000	1,195,113	1,170,144	0	(2,270)	0	(2,270)	0	1,167,874	0	(14,544)	(14,544)	23,200	02/01/2026	1.A FE
346766-TA-6	FORT BEND CO GENERAL O 5.000		06/27/2022	VARIOUS		5,774,957	5,275,000	6,633,919	5,890,044	0	(65,454)	0	(65,454)	0	5,824,590	0	(49,633)	(49,633)	209,438	03/01/2028	1.B FE
363700-JV-8	GALLATIN CO SD #7 BOZE 4.000		06/21/2022	MORGAN STANLEY		326,557	310,000	360,192	332,818	0	(2,361)	0	(2,361)	0	330,457	0	(3,900)	(3,900)	6,958	06/01/2028	1.C FE
429740-W3-3	HIGH POINT GENERAL OBL 4.000		06/01/2022	MATURED		520,000	520,000	551,403	521,301	0	(1,301)	0	(1,301)	0	520,000	0	0	0	10,400	06/01/2022	1.B FE
483862-MJ-9	KANE CO FOREST PRESERV 3.000		06/07/2022	MUNI CENTER		307,464	300,000	321,867	308,305	0	(1,201)	0	(1,201)	0	307,104	0	360	360	4,350	12/15/2025	1.B FE
495080-SV-6	KING CO SD#403 RENTON 4.000		06/16/2022	REDEEMED		7,960,000	7,960,000	8,592,661	7,990,780	0	(30,780)	0	(30,780)	0	7,960,000	0	0	0	172,467	12/01/2030	1.B FE
495080-TY-9	KING CO SD#403 RENTON 5.000		06/17/2022	JANNEY MONTGOMERY SCOTT INC		2,696,750	2,500,000	3,053,150	2,739,591	0	(27,861)	0	(27,861)	0	2,711,730	0	(14,980)	(14,980)	69,792	12/01/2028	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
528828-8C-3	LEWISVILLE ISD GO REF 5.000		06/16/2022	BNY MELLON CAPITAL MARKETS INC		2,313,706	2,160,000	2,687,580	2,378,921	0	(27,632)	0	(27,632)	0	2,351,288	0	(37,583)	(37,583)	91,800	08/15/2028	1.A FE
64327T-DN-5	NEW CASTLE CO GENERAL 5.000		06/24/2022	MORGAN STANLEY		11,157,276	10,235,000	12,582,602	11,179,665	0	(119,124)	0	(119,124)	0	11,060,541	0	96,735	96,735	379,548	10/01/2027	1.A FE
751091-MW-6	RALEIGH GENERAL OBLIGA 4.500		04/01/2022	REDEEMED		2,000,000	2,000,000	2,287,780	2,008,184	0	(8,184)	0	(8,184)	0	2,000,000	0	0	0	45,000	04/01/2029	1.A FE
779240-KL-3	ROUND ROCK ISD GO S201 5.000		06/28/2022	CITIGROUP GLOBAL MARKETS		4,288,644	3,955,000	4,736,350	4,273,454	0	(42,442)	0	(42,442)	0	4,231,013	0	57,631	57,631	180,722	08/01/2035	1.A FE
783244-FJ-0	RUTHERFORD CO GENERAL 2.500		06/08/2022	STIFEL NICOLAUS & CO INC		2,884,425	2,865,000	3,055,694	2,953,790	0	(8,928)	0	(8,928)	0	2,944,863	0	(60,438)	(60,438)	49,541	04/01/2027	1.B FE
812627-BG-1	SEATTLE GENERAL OBLIGA 4.000		06/27/2022	GOLDMAN SACHS & CO		1,157,893	1,100,000	1,285,735	1,186,737	0	(9,314)	0	(9,314)	0	1,177,423	0	(19,530)	(19,530)	25,422	12/01/2028	1.A FE
866203-ZM-7	SUMMIT GENERAL OBLIGAT 2.000		06/14/2022	MUNI CENTER		395,501	400,000	401,276	400,485	0	(69)	0	(69)	0	400,416	0	(4,915)	(4,915)	6,289	03/01/2026	1.A FE
879709-4C-4	TEMPE GENERAL OBLIGATI 4.000		06/16/2022	HILLTOP SECURITIES		2,109,140	2,000,000	2,345,760	2,164,147	0	(16,527)	0	(16,527)	0	2,147,619	0	(38,479)	(38,479)	77,778	07/01/2027	1.A FE
886155-NK-2	THURSTON CO SD #33 TUM 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,089,290	1,000,000	1,228,960	1,111,869	0	(11,147)	0	(11,147)	0	1,100,722	0	(11,432)	(11,432)	27,222	12/01/2028	1.A FE
886172-NB-7	THURSTON CO SD#111 OLY 4.500		06/01/2022	REDEEMED		6,970,000	6,970,000	7,629,571	7,002,001	0	(32,001)	0	(32,001)	0	6,970,000	0	0	0	156,825	12/01/2030	1.B FE
915506-MG-1	UPPER ARLINGTON CITY S 5.000		06/14/2022	MUNI CENTER		166,192	145,000	172,347	162,447	0	(1,251)	0	(1,251)	0	161,196	0	4,995	4,995	3,927	12/01/2033	1.B FE
927734-XK-4	VIRGINIA BEACH GENERAL 4.500		04/01/2022	REDEEMED		1,000,000	1,000,000	1,076,320	1,008,553	0	(8,553)	0	(8,553)	0	1,000,000	0	0	0	22,500	04/01/2032	1.A FE
952030-X7-4	WEST CHESTER AREA SCH 2.500		06/23/2022	VARIOUS		4,027,117	4,045,000	4,260,882	4,117,165	0	(12,876)	0	(12,876)	0	4,104,289	0	(77,171)	(77,171)	86,392	02/15/2026	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						77,369,415	74,010,000	85,535,616	78,269,976	0	(566,670)	0	(566,670)	0	77,703,307	0	(333,891)	(333,891)	2,190,565	XXX	XXX
Bonds - U.S. Special Revenues																					
13034A-JR-2	CALIFORNIA INFRAS & EC 5.000		06/06/2022	BARCLAYS CAPITAL INC		8,944,069	8,140,000	10,420,991	9,168,926	0	(101,843)	0	(101,843)	0	9,067,082	0	(123,013)	(123,013)	279,247	10/01/2029	1.A FE
139883-AA-0	CAPITAL CITY ECONOMIC 5.000		06/29/2022	REDEEMED		189,112	189,112	189,112	189,112	0	0	0	0	0	189,112	0	0	0	3,194	12/01/2027	5.B GI
158855-DL-7	CHANDLER EXCISE TAX RE 5.000		06/06/2022	MORGAN STANLEY		912,054	825,000	1,067,517	941,311	0	(10,892)	0	(10,892)	0	930,419	0	(18,365)	(18,365)	38,615	07/01/2028	1.A FE
235035-BJ-0	DALLAS-FORT WORTH INTL .620		06/03/2022	CITIGROUP GLOBAL MARKETS		33,660,000	33,660,000	33,660,000	33,660,000	0	0	0	0	0	33,660,000	0	0	0	15,160	05/01/2032	1.G FE
238753-AA-5	DAVIESS CO SOL WST DIS .960		06/16/2022	U S BANCORP		16,600,000	16,600,000	16,600,000	16,600,000	0	0	0	0	0	16,600,000	0	0	0	33,796	12/01/2023	1.F FE
245903-AB-5	DELAWARE CO INDL DEV A .620		06/01/2022	MORGAN STANLEY		42,790,000	42,790,000	42,790,000	42,790,000	0	0	0	0	0	42,790,000	0	0	0	14,334	09/01/2045	1.G FE
270777-AC-9	E BATON ROUGE INDL DEV .670		05/25/2022	BAS-MERRILL LYNCH		101,500,000	101,500,000	101,500,000	101,500,000	0	0	0	0	0	101,500,000	0	0	0	27,675	08/01/2035	1.D FE
270777-AD-7	E BATON ROUGE INDL DEV .270		04/01/2022	BAS-MERRILL LYNCH		20,600,000	20,600,000	20,600,000	20,600,000	0	0	0	0	0	20,600,000	0	0	0	4,120	12/01/2040	1.D FE
296163-BB-3	ESCAMBIA CO SOL WST DI .360		04/29/2022	GOLDMAN SACHS & CO		28,600,000	28,600,000	28,600,000	28,600,000	0	0	0	0	0	28,600,000	0	0	0	6,439	04/01/2039	1.E FE
39167J-CV-5	GREATER CLEVELAND REG 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,449,057	1,310,000	1,654,019	1,480,676	0	(15,233)	0	(15,233)	0	1,465,442	0	(16,386)	(16,386)	35,661	12/01/2030	1.B FE
402207-AD-6	GULF COAST INDL DEV AU .650		05/26/2022	J P MORGAN CHASE SECURITIES INC		79,795,000	79,795,000	79,795,000	79,795,000	0	0	0	0	0	79,795,000	0	0	0	19,602	11/01/2041	1.D FE
40222P-AF-9	GULF COAST WASTE DISP .650		05/27/2022	WELLS FARGO SECURITIES		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	1,447	06/01/2030	1.D FE
40222P-AG-7	GULF COAST WASTE DISP .650		05/27/2022	WELLS FARGO SECURITIES		4,345,000	4,345,000	4,345,000	4,345,000	0	0	0	0	0	4,345,000	0	0	0	1,965	06/01/2025	1.D FE
425538-DC-6	HENNEPIN CO SALES TAX 5.000		06/29/2022	BAS-MERRILL LYNCH		3,308,550	3,000,000	3,626,310	3,334,184	0	(31,642)	0	(31,642)	0	3,302,542	0	6,008	6,008	81,667	12/15/2031	1.A FE
426170-MU-7	HENRICO CO WTR & SWR R 5.000		06/06/2022	J P MORGAN CHASE SECURITIES INC		2,231,986	2,005,000	2,569,768	2,265,894	0	(25,311)	0	(25,311)	0	2,240,583	0	(8,597)	(8,597)	60,428	05/01/2029	1.A FE
45506D-J5-5	INDIANA FINANCE AUTH G 5.000		06/28/2022	SIEBERT WILLIAMS SHANK & CO LLC		3,366,390	3,000,000	3,735,780	3,457,326	0	(35,045)	0	(35,045)	0	3,422,281	0	(55,891)	(55,891)	137,083	02/01/2030	1.A FE
45506D-YW-9	INDIANA FINANCE AUTH R 5.000		06/14/2022	BAS-MERRILL LYNCH		10,259,248	9,310,000	11,495,336	10,392,636	0	(103,288)	0	(103,288)	0	10,289,348	0	(30,100)	(30,100)	407,313	08/01/2035	1.A FE
46613P-8H-2	JEA WATER & SEWER SYS 5.000		04/01/2022	REDEEMED		4,695,000	4,695,000	5,453,477	4,717,271	0	(22,271)	0	(22,271)	0	4,695,000	0	0	0	117,375	10/01/2034	1.A
491313-8B-1	KENTUCKY INFRAS WWTR & 5.000		06/08/2022	FIDELITY CAPITAL MARKETS SERVICES		3,023,240	2,750,000	3,445,860	3,059,016	0	(32,188)	0	(32,188)	0	3,026,828	0	(3,588)	(3,588)	118,021	02/01/2028	1.A FE
546398-YU-6	LOUISIANA PUB FAC (AIR .650		05/25/2022	BAS-MERRILL LYNCH		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	10,060	08/01/2043	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON .390		04/29/2022	GOLDMAN SACHS & CO		25,800,000	25,800,000	25,800,000	25,800,000	0	0	0	0	0	25,800,000	0	0	0	6,585	01/01/2029	1.G FE
546598-AB-9	LOUISVILLE & JEFFERSON .580		06/01/2022	J P MORGAN CHASE SECURITIES INC		85,300,000	85,300,000	85,300,000	85,300,000	0	0	0	0	0	85,300,000	0	0	0	32,008	01/01/2029	1.G FE
546598-AC-7	LOUISVILLE & JEFFERSON .550		05/05/2022	CITIGROUP GLOBAL MARKETS		78,600,000	78,600,000	78,600,000	78,600,000	0	0	0	0	0	78,600,000	0	0	0	24,516	01/01/2029	1.G FE
54834R-AC-3	LOWER NECHES VALLEY (E .180		04/06/2022	WELLS FARGO SECURITIES		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	3,587	11/01/2029	1.D FE
576051-QL-3	MASSACHUSETTS WATER RE 5.000		06/09/2022	HUNTINGTON SECURITIES		1,900,872	1,700,000	2,146,981	1,917,497	0	(20,476)	0	(20,476)	0	1,897,020	0	3,852	3,852	73,667	08/01/2034	1.B FE
576051-QM-1	MASSACHUSETTS WATER RE 5.000		06/10/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,680,573	1,505,000	1,893,004	1,694,038	0	(17,889)	0	(17,889)	0	1,676,149	0	4,424	4,424	65,426	08/01/2035	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
576051-QN-9	MASSACHUSETTS WATER RE 5.000		06/14/2022	VARIOUS		3,330,204	3,000,000	3,758,160	3,369,840	0	(35,135)	0	(35,135)	0	3,334,705	0	(4,501)	(4,501)	130,750	08/01/2036	1.B FE
576051-QP-4	MASSACHUSETTS WATER RE 5.000		06/21/2022	VARIOUS		3,333,405	3,000,000	3,749,010	3,365,660	0	(35,341)	0	(35,341)	0	3,330,319	0	3,086	3,086	131,979	08/01/2037	1.B FE
583022-AB-4	MEADE CO IBR NUCOR STE 1.040		06/17/2022	BAS-MERRILL LYNCH		23,500,000	23,500,000	23,500,000	23,500,000	0	0	0	0	0	23,500,000	0	0	0	42,462	07/01/2060	2.A FE
583022-AC-2	MEADE CO IBR NUCOR STE 1.040		06/17/2022	BAS-MERRILL LYNCH		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	31,862	07/01/2060	2.A FE
583022-AD-0	MEADE CO IBR NUCOR STE 1.040		06/17/2022	BAS-MERRILL LYNCH		59,000,000	59,000,000	59,000,000	59,000,000	0	0	0	0	0	59,000,000	0	0	0	84,384	08/01/2061	2.A FE
585395-2B-1	MELBOURNE WATER & SEWE 5.000		06/21/2022	BNY MELLON CAPITAL MARKETS INC		938,200	860,000	1,072,523	956,054	0	(10,355)	0	(10,355)	0	945,699	0	(7,499)	(7,499)	31,294	10/01/2026	1.C FE
585395-2P-0	MELBOURNE WATER & SEWE 5.000		06/08/2022	JANNEY MONTGOMERY SCOTT INC		1,599,611	1,450,000	1,831,582	1,625,718	0	(17,575)	0	(17,575)	0	1,608,143	0	(8,532)	(8,532)	50,146	10/01/2027	1.C FE
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		06/26/2022	VARIOUS		15,385	15,385	15,385	15,385	0	0	0	0	0	15,385	0	0	0	208	01/01/2034	1.A FE
60528A-AS-3	MISSISSIPPI BUS FIN CO .270		04/01/2022	BAS-MERRILL LYNCH		39,040,000	39,040,000	39,040,000	39,040,000	0	0	0	0	0	39,040,000	0	0	0	7,819	12/01/2030	1.D FE
60528A-AT-1	MISSISSIPPI BUS FIN CO .150		04/06/2022	WELLS FARGO SECURITIES		1,410,000	1,410,000	1,410,000	1,410,000	0	0	0	0	0	1,410,000	0	0	0	343	12/01/2030	1.D FE
60528A-AU-8	MISSISSIPPI BUS FIN CO .650		05/26/2022	WELLS FARGO SECURITIES		2,275,000	2,275,000	2,275,000	2,275,000	0	0	0	0	0	2,275,000	0	0	0	926	12/01/2030	1.D FE
60528A-AW-4	MISSISSIPPI BUS FIN CO .330		04/28/2022	WELLS FARGO SECURITIES		10,635,000	10,635,000	10,635,000	10,635,000	0	0	0	0	0	10,635,000	0	0	0	2,521	12/01/2030	1.D FE
60528A-BL-7	MISSISSIPPI BUS FIN CO .670		05/25/2022	BAS-MERRILL LYNCH		13,550,000	13,550,000	13,550,000	13,550,000	0	0	0	0	0	13,550,000	0	0	0	5,168	12/01/2030	1.D FE
60528A-BS-2	MISSISSIPPI BUS FIN CO 1.000		06/09/2022	WELLS FARGO SECURITIES		11,350,000	11,350,000	11,350,000	11,350,000	0	0	0	0	0	11,350,000	0	0	0	19,550	12/01/2030	1.D FE
60528A-BX-1	MISSISSIPPI BUS FIN CO .150		04/06/2022	WELLS FARGO SECURITIES		8,540,000	8,540,000	8,540,000	8,540,000	0	0	0	0	0	8,540,000	0	0	0	2,071	11/01/2035	1.D FE
60528A-BZ-6	MISSISSIPPI BUS FIN CO .150		04/06/2022	WELLS FARGO SECURITIES		20,540,000	20,540,000	20,540,000	20,540,000	0	0	0	0	0	20,540,000	0	0	0	4,980	11/01/2035	1.D FE
60528A-CA-0	MISSISSIPPI BUS FIN CO .270		04/01/2022	BAS-MERRILL LYNCH		9,800,000	9,800,000	9,800,000	9,800,000	0	0	0	0	0	9,800,000	0	0	0	1,963	11/01/2035	1.D FE
60528A-CC-6	MISSISSIPPI BUS FIN CO .650		05/26/2022	WELLS FARGO SECURITIES		2,130,000	2,130,000	2,130,000	2,130,000	0	0	0	0	0	2,130,000	0	0	0	867	11/01/2035	1.D FE
60528A-CD-4	MISSISSIPPI BUS FIN CO .330		04/28/2022	WELLS FARGO SECURITIES		2,490,000	2,490,000	2,490,000	2,490,000	0	0	0	0	0	2,490,000	0	0	0	497	11/01/2035	1.D FE
60528A-CG-7	MISSISSIPPI BUS FIN CO .650		05/26/2022	WELLS FARGO SECURITIES		5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	0	0	2,117	11/01/2035	1.D FE
60528A-CK-8	MISSISSIPPI BUS FIN CO .150		04/06/2022	WELLS FARGO SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	1,216	11/01/2035	1.D FE
60636U-DE-6	MISSOURI ENV IMP & ENE 3.000		06/17/2022	PIPER JAFFRAY		3,768,615	3,735,000	3,911,778	3,804,760	0	(9,140)	0	(9,140)	0	3,795,620	0	(27,005)	(27,005)	109,249	07/01/2027	1.A FE
610532-BZ-5	MONROE CO DEV AUTH GUL .590		06/03/2022	MORGAN STANLEY		33,400,000	33,400,000	33,400,000	33,400,000	0	0	0	0	0	33,400,000	0	0	0	3,172	10/01/2049	1.F FE
64986A-X5-5	NEW YORK ENV FAC CLEAN 5.000		06/15/2022	REDEEMED		130,000	130,000	155,627	131,330	0	(1,330)	0	(1,330)	0	130,000	0	0	0	3,250	06/15/2027	1.A FE
66283A-EH-5	NORTH TEXAS WATER REGL 5.000		06/23/2022	MUNI CENTER		108,941	100,000	118,356	111,745	0	(1,645)	0	(1,645)	0	110,100	0	(1,159)	(1,159)	2,861	06/01/2028	1.C FE
662842-LP-6	NORTH TEXAS WATER UPPE 5.000		06/06/2022	WELLS FARGO SECURITIES		3,112,547	2,820,000	3,615,014	3,200,154	0	(36,177)	0	(36,177)	0	3,163,977	0	(51,430)	(51,430)	73,242	06/01/2028	1.B FE
67919P-MC-4	OKLAHOMA WATER RES BRD 5.000		06/16/2022	BAS-MERRILL LYNCH		1,331,328	1,245,000	1,513,036	1,345,578	0	(14,140)	0	(14,140)	0	1,331,438	0	(110)	(110)	44,958	04/01/2028	1.A FE
70917S-QR-7	PENNSYLVANIA HIGHER ED 5.000		06/16/2022	MUNI CENTER		380,132	350,000	429,818	384,151	0	(4,144)	0	(4,144)	0	380,006	0	125	125	12,639	10/01/2034	1.B FE
79208E-BY-8	SAINT LUCIE SOL WST DI .580		06/03/2022	WELLS FARGO SECURITIES		24,025,000	24,025,000	24,025,000	24,025,000	0	0	0	0	0	24,025,000	0	0	0	7,403	05/01/2024	1.E FE
79560T-DE-9	SALT LAKE CITY SALES & 4.000		06/06/2022	BOK FINANCIAL SECURITIES INC		1,079,077	1,015,000	1,206,033	1,095,601	0	(9,099)	0	(9,099)	0	1,086,502	0	(7,425)	(7,425)	27,856	10/01/2026	1.A FE
812643-GV-0	SEATTLE LIGHT & POWER 5.000		06/01/2022	REDEEMED		5,830,000	5,830,000	6,776,809	5,886,933	0	(56,933)	0	(56,933)	0	5,830,000	0	0	0	145,750	06/01/2027	1.C FE
870000-KX-3	SWARTHMORE BORO AUTH S 5.000		06/16/2022	BNY MELLON CAPITAL MARKETS INC		5,995,715	5,500,000	7,121,675	6,293,194	0	(76,650)	0	(76,650)	0	6,216,544	0	(220,829)	(220,829)	210,833	09/15/2029	1.A FE
870481-AB-4	SWEETWATER CNTY WY REV .570		06/03/2022	J P MORGAN CHASE SECURITIES INC		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	3,743	11/01/2025	1.G FE
876443-PG-1	TARRANT REGIONAL WATER 5.000		06/08/2022	MESIROW FINANCIAL		2,203,000	2,000,000	2,523,780	2,235,270	0	(24,019)	0	(24,019)	0	2,211,251	0	(8,251)	(8,251)	77,500	03/01/2028	1.B FE
896575-FR-3	TRINITY RIVER AUTH RED 5.000		06/09/2022	PIPER JAFFRAY		1,382,472	1,260,000	1,594,089	1,413,275	0	(16,331)	0	(16,331)	0	1,396,944	0	(14,472)	(14,472)	54,600	02/01/2027	1.D FE
914639-KL-2	UNIV OF NE FAC CORP RE 2.400		06/27/2022	REDEEMED		3,715,000	3,715,000	3,715,000	3,715,000	0	0	0	0	0	3,715,000	0	0	0	73,309	03/01/2023	1.C
92818L-2R-2	VIRGINIA RES AUTH INFR 5.000		06/07/2022	HUNTINGTON SECURITIES		1,120,030	1,000,000	1,292,120	1,142,488	0	(12,403)	0	(12,403)	0	1,130,084	0	(10,054)	(10,054)	30,278	11/01/2028	1.A FE
960686-CB-7	WESTMINSTER WTR & WSTW 5.000		06/09/2022	SIEBERT WILLIAMS SHANK & CO LLC		556,110	500,000	615,715	583,442	0	(7,387)	0	(7,387)	0	576,055	0	(19,945)	(19,945)	13,333	12/01/2029	1.B FE
977092-VF-9	WISCONSIN CLEAN WATER 5.000		06/01/2022	REDEEMED		2,705,000	2,705,000	3,178,321	2,727,801	0	(22,801)	0	(22,801)	0	2,705,000	0	0	0	67,625	06/01/2030	1.A
977092-VG-7	WISCONSIN CLEAN WATER 5.000		06/01/2022	REDEEMED		3,875,000	3,875,000	4,527,783	3,906,532	0	(31,532)	0	(31,532)	0	3,875,000	0	0	0	96,875	06/01/2031	1.A
977092-VH-5	WISCONSIN CLEAN WATER 5.000		06/01/2022	REDEEMED		3,650,000	3,650,000	4,241,227	3,678,637	0	(28,637)	0	(28,637)	0	3,650,000	0	0	0	91,250	06/01/2032	1.A
977092-VJ-1	WISCONSIN CLEAN WATER 5.000		06/01/2022	REDEEMED		1,045,000	1,045,000	1,207,539	1,052,894	0	(7,894)	0	(7,894)	0	1,045,000	0	0	0	26,125	06/01/2033	1.A
3128JM-QF-7	FH (3/1 ARM) #1B2353 2.021		06/15/2022	VARIOUS		3,125	3,125	3,105	3,113	0	12	0	12	0	3,125	0	0	0	26	09/15/2035	1.A
3128JM-SB-4	FH (3/1 ARM) #1B2413 1.985		06/15/2022	VARIOUS		18,707	18,707	18,663	18,637	0	71	0	71	0	18,707	0	0	0	152	10/15/2035	1.A
31296J-2J-4	FHLMC GOLD P #A10777 5.500		06/15/2022	VARIOUS		70	70	69	69	0	1	0	1	0	70	0	0	0	2	07/15/2033	1.A
31296J-4V-5	FHLMC GOLD P #A10836 5.500		06/15/2022	VARIOUS		821	821	804	812	0	10	0	10	0	821	0	0	0	19	07/15/2033	1.A
31296K-BK-8	FHLMC GOLD P #A10942 5.500		06/15/2022	VARIOUS		333	333	326	328	0	5	0	5	0	333	0	0	0	8	07/15/2033	1.A
31296K-NR-0	FHLMC GOLD P #A11300 5.500		06/15/2022	VARIOUS		8,580	8,580	8,400	8,424	0	156	0	156	0	8,580	0	0	0	196	07/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31296K-QD-8	FHLMC GOLD P #A11352 5.500		06/15/2022	VARIOUS		254	254	248	249	0	4	0	4	0	254	0	0	0	6	07/15/2033	1.A
31296K-TN-3	FHLMC GOLD P #A11457 5.500		06/15/2022	VARIOUS		17,825	17,825	17,451	17,505	0	319	0	319	0	17,825	0	0	0	476	07/15/2033	1.A
31296K-4R-1	FHLMC GOLD P #A11732 5.000		06/15/2022	VARIOUS		32,105	32,105	31,904	31,962	0	142	0	142	0	32,105	0	0	0	626	08/15/2033	1.A
31296L-KZ-3	FHLMC GOLD P #A12112 5.500		06/15/2022	VARIOUS		986	986	966	975	0	12	0	12	0	986	0	0	0	23	08/15/2033	1.A
31296L-WL-1	FHLMC GOLD P #A12451 5.500		06/15/2022	VARIOUS		55	55	54	54	0	1	0	1	0	55	0	0	0	1	08/15/2033	1.A
31296L-ZL-8	FHLMC GOLD P #A12547 5.500		06/15/2022	VARIOUS		1,146	1,146	1,122	1,129	0	17	0	17	0	1,146	0	0	0	26	08/15/2033	1.A
31296M-6K-0	FHLMC GOLD P #A13574 5.000		06/15/2022	VARIOUS		15,237	15,237	15,141	15,163	0	74	0	74	0	15,237	0	0	0	318	09/15/2033	1.A
31296N-EJ-2	FHLMC GOLD P #A13737 5.000		06/15/2022	VARIOUS		1,651	1,651	1,640	1,643	0	8	0	8	0	1,651	0	0	0	34	09/15/2033	1.A
31292G-6T-8	FHLMC GOLD P #C00882 7.500		06/15/2022	VARIOUS		560	560	589	612	0	(52)	0	(52)	0	560	0	0	0	16	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD P #C01120 7.000		06/15/2022	VARIOUS		340	340	397	378	0	(38)	0	(38)	0	340	0	0	0	11	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD P #C01582 5.500		06/15/2022	VARIOUS		4,961	4,961	4,857	4,878	0	84	0	84	0	4,961	0	0	0	119	07/15/2033	1.A
31293E-N4-8	FHLMC GOLD P #C18511 6.000		06/15/2022	VARIOUS		246	246	232	234	0	13	0	13	0	246	0	0	0	7	12/15/2028	1.A
31298W-JP-1	FHLMC GOLD P #C59270 7.000		06/15/2022	VARIOUS		58	58	61	66	0	(8)	0	(8)	0	58	0	0	0	2	10/15/2031	1.A
31287M-UB-4	FHLMC GOLD P #C62378 5.500		06/15/2022	VARIOUS		2,811	2,811	2,723	2,714	0	98	0	98	0	2,811	0	0	0	77	01/15/2032	1.A
31287P-E9-0	FHLMC GOLD P #C63760 7.000		06/15/2022	VARIOUS		1,146	1,146	1,206	1,281	0	(135)	0	(135)	0	1,146	0	0	0	40	02/15/2032	1.A
31287Q-FF-3	FHLMC GOLD P #C64666 7.000		06/15/2022	VARIOUS		314	314	330	345	0	(31)	0	(31)	0	314	0	0	0	11	03/15/2032	1.A
31287T-DJ-1	FHLMC GOLD P #C67305 7.000		06/15/2022	VARIOUS		1,016	1,016	1,072	1,125	0	(108)	0	(108)	0	1,016	0	0	0	30	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD P #C67717 7.000		06/15/2022	VARIOUS		204	204	215	218	0	(14)	0	(14)	0	204	0	0	0	6	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD P #C69207 7.000		06/15/2022	VARIOUS		1,016	1,016	1,071	1,160	0	(144)	0	(144)	0	1,016	0	0	0	30	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD P #C74509 5.500		06/15/2022	VARIOUS		158	158	154	155	0	3	0	3	0	158	0	0	0	4	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD P #C76240 5.500		06/15/2022	VARIOUS		635	635	637	636	0	(1)	0	(1)	0	635	0	0	0	16	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD P #C79151 5.500		06/15/2022	VARIOUS		997	997	1,000	998	0	(1)	0	(1)	0	997	0	0	0	23	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD P #C79660 5.500		06/15/2022	VARIOUS		307	307	308	308	0	(1)	0	(1)	0	307	0	0	0	7	04/15/2033	1.A
31335H-Z7-1	FHLMC GOLD P #C90766 5.500		06/15/2022	VARIOUS		7,752	7,752	7,917	7,770	0	(18)	0	(18)	0	7,752	0	0	0	173	12/15/2023	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2022	VARIOUS		59,822	59,822	59,927	59,844	0	(22)	0	(22)	0	59,822	0	0	0	857	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD P #G01223 7.000		06/15/2022	VARIOUS		304	304	320	330	0	(26)	0	(26)	0	304	0	0	0	9	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD P #G01311 7.000		06/15/2022	VARIOUS		2,396	2,396	2,539	2,666	0	(270)	0	(270)	0	2,396	0	0	0	63	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		06/15/2022	VARIOUS		2,903	2,903	2,852	2,860	0	43	0	43	0	2,903	0	0	0	64	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		06/15/2022	VARIOUS		56,023	56,023	49,756	52,448	0	3,575	0	3,575	0	56,023	0	0	0	806	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD P #G08167 5.500		06/15/2022	VARIOUS		16,450	16,450	16,207	16,206	0	244	0	244	0	16,450	0	0	0	382	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		06/15/2022	VARIOUS		103,732	103,732	99,441	100,830	0	2,902	0	2,902	0	103,732	0	0	0	1,267	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD P #G08554 3.500		06/15/2022	VARIOUS		208,702	208,702	206,908	206,773	0	1,929	0	1,929	0	208,702	0	0	0	2,881	10/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		06/15/2022	VARIOUS		72,443	72,443	72,041	72,090	0	353	0	353	0	72,443	0	0	0	883	01/15/2047	1.A
3132J4-KR-9	FHLMC GOLD P #G31003 2.500		06/15/2022	VARIOUS		361,305	361,305	357,095	356,516	0	4,789	0	4,789	0	361,305	0	0	0	3,677	03/15/2037	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2022	VARIOUS		82,535	82,535	83,889	83,942	0	(1,407)	0	(1,407)	0	82,535	0	0	0	1,073	10/15/2046	1.A
31335A-2P-2	FHLMC GOLD P #G60782 3.000		06/15/2022	VARIOUS		92,549	92,549	91,710	91,920	0	629	0	629	0	92,549	0	0	0	1,142	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD P #G60985 3.000		06/15/2022	VARIOUS		249,950	249,950	253,289	253,288	0	(3,338)	0	(3,338)	0	249,950	0	0	0	3,074	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD P #J14403 3.500		06/15/2022	VARIOUS		30,746	30,746	30,592	30,662	0	83	0	83	0	30,746	0	0	0	423	02/15/2026	1.A
3132KE-EH-4	FHLMC GOLD P #V60136 2.500		06/15/2022	VARIOUS		142,221	142,221	143,132	142,562	0	(341)	0	(341)	0	142,221	0	0	0	1,459	06/15/2028	1.A
31336G-MR-3	FHLMC PASS T #QN0368 2.500		06/25/2022	VARIOUS		368,367	368,367	374,094	374,320	0	(5,953)	0	(5,953)	0	368,367	0	0	0	4,062	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		06/25/2022	VARIOUS		224,215	224,215	222,866	222,932	0	1,283	0	1,283	0	224,215	0	0	0	2,221	11/25/2049	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		06/25/2022	VARIOUS		97,383	97,383	96,774	97,357	0	26	0	26	0	97,383	0	0	0	962	10/25/2046	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		06/25/2022	VARIOUS		100,830	100,830	101,248	101,905	0	(1,075)	0	(1,075)	0	100,830	0	0	0	1,035	12/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		06/25/2022	VARIOUS		86,126	86,126	87,438	87,816	0	(1,690)	0	(1,690)	0	86,126	0	0	0	1,131	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		06/15/2022	VARIOUS		34,423	34,423	34,350	34,343	0	81	0	81	0	34,423	0	0	0	1,006	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500		06/15/2022	VARIOUS		33,385	33,385	32,926	33,121	0	264	0	264	0	33,385	0	0	0	902	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH CMO 6.500		06/15/2022	VARIOUS		61,980	61,980	61,128	61,459	0	521	0	521	0	61,980	0	0	0	1,626	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500		06/15/2022	VARIOUS		7,296	7,296	7,146	7,234	0	63	0	63	0	7,296	0	0	0	196	02/15/2032	1.A
31394R-YV-5	FHR 2769 CY CMO 5.000		06/15/2022	VARIOUS		77,559	77,559	77,219	77,390	0	169	0	169	0	77,559	0	0	0	1,587	03/15/2024	1.A
3137A0-UA-1	FHR 3713 PA CMO 2.000		06/15/2022	VARIOUS		572,484	572,484	567,385	569,660	0	2,824	0	2,824	0	572,484	0	0	0	4,662	02/15/2040	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500		06/15/2022	VARIOUS		186,606	186,606	181,503	183,165	0	3,441	0	3,441	0	186,606	0	0	0	1,151	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000		06/15/2022	VARIOUS		198,232	198,232	200,424	198,961	0	(729)	0	(729)	0	198,232	0	0	0	2,424	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000		06/15/2022	VARIOUS		696,935	696,935	697,515	697,461	0	(526)	0	(526)	0	696,935	0	0	0	8,578	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000		06/15/2022	VARIOUS		257,490	257,490	255,514	255,799	0	1,692	0	1,692	0	257,490	0	0	0	2,947	01/15/2048	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137FN-RS-1	FHR 4909 GD CMO	2.500		06/25/2022	VARIOUS		370,841	370,841	374,114	374,173	0	(3,333)	0	(3,333)	0	370,841	0	0	0	3,553	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO	2.500		06/25/2022	VARIOUS		149,233	149,233	149,233	149,311	0	(78)	0	(78)	0	149,233	0	0	0	1,472	04/25/2049	1.A
3132HT-K8-8	FHS 300 300 CMO	3.000		06/15/2022	VARIOUS		202,320	202,320	201,024	201,078	0	1,242	0	1,242	0	202,320	0	0	0	2,582	01/15/2043	1.A
31406L-MX-3	FN (10/1 ARM #813174	2.260		06/25/2022	VARIOUS		1,779	1,779	1,795	1,776	0	3	0	3	0	1,779	0	0	0	17	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015	2.620		06/25/2022	VARIOUS		4,053	4,053	4,055	4,041	0	12	0	12	0	4,053	0	0	0	31	07/25/2035	1.A
31407B-2G-3	FN (10/1 ARM #826175	3.955		06/25/2022	VARIOUS		1,980	1,980	1,986	1,976	0	4	0	4	0	1,980	0	0	0	16	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534	2.229		06/25/2022	VARIOUS		4,044	4,044	4,050	4,035	0	9	0	9	0	4,044	0	0	0	34	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378	1.846		06/25/2022	VARIOUS		8,706	8,706	8,569	8,645	0	61	0	61	0	8,706	0	0	0	67	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808	2.459		06/25/2022	VARIOUS		5,929	5,929	5,902	5,904	0	25	0	25	0	5,929	0	0	0	58	08/25/2035	1.A
31406M-6S-0	FN (3/1 ARM) #814581	2.512		06/25/2022	VARIOUS		6,530	6,530	6,498	6,500	0	30	0	30	0	6,530	0	0	0	56	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124	3.646		06/25/2022	VARIOUS		5,927	5,927	5,900	5,899	0	28	0	28	0	5,927	0	0	0	43	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427	1.947		06/25/2022	VARIOUS		7,133	7,133	7,083	7,078	0	55	0	55	0	7,133	0	0	0	58	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363	1.875		06/25/2022	VARIOUS		6,838	6,838	6,807	6,824	0	13	0	13	0	6,838	0	0	0	53	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498	2.340		06/25/2022	VARIOUS		3,535	3,535	3,511	3,527	0	8	0	8	0	3,535	0	0	0	31	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019	1.946		06/25/2022	VARIOUS		2,588	2,588	2,565	2,578	0	9	0	9	0	2,588	0	0	0	21	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO	7.000		06/25/2022	VARIOUS		4,604	4,604	4,761	4,587	0	17	0	17	0	4,604	0	0	0	128	12/25/2041	1.A
3138AE-LY-7	FNMA PASS TH #AI1242	3.500		06/25/2022	VARIOUS		23,843	23,843	23,774	23,781	0	61	0	61	0	23,843	0	0	0	346	04/25/2026	1.A
3138WF-KG-0	FNMA PASS TH #AS5694	3.000		06/25/2022	VARIOUS		133,008	133,008	131,865	131,567	0	1,440	0	1,440	0	133,008	0	0	0	1,540	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176	3.000		06/25/2022	VARIOUS		368,168	368,168	373,576	373,209	0	(5,041)	0	(5,041)	0	368,168	0	0	0	4,878	08/25/2043	1.A
3138Y9-M4-7	FNMA PASS TH #AX7578	3.000		06/25/2022	VARIOUS		34,072	34,072	34,093	34,096	0	(25)	0	(25)	0	34,072	0	0	0	439	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636	2.500		06/25/2022	VARIOUS		170,747	170,747	169,039	168,797	0	1,950	0	1,950	0	170,747	0	0	0	1,781	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467	3.000		06/25/2022	VARIOUS		196,865	196,865	195,819	195,821	0	1,044	0	1,044	0	196,865	0	0	0	2,433	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607	3.000		06/25/2022	VARIOUS		223,721	223,721	223,459	223,482	0	239	0	239	0	223,721	0	0	0	2,789	11/25/2046	1.A
31418D-CX-8	FNMA PASS TH #MA3685	3.000		06/25/2022	VARIOUS		56,012	56,012	55,530	55,225	0	786	0	786	0	56,012	0	0	0	677	06/25/2049	1.A
31371H-FM-5	FNMA PASS TH #252272	6.000		06/25/2022	VARIOUS		6,362	6,362	6,304	6,319	0	43	0	43	0	6,362	0	0	0	138	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404	6.000		06/25/2022	VARIOUS		195	195	192	193	0	2	0	2	0	195	0	0	0	4	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693	5.500		06/25/2022	VARIOUS		5,944	5,944	5,932	5,931	0	13	0	13	0	5,944	0	0	0	127	04/25/2033	1.A
31371L-DM-8	FNMA PASS TH #254908	5.000		06/25/2022	VARIOUS		37,760	37,760	37,955	37,685	0	75	0	75	0	37,760	0	0	0	777	09/25/2023	1.A
31371L-DQ-9	FNMA PASS TH #254911	5.000		06/25/2022	VARIOUS		9,995	9,995	9,978	9,964	0	31	0	31	0	9,995	0	0	0	206	10/25/2023	1.A
31371L-E3-9	FNMA PASS TH #254954	4.500		06/25/2022	VARIOUS		25,409	25,409	24,651	25,231	0	177	0	177	0	25,409	0	0	0	473	10/25/2023	1.A
31371L-FY-0	FNMA PASS TH #254983	5.500		06/25/2022	VARIOUS		367	367	366	366	0	1	0	1	0	367	0	0	0	9	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457	5.500		06/25/2022	VARIOUS		165,569	165,569	165,259	165,189	0	380	0	380	0	165,569	0	0	0	3,915	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540	6.500		06/25/2022	VARIOUS		673	673	675	672	0	1	0	1	0	673	0	0	0	18	12/25/2027	1.A
31385W-2N-8	FNMA PASS TH #555281	6.000		06/25/2022	VARIOUS		2,250	2,250	2,309	2,329	0	(79)	0	(79)	0	2,250	0	0	0	53	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592	5.500		06/25/2022	VARIOUS		3,982	3,982	3,975	3,974	0	8	0	8	0	3,982	0	0	0	89	07/25/2033	1.A
31401W-AP-4	FNMA PASS TH #720114	5.500		06/25/2022	VARIOUS		6,907	6,907	6,894	6,892	0	15	0	15	0	6,907	0	0	0	172	07/25/2033	1.A
31401X-UH-8	FNMA PASS TH #721584	5.500		06/25/2022	VARIOUS		4,667	4,667	4,658	4,659	0	8	0	8	0	4,667	0	0	0	107	07/25/2033	1.A
31401Y-FH-3	FNMA PASS TH #722068	5.500		06/25/2022	VARIOUS		19,186	19,186	19,150	19,145	0	41	0	41	0	19,186	0	0	0	506	07/25/2033	1.A
31401Y-LS-2	FNMA PASS TH #722237	5.500		06/25/2022	VARIOUS		1,764	1,764	1,761	1,761	0	4	0	4	0	1,764	0	0	0	40	07/25/2033	1.A
31402B-FR-0	FNMA PASS TH #723876	5.500		06/25/2022	VARIOUS		4,609	4,609	4,600	4,600	0	8	0	8	0	4,609	0	0	0	122	07/25/2033	1.A
31402D-C4-0	FNMA PASS TH #725591	5.000		06/25/2022	VARIOUS		10,457	10,457	10,047	10,152	0	305	0	305	0	10,457	0	0	0	216	07/25/2034	1.A
31402G-PK-3	FNMA PASS TH #728626	4.500		06/25/2022	VARIOUS		2,591	2,591	2,337	2,440	0	151	0	151	0	2,591	0	0	0	49	08/25/2033	1.A
31402H-VV-0	FNMA PASS TH #729728	5.500		06/25/2022	VARIOUS		3,522	3,522	3,516	3,514	0	8	0	8	0	3,522	0	0	0	80	07/25/2033	1.A
31402J-RE-9	FNMA PASS TH #730485	4.500		06/25/2022	VARIOUS		1,349	1,349	1,236	1,279	0	71	0	71	0	1,349	0	0	0	25	08/25/2033	1.A
31402J-4W-4	FNMA PASS TH #730837	5.500		06/25/2022	VARIOUS		9,151	9,151	9,134	9,131	0	20	0	20	0	9,151	0	0	0	241	07/25/2033	1.A
31402V-UR-9	FNMA PASS TH #739592	5.500		06/25/2022	VARIOUS		244	244	244	244	0	0	0	0	0	244	0	0	0	6	09/25/2033	1.A
31402W-NN-4	FNMA PASS TH #740297	5.500		06/25/2022	VARIOUS		51,462	51,462	51,365	51,346	0	116	0	116	0	51,462	0	0	0	1,176	10/25/2033	1.A
31403C-WE-7	FNMA PASS TH #745045	4.500		06/25/2022	VARIOUS		127,054	127,054	119,034	121,710	0	5,344	0	5,344	0	127,054	0	0	0	2,189	12/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953	5.000		06/25/2022	VARIOUS		273	273	273	273	0	0	0	0	0	273	0	0	0	6	03/25/2034	1.A
31404Y-YE-6	FNMA PASS TH #782909	5.000		06/25/2022	VARIOUS		9,780	9,780	9,391	9,482	0	299	0	299	0	9,780	0	0	0	218	06/25/2034	1.A
31406V-2P-0	FNMA PASS TH #821682	5.000		06/25/2022	VARIOUS		6,882	6,882	6,820	6,829	0	54	0	54	0	6,882	0	0	0	142	06/25/2035	1.A
31410F-V3-6	FNMA PASS TH #888134	5.000		06/25/2022	VARIOUS		73,606	73,606	71,037	71,123	0	2,483	0	2,483	0	73,606	0	0	0	1,467	02/25/2037	1.A
31410K-PV-0	FNMA PASS TH #889736	5.000		06/25/2022	VARIOUS		9,946	9,946	9,357	9,427	0	518	0	518	0	9,946	0	0	0	215	12/25/2033	1.A
31359H-WH-3	FNR 1994-79 Z CMO	7.000		06/25/2022	VARIOUS		3,600	3,600	3,697	3,619	0	(19)	0	(19)	0	3,600	0	0	0	105	04/25/2024	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
...31393T-Z8-2	FNR 2003-106 C CMO 4.500		06/25/2022	VARIOUS		35,550	35,550	33,662	35,276	0	274	0	274	0	35,550	0	0	0	656	11/25/2023	1.A
...31393U-TY-9	FNR 2003-134 ZA CMO 5.000		06/25/2022	VARIOUS		469,100	469,100	425,195	465,036	0	4,064	0	4,064	0	469,100	0	0	0	9,647	12/25/2023	1.A
...31393U-Z6-3	FNR 2004-1 DY CMO 4.500		06/25/2022	VARIOUS		70,234	70,234	65,559	69,610	0	623	0	623	0	70,234	0	0	0	1,308	02/25/2024	1.A
...31393X-PG-6	FNR 2004-16 LB CMO 4.500		06/25/2022	VARIOUS		99,460	99,460	93,866	98,693	0	768	0	768	0	99,460	0	0	0	1,818	04/25/2024	1.A
...3136A8-4G-2	FNR 2012-112 DA CMO 3.000		06/25/2022	VARIOUS		360,324	360,324	357,931	357,975	0	2,350	0	2,350	0	360,324	0	0	0	4,546	10/25/2042	1.A
...3136AT-4R-2	FNR 2016-71 QM CMO 3.000		06/25/2022	VARIOUS		45,957	45,957	45,332	45,290	0	667	0	667	0	45,957	0	0	0	558	10/25/2046	1.A
...3136AQ-5Y-2	FNR 2016-9 D CMO 3.000		06/25/2022	VARIOUS		193,209	193,209	191,455	191,563	0	1,647	0	1,647	0	193,209	0	0	0	2,358	03/25/2046	1.A
...3136B4-6P-8	FNR 2019-33 CMO 2.500		06/25/2022	VARIOUS		380,653	380,653	379,583	379,679	0	974	0	974	0	380,653	0	0	0	3,890	12/25/2048	1.A
...3136B7-DH-1	FNR 2019-64 A CMO 2.500		06/25/2022	VARIOUS		370,823	370,823	375,922	377,223	0	(6,400)	0	(6,400)	0	370,823	0	0	0	3,807	08/25/2051	1.A
...3136B7-ZR-5	FNR 2019-69 JA CMO 2.500		06/25/2022	VARIOUS		639,850	639,850	636,651	636,490	0	3,360	0	3,360	0	639,850	0	0	0	6,077	12/25/2049	1.A
...3136B7-VD-0	FNR 2019-74 C CMO 2.500		06/25/2022	VARIOUS		219,657	219,657	218,069	218,103	0	1,554	0	1,554	0	219,657	0	0	0	2,043	12/25/2049	1.A
...31393R-GG-9	FSPC T-56 A5 CMO 5.231		06/25/2022	VARIOUS		78,229	78,229	76,054	76,581	0	1,649	0	1,649	0	78,229	0	0	0	1,617	05/25/2043	1.A
...3137G1-AA-5	FWLS 2015-SC01 1A CMO 3.500		06/25/2022	VARIOUS		112,368	112,368	114,229	112,158	0	210	0	210	0	112,368	0	0	0	1,720	05/25/2045	1.A
...3137G1-AL-1	FWLS 2015-SC02 2A CMO 3.500		06/25/2022	VARIOUS		84,591	84,591	85,662	84,424	0	167	0	167	0	84,591	0	0	0	1,429	09/25/2045	1.A
...3137G1-AV-9	FWLS 2016-SC01 1A CMO 3.000		06/25/2022	VARIOUS		23,251	23,251	23,629	23,339	0	(88)	0	(88)	0	23,251	0	0	0	338	07/25/2046	1.A
...3137G1-AW-7	FWLS 2016-SC01 2A CMO 3.500		06/25/2022	VARIOUS		27,993	27,993	28,745	28,238	0	(245)	0	(245)	0	27,993	0	0	0	344	07/25/2046	1.A
...3137G1-BK-2	FWLS 2017-SC01 1A CMO 3.000		06/25/2022	VARIOUS		89,284	89,284	86,201	87,705	0	1,580	0	1,580	0	89,284	0	0	0	1,050	12/25/2046	1.A
...3137G1-BL-0	FWLS 2017-SC01 2A CMO 3.500		06/25/2022	VARIOUS		205,888	205,888	205,228	205,325	0	562	0	562	0	205,888	0	0	0	3,068	12/25/2046	1.A
...35563P-BE-8	SCRT 2017-2 HT CMO 3.000		06/25/2022	VARIOUS		110,823	110,823	109,117	110,411	0	412	0	412	0	110,823	0	0	0	1,376	08/25/2056	1.A
...35563P-DD-8	SCRT 2017-4 HT CMO 3.250		06/25/2022	VARIOUS		226,277	226,277	225,702	227,020	0	(744)	0	(744)	0	226,277	0	0	0	2,968	06/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						957,790,282	951,854,857	970,398,372	959,252,651	0	(842,710)	0	(842,710)	0	958,409,941	0	(619,658)	(619,658)	3,489,605	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
...00037B-AB-8	ABB FINANCE USA 2.875	C	05/08/2022	MATURED		3,000,000	3,000,000	3,000,650	2,999,914	0	86	0	86	0	3,000,000	0	0	0	43,125	05/08/2022	1.G FE
...00104U-AC-2	AEPTC 2012-1 A3 2.845		06/01/2022	REDEEMED		245,201	245,201	245,200	245,197	0	4	0	4	0	245,201	0	0	0	3,488	03/01/2026	1.A FE
...00846U-AJ-0	AGILENT TECHNOLOGIES I 3.875		05/04/2022	MAKE WHOLE CALL		2,028,920	2,000,000	1,990,880	1,998,346	0	290	0	290	0	1,998,636	0	1,364	1,364	91,135	07/15/2023	2.A FE
...012725-AC-1	ALBEMARLE CORP 4.150		06/12/2022	MAKE WHOLE CALL		7,910,704	7,733,000	8,142,625	7,894,801	0	(26,102)	0	(26,102)	0	7,868,700	0	(135,700)	(135,700)	347,970	12/01/2024	2.C FE
...00206R-BN-1	AT&T INC 2.625		05/11/2022	MAKE WHOLE CALL		1,005,121	1,000,000	964,440	996,155	0	1,501	0	1,501	0	997,656	0	2,344	2,344	16,787	12/01/2022	2.B FE
...00206R-CE-0	AT&T INC 3.900		05/11/2022	MAKE WHOLE CALL		508,880	500,000	531,881	516,064	0	(2,931)	0	(2,931)	0	513,133	0	(13,133)	(13,133)	21,880	03/11/2024	2.B FE
...00206R-DC-3	AT&T INC 4.450		05/11/2022	MAKE WHOLE CALL		1,026,111	1,000,000	1,085,420	1,024,009	0	(4,209)	0	(4,209)	0	1,019,800	0	(19,800)	(19,800)	53,306	04/01/2024	2.B FE
...05379B-AP-2	AVISTA CORP 5.125		04/01/2022	MATURED		2,000,000	2,000,000	1,995,400	1,999,551	0	449	0	449	0	2,000,000	0	0	0	51,250	04/01/2022	1.G FE
...07177M-AL-7	BAXALTA INC 3.600	C	04/23/2022	REDEEMED		298,000	298,000	297,744	297,976	0	(5)	0	(5)	0	297,972	0	28	28	3,576	06/23/2022	2.B FE
...07274N-AV-5	BAYER US FINANCE II LL 2.200	C	04/16/2022	REDEEMED		2,000,000	2,000,000	1,868,020	1,981,000	0	10,088	0	10,088	0	1,991,088	0	8,912	8,912	33,122	07/15/2022	2.B FE
...073730-AE-3	BEAM INC 3.250	C	05/15/2022	MATURED		2,500,000	2,500,000	2,510,815	2,499,728	0	273	0	273	0	2,500,000	0	0	0	40,625	05/15/2022	2.B FE
...90357#-AW-6	BNSF RAILWAY CO SER A 5.510		04/01/2022	REDEEMED		89,237	89,237	89,237	89,231	0	6	0	6	0	89,237	0	0	0	2,458	04/01/2024	1.C
...90357#-AX-4	BNSF RAILWAY CO SER B 5.510		04/01/2022	REDEEMED		128,248	128,248	128,248	128,239	0	9	0	9	0	128,248	0	0	0	3,533	04/01/2024	1.C
...90357#-AY-2	BNSF RAILWAY CO SER C 5.510		04/01/2022	REDEEMED		86,438	86,438	86,438	86,464	0	(26)	0	(26)	0	86,438	0	0	0	2,381	04/01/2024	1.C
...90357#-AZ-9	BNSF RAILWAY CO SER D 5.510		04/01/2022	REDEEMED		15,795	15,795	15,795	15,794	0	1	0	1	0	15,795	0	0	0	435	04/01/2024	1.C
...90357#-BA-3	BNSF RAILWAY CO SER E 5.510		04/01/2022	REDEEMED		4,487	4,487	4,487	4,486	0	0	0	0	0	4,487	0	0	0	124	04/01/2024	1.C
...90357#-BB-1	BNSF RAILWAY CO SER F 5.510		04/01/2022	REDEEMED		10,958	10,958	10,958	10,957	0	1	0	1	0	10,958	0	0	0	302	04/01/2024	1.C
...05567Y-AA-7	BNSF 2005-4 TRUST 4.967		04/01/2022	REDEEMED		230,731	230,731	232,054	235,808	0	(5,077)	0	(5,077)	0	230,731	0	0	0	5,730	04/01/2023	1.B FE
...12189L-AL-5	BURLINGTON NORTHERN SA 3.050		06/13/2022	REDEEMED		2,500,000	2,500,000	2,514,990	2,500,519	0	(764)	0	(764)	0	2,499,755	0	245	245	59,729	09/01/2022	1.D FE
...15361G-AY-1	CENTRAL HUDSON GAS & E 3.378		04/01/2022	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	25,335	04/01/2022	1.G FE
...12527G-AC-7	CF INDUSTRIES 3.450		04/21/2022	MAKE WHOLE CALL		1,355,809	1,338,000	1,339,117	1,338,156	0	(46)	0	(46)	0	1,338,111	0	(111)	(111)	38,436	06/01/2023	2.C FE
...166764-AH-3	CHEVRON CORP 3.191		05/11/2022	MAKE WHOLE CALL		3,264,218	3,230,000	3,258,367	3,245,825	0	(4,849)	0	(4,849)	0	3,240,976	0	(10,976)	(10,976)	73,441	06/24/2023	1.D FE
...166764-BK-5	CHEVRON CORP 2.566		05/11/2022	MAKE WHOLE CALL		6,003,055	5,983,000	5,938,786	5,967,826	0	3,989	0	3,989	0	5,971,815	0	11,185	11,185	94,684	05/16/2023	1.D FE
...17252M-AL-4	CINTAS CORPORATE NO 2 3.250		05/02/2022	REDEEMED		2,000,000	2,000,000	2,001,660	1,999,940	0	10	0	10	0	1,999,950	0	50	50	27,264	06/01/2022	1.G FE
...172967-LG-4	CITIGROUP INC 2.750		04/25/2022	MATURED		2,000,000	2,000,000	1,998,600	1,999,818	0	182	0	182	0	2,000,000	0	0	0	27,500	04/25/2022	1.G FE
...17401Q-AL-5	CITIZENS BANK NA 2.650		04/26/2022	REDEEMED		1,000,000	1,000,000	999,070	999,893	0	66	0	66	0	999,959	0	41	41	11,042	05/26/2022	2.A FE
...189054-AT-6	CLOROX CO 3.050		06/15/2022	REDEEMED		1,000,000	1,000,000	996,830	999,715	0	134	0	134	0	999,850	0	150	150	22,875	09/15/2022	2.A FE
...189054-AU-3	CLOROX CO 3.500		06/12/2022	MAKE WHOLE CALL		2,019,833	2,000,000	2,002,930	2,001,649	0	(260)	0	(260)	0	2,001,389	0	(1,389)	(1,389)	54,250	12/15/2024	2.A FE
...20826F-AQ-9	CONOCOPHILLIPS 4.950		05/11/2022	MAKE WHOLE CALL		10,423,716	9,877,000	10,813,947	10,369,376	0	(42,084)	0	(42,084)	0	10,327,292	0	(450,292)	(450,292)	867,225	03/15/2026	1.G FE
...21036P-AL-2	CONSTELLATION BRANDS I 4.250		06/08/2022	MAKE WHOLE CALL		1,269,049	1,250,000	1,248,750	1,249,758	0	75	0	75	0	1,249,833	0	167	167	51,071	05/01/2023	2.B FE
...126650-BP-4	CVS LEASE PASS THRU CE 6.036		06/10/2022	REDEEMED		64,841	64,841	69,788	67,940	0	(3,099)	0	(3,099)	0	64,841	0	0	0	1,632	12/10/2028	2.B FE
...126650-BQ-2	CVS LEASE PASS THRU CE 6.943		06/10/2022	REDEEMED		21,967	21,967	25,317	23,593	0	(1,625)	0	(1,625)	0	21,967	0	0	0	636	01/10/2030	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126650-BS-8	CVS LEASE PASS THRU CE 7.507		06/10/2022	REDEEMED		56,389	56,389	56,389	56,389	0	0	0	0	0	56,389	0	0	0	1,765	01/10/2032	2.B FE
126650-BV-1	CVS LEASE PASS THRU CE 5.773		06/10/2022	REDEEMED		74,237	74,237	76,972	75,951	0	(1,715)	0	(1,715)	0	74,237	0	0	0	1,787	01/10/2033	2.B
126650-BY-5	CVS LEASE PASS THRU CE 5.926		06/10/2022	REDEEMED		64,104	64,104	65,894	65,326	0	(1,221)	0	(1,221)	0	64,104	0	0	0	1,584	01/10/2034	2.B FE
244199-BE-4	DEERE & CO 2.600		06/08/2022	MATURED		2,000,000	2,000,000	1,994,920	1,999,712	0	288	0	288	0	2,000,000	0	0	0	26,000	06/08/2022	1.F FE
25245B-AB-3	DIAGEO INVESTMENT CORP 2.875	C	05/11/2022	MATURED		2,000,000	2,000,000	2,002,560	2,000,105	0	(105)	0	(105)	0	2,000,000	0	0	0	28,750	05/11/2022	1.G FE
260543-CX-9	DOW CHEMICAL CO 3.625		06/28/2022	MAKE WHOLE CALL		7,052,080	7,000,000	6,997,060	6,997,819	0	215	0	215	0	6,998,034	0	1,966	1,966	209,264	05/15/2026	2.B FE
277432-AN-0	EASTMAN CHEMICAL 3.600		05/19/2022	REDEEMED		1,472,000	1,472,000	1,460,577	1,471,130	0	429	0	429	0	1,471,558	0	442	442	40,333	08/15/2022	2.C FE
336158-AK-6	FIRST REPUBLIC BANK 2.500		05/06/2022	REDEEMED		3,900,000	3,900,000	3,901,493	3,900,024	0	(87)	0	(87)	0	3,899,937	0	63	63	40,625	06/06/2022	1.G FE
37045X-AW-6	GENERAL MOTORS FINANCI 3.450		04/10/2022	MATURED		2,000,000	2,000,000	1,996,060	1,999,678	0	322	0	322	0	2,000,000	0	0	0	34,500	04/10/2022	2.C FE
40139L-AD-5	GUARDIAN LIFE GLOBAL F 2.500		05/08/2022	MATURED		1,000,000	1,000,000	998,740	999,873	0	127	0	127	0	1,000,000	0	0	0	12,500	05/08/2022	1.B FE
402479-CC-1	GULF POWER 3.100		05/15/2022	MATURED		1,000,000	1,000,000	998,130	999,874	0	126	0	126	0	1,000,000	0	0	0	15,500	05/15/2022	1.F FE
41283L-AQ-8	HARLEY-DAVIDSON FINANC 2.550		06/09/2022	MATURED		1,000,000	1,000,000	998,410	999,835	0	165	0	165	0	1,000,000	0	0	0	12,750	06/09/2022	2.C FE
45688C-AA-5	INGEVITY CORP (144A) 4.500		04/27/2022	REDEEMED		4,752,875	4,700,000	4,548,875	4,614,251	0	5,999	0	5,999	0	4,620,250	0	132,625	132,625	156,275	02/01/2026	3.C FE
74005P-BB-9	LINDE INC/CT 2.200		05/16/2022	REDEEMED		2,000,000	2,000,000	1,995,700	1,999,683	0	139	0	139	0	1,999,821	0	179	179	33,122	08/15/2022	1.F FE
539830-BE-8	LOCKHEED MARTIN CORP 2.900		05/11/2022	MAKE WHOLE CALL		6,588,000	6,588,000	6,377,213	6,481,274	0	10,936	0	10,936	0	6,492,210	0	95,790	95,790	132,675	03/01/2025	1.G FE
539830-BG-3	LOCKHEED MARTIN CORP 3.100		05/11/2022	MAKE WHOLE CALL		1,007,129	1,000,000	993,610	998,977	0	329	0	329	0	999,307	0	693	693	32,618	01/15/2023	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP 3.550		05/11/2022	MAKE WHOLE CALL		4,736,482	4,688,000	4,688,974	4,692,281	0	(660)	0	(660)	0	4,691,621	0	(3,621)	(3,621)	185,319	01/15/2026	1.G FE
548661-CW-5	LOWES COMPANIES 3.120		04/15/2022	MATURED		2,000,000	2,000,000	2,006,470	1,999,963	0	37	0	37	0	2,000,000	0	0	0	31,200	04/15/2022	2.A FE
55616X-AH-0	MACYS RETAIL HOLDINGS 2.875		04/01/2022	MAKE WHOLE CALL		603,583	598,000	597,175	597,890	0	21	0	21	0	597,912	0	88	88	16,376	02/15/2023	3.B FE
55279H-AL-4	MANUFACTURERS & TRADER 2.500		04/18/2022	REDEEMED		2,975,000	2,975,000	2,974,985	2,974,864	0	33	0	33	0	2,974,896	0	104	104	30,990	05/18/2022	1.G FE
571900-BB-4	MARRIOTT INTERNATIONAL 3.600		05/12/2022	MARKET AXESS		2,005,840	2,000,000	1,990,320	1,995,395	0	749	0	749	0	1,996,144	0	9,696	9,696	42,200	04/15/2024	2.C FE
57629W-CD-0	MASSMUTUAL GLOBAL FUND 2.500		04/13/2022	MATURED		1,000,000	1,000,000	995,530	999,690	0	310	0	310	0	1,000,000	0	0	0	12,500	04/13/2022	1.B FE
585055-BS-4	MEDTRONIC INC 3.500		06/01/2022	MAKE WHOLE CALL		1,900,250	1,869,000	1,860,901	1,865,900	0	374	0	374	0	1,866,274	0	2,726	2,726	77,767	03/15/2025	1.G FE
59217G-AQ-2	MET LIFE GLOBAL FUNDIN 3.875		04/11/2022	MATURED		4,000,000	4,000,000	3,995,720	3,999,489	0	511	0	511	0	4,000,000	0	0	0	77,500	04/11/2022	1.D FE
59217G-CD-9	MET LIFE GLOBAL FUNDIN 2.650		04/08/2022	MATURED		1,000,000	1,000,000	999,630	999,935	0	65	0	65	0	1,000,000	0	0	0	13,250	04/08/2022	1.D FE
60871R-AC-4	MOLSON COORS BEVERAGE 3.500		05/01/2022	MATURED		2,000,000	2,000,000	2,004,910	2,000,058	0	(58)	0	(58)	0	2,000,000	0	0	0	35,000	05/01/2022	2.C FE
61744Y-AH-1	MORGAN STANLEY 2.750		05/19/2022	MATURED		500,000	500,000	498,955	499,898	0	102	0	102	0	500,000	0	0	0	6,875	05/19/2022	1.G FE
63615#-AD-3	NATIONAL FOOTBALL LEAG 5.600		04/15/2022	REDEEMED		238,020	238,020	238,020	238,005	0	15	0	15	0	238,020	0	0	0	6,665	03/31/2024	1.E FE
63615#-AG-6	NATIONAL FOOTBALL LEAG 5.600		04/15/2022	REDEEMED		142,812	142,812	142,812	142,803	0	9	0	9	0	142,812	0	0	0	3,999	03/31/2024	1.E FE
U6S10C-AP-0	NESTLE HOLDINGS INC 2.250	C	05/10/2022	MATURED		1,000,000	1,000,000	1,001,220	999,993	0	7	0	7	0	1,000,000	0	0	0	22,500	05/10/2022	1.D FE
64952W-CS-0	NEW YORK LIFE GLOBAL F 2.300		06/10/2022	MATURED		1,000,000	1,000,000	998,030	999,803	0	197	0	197	0	1,000,000	0	0	0	11,500	06/10/2022	1.A FE
655844-BJ-6	NORFOLK SOUTHERN CORP 3.000		04/01/2022	MATURED		1,000,000	1,000,000	989,370	999,634	0	366	0	366	0	1,000,000	0	0	0	15,000	04/01/2022	2.A FE
665772-CH-0	NORTHERN STATES POWER 2.150		05/20/2022	REDEEMED		3,000,000	3,000,000	2,993,030	2,999,488	0	241	0	241	0	2,999,730	0	270	270	49,271	08/15/2022	1.F FE
62947Q-AV-0	NXP BV/NXP FUNDING LLC 4.625	C	05/27/2022	MAKE WHOLE CALL		6,111,111	6,000,000	5,964,640	5,986,936	0	3,770	0	3,770	0	5,990,707	0	9,293	9,293	246,778	06/01/2023	2.B FE
124857-AP-8	PARAMOUNT GLOBAL 3.500		04/18/2022	MAKE WHOLE CALL		464,058	456,000	451,590	454,485	0	128	0	128	0	454,613	0	1,387	1,387	20,161	01/15/2025	2.B FE
693304-AP-2	PECO ENERGY CO 2.375		06/18/2022	REDEEMED		3,500,000	3,500,000	3,494,585	3,499,512	0	216	0	216	0	3,499,729	0	271	271	63,036	09/15/2022	1.F FE
713448-DT-2	PEPSICO INC 2.250		04/11/2022	REDEEMED		1,000,000	1,000,000	997,980	999,828	0	133	0	133	0	999,962	0	38	38	9,938	05/02/2022	1.E FE
718546-AC-8	PHILLIPS 66 4.300		04/01/2022	MATURED		1,134,000	1,134,000	1,237,015	1,137,328	0	(3,328)	0	(3,328)	0	1,134,000	0	0	0	24,381	04/01/2022	2.A FE
718549-AB-4	PHILLIPS 66 PARTNERS 3.605		05/05/2022	EXCHANGED		984,970	1,000,000	999,670	999,853	0	2	0	2	0	999,855	0	(14,885)	(14,885)	27,036	02/15/2025	2.C FE
718549-AF-5	PHILLIPS 66 PARTNERS 3.750		05/05/2022	EXCHANGED		963,900	1,000,000	996,200	997,507	0	121	0	121	0	997,629	0	(33,729)	(33,729)	26,417	03/01/2028	2.C FE
718549-AG-3	PHILLIPS 66 PARTNERS 2.450		05/05/2022	EXCHANGED		2,895,330	3,000,000	2,992,890	2,995,988	0	429	0	429	0	2,996,418	0	(101,088)	(101,088)	31,583	12/15/2024	2.C FE
744448-CF-6	PUBLIC SERVICE CO OF C 2.250		06/15/2022	REDEEMED		2,500,000	2,500,000	2,502,200	2,499,920	0	(9)	0	(9)	0	2,499,912	0	88	88	42,188	09/15/2022	1.F FE
78409V-AW-4	S&P GLOBAL INC (144A) 4.750		04/20/2022	MAKE WHOLE CALL		1,061,880	1,000,000	1,060,680	1,060,680	0	(2,921)	0	(2,921)	0	1,057,759	0	(57,759)	(57,759)	70,456	02/15/2025	1.G FE
844895-AV-4	SOUTHWEST GAS CORP 3.875		04/01/2022	MATURED		3,451,000	3,451,000	3,509,171	3,451,068	0	(68)	0	(68)	0	3,451,000	0	0	0	66,863	04/01/2022	2.A FE
855244-AG-4	STARBUCKS CORP 2.700		06/15/2022	MATURED		3,000,000	3,000,000	3,004,570	3,000,180	0	(180)	0	(180)	0	3,000,000	0	0	0	40,500	06/15/2022	2.A FE
857477-AZ-6	STATE STREET CORP 2.653		05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,265	05/15/2023	1.F FE
871829-AQ-0	SYSCO CORP 2.600		06/12/2022	MATURED		6,050,000	6,050,000	5,914,632	6,037,701	0	12,299	0	12,299	0	6,050,000	0	0	0	78,650	06/12/2022	2.B FE
189754-AB-0	TAPESTRY INC 3.000		06/15/2022	REDEEMED		1,000,000	1,000,000	995,050	999,430	0	450	0	450	0	999,880	0	120	120	27,500	07/15/2022	2.C FE
87612B-BJ-0	TARGA RESOURCES PARTNE 5.875		04/22/2022	REDEEMED		1,029,380	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	29,380	29,380	30,517	04/15/2026	2.C FE
878055-AD-4	TCF NATIONAL BANK 6.250		06/08/2022	MATURED		4,000,000	4,000,000	3,963,440	3,997,446	0	2,554	0	2,554	0	4,000,000	0	0	0	125,000	06/08/2022	2.A FE
87236Y-AE-8	TD AMERITRADE 2.950		04/01/2022	MATURED		1,000,000	1,000,000	997,650	999,854	0	146	0	146	0	1,000,000	0	0	0	14,750	04/01/2022	1.F FE
882508-BA-1	TEXAS INSTRUMENTS INC 1.850		04/15/2022	REDEEMED		3,500,000	3,500,000	3,491,809	3,499,375	0	455	0	455	0	3,499,830	0	170	170	26,979	05/15/2022	1.D FE
873050-CD-1	TTX CO (144A) 3.050		05/11/2022	MAKE WHOLE CALL		1,006,590	1,000,000	996,670	999,645	0	156	0	156	0	999,801	0	199	199	21,501	11/15/2022	1.F FE
907818-DK-1	UNION PACIFIC CORP 4.163		04/15/2022	REDEEMED		1,136,000	1,136,000	1,153,892	1,136,626	0	(626)	0	(626)	0	1,136,000	0	0	0	35,469	07/15/2022	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90782J-AA-1	UNION PACIFIC PASS THR 2.695		05/12/2022	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027	1.D FE
90782L-AA-6	UNION PACIFIC RAILROAD 2.495		05/09/2022	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029	1.D FE
925650-AC-7	VICI PROPERTIES 4.950		06/08/2022	CITIGROUP GLOBAL MARKETS		1,936,380	2,000,000	1,995,420	1,995,420	0	(55)	0	(55)	0	1,995,365	0	(58,985)	(58,985)	11,275	02/15/2030	2.C FE
94106L-AY-5	WASTE MANAGEMENT INC 2.900		06/15/2022	REDEEMED		2,500,000	2,500,000	2,488,770	2,499,031	0	512	0	512	0	2,499,543	0	457	457	54,375	09/15/2022	2.A FE
94973V-AX-5	WELLPOINT INC 3.125		05/15/2022	MATURED		2,000,000	2,000,000	1,989,760	1,999,465	0	535	0	535	0	2,000,000	0	0	0	31,250	05/15/2022	2.B FE
958254-AB-0	WESTERN GAS PARTNERS L 4.000		04/01/2022	REDEEMED		1,920,000	1,920,000	2,047,354	1,923,951	0	(3,951)	0	(3,951)	0	1,920,000	0	0	0	57,600	07/01/2022	3.A FE
960413-AF-9	WESTLAKE CHEMICAL 3.600		05/14/2022	REDEEMED		2,130,000	2,130,000	2,074,545	2,125,965	0	2,637	0	2,637	0	2,128,602	0	1,398	1,398	63,687	07/15/2022	2.B FE
96332H-CE-7	WHIRLPOOL CORP 4.700		06/01/2022	MATURED		2,000,000	2,000,000	1,997,000	1,999,694	0	306	0	306	0	2,000,000	0	0	0	47,000	06/01/2022	2.B FE
96950F-AJ-3	WILLIAMS COMPANIES INC 3.350		05/15/2022	REDEEMED		1,000,000	1,000,000	999,750	999,956	0	(33)	0	(33)	0	999,923	0	77	77	25,125	08/15/2022	2.B FE
88579Y-AF-8	3M COMPANY 2.000		06/26/2022	MATURED		6,000,000	6,000,000	5,929,565	5,996,761	0	3,239	0	3,239	0	6,000,000	0	0	0	60,000	06/26/2022	1.E FE
05253J-AS-0	AUST & NZ BANKING GROU 2.625	D	05/19/2022	MATURED		1,000,000	1,000,000	999,440	999,924	0	76	0	76	0	1,000,000	0	0	0	13,125	05/19/2022	1.D FE
055300-AF-7	BAT INTL FINANCE (144A 3.250	D	06/07/2022	MATURED		2,000,000	2,000,000	2,058,130	2,002,916	0	(2,916)	0	(2,916)	0	2,000,000	0	0	0	32,500	06/07/2022	2.B FE
05565Q-CJ-5	BP CAPITAL MARKETS PLC 3.994	D	06/30/2022	MAKE WHOLE CALL		1,009,561	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,960	09/26/2023	1.F FE
05565Q-CP-1	BP CAPITAL MARKETS PLC 3.814	D	06/30/2022	MAKE WHOLE CALL		1,008,431	1,000,000	1,017,250	1,004,804	0	(1,108)	0	(1,108)	0	1,003,696	0	(3,696)	(3,696)	42,333	02/10/2024	1.G FE
23636T-AA-8	DANONE SA (144A) 3.000	D	06/15/2022	MATURED		5,000,000	5,000,000	5,073,700	5,004,174	0	(4,174)	0	(4,174)	0	5,000,000	0	0	0	75,000	06/15/2022	2.A FE
294829-AA-4	ERICSSON LM 4.125	D	05/15/2022	MATURED		2,768,000	2,768,000	2,788,301	2,769,119	0	(1,119)	0	(1,119)	0	2,768,000	0	0	0	57,090	05/15/2022	2.C FE
377373-AD-7	GLAXOSMITHKLINE CAPITA 2.850	D	05/08/2022	MATURED		3,000,000	3,000,000	2,979,600	2,999,044	0	956	0	956	0	3,000,000	0	0	0	42,750	05/08/2022	1.F FE
423012-AA-1	HEINEKEN NV (144A) 3.400	D	04/01/2022	MATURED		5,000,000	5,000,000	4,992,360	4,999,414	0	586	0	586	0	5,000,000	0	0	0	85,000	04/01/2022	2.A FE
63254A-AW-8	NATIONAL AUSTRALIA BAN 2.500	D	05/22/2022	MATURED		1,000,000	1,000,000	994,270	999,496	0	504	0	504	0	1,000,000	0	0	0	12,500	05/22/2022	1.D FE
780097-BE-0	NATWEST GROUP PLC 3.498	D	05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,490	05/15/2023	2.A FE
806854-AD-7	SCHLUMBERGER INVESTMEN 2.400	D	05/02/2022	REDEEMED		3,000,000	3,000,000	2,971,750	2,997,727	0	1,203	0	1,203	0	2,998,929	0	1,071	1,071	54,200	08/01/2022	1.F FE
85235X-AF-2	STADSHYPOTEK AB (144A) 2.500	D	04/05/2022	MATURED		1,000,000	1,000,000	999,020	999,906	0	94	0	94	0	1,000,000	0	0	0	12,500	04/05/2022	1.A FE
86803U-AC-5	SUNTORY HOLDINGS LTD (2.550	D	06/28/2022	MATURED		2,000,000	2,000,000	1,996,640	1,999,645	0	355	0	355	0	2,000,000	0	0	0	25,500	06/28/2022	2.B FE
G77418-AA-8	SVF II FINCO (CAYMAN) 5.000	D	06/16/2022	REDEEMED		1,838,921	1,838,921	1,838,921	1,838,921	0	0	0	0	0	1,838,921	0	0	0	11,496	12/23/2023	1.F Z
90352J-AA-1	UBS GROUP FUNDING (144 3.491	D	05/23/2022	REDEEMED		1,000,000	1,000,000	999,980	999,962	0	28	0	28	0	999,990	0	10	10	17,455	05/23/2023	1.G FE
961214-DQ-3	WESTPAC BANKING CORP 2.500	D	06/28/2022	MATURED		1,000,000	1,000,000	998,370	999,827	0	173	0	173	0	1,000,000	0	0	0	12,500	06/28/2022	1.D FE
00842A-AD-1	ABMT 2015-4 A4 CMO 3.500		06/25/2022	VARIOUS		27,037	27,037	26,969	26,959	0	78	0	78	0	27,037	0	0	0	393	06/25/2045	1.A
00842V-AC-7	ABMT 2016-3 A3 CMO 3.500		06/25/2022	VARIOUS		59,562	59,562	61,200	59,840	0	(278)	0	(278)	0	59,562	0	0	0	842	08/25/2046	1.A
004375-CE-9	ACCR 2004-4 A2C 2.624		06/27/2022	VARIOUS		14,355	14,355	13,799	13,778	0	578	0	578	0	14,355	0	0	0	80	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D 2.324		06/27/2022	VARIOUS		97,485	97,485	83,045	88,674	0	8,811	0	8,811	0	97,485	0	0	0	419	01/25/2035	1.A FM
007036-QM-1	ARMT 2005-8 4A21 CMO 3.182		06/25/2022	VARIOUS		3,775	3,775	3,431	2,634	0	1,140	0	1,140	0	3,775	0	0	0	49	11/25/2035	1.D FM
07386H-SW-2	BALTA 2005-4 22A2 CMO 2.756		06/25/2022	VARIOUS		119,386	119,386	63,274	27,678	0	91,707	0	91,707	0	119,386	0	0	0	1,358	05/25/2035	1.A FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO 3.662		06/25/2022	VARIOUS		205	205	198	199	0	6	0	6	0	205	0	0	0	3	03/25/2033	1.A FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 3.983		06/25/2022	VARIOUS		315	315	306	307	0	8	0	8	0	315	0	0	0	5	05/25/2033	1.A FM
05949C-EL-6	BOAMS 2005-G 4A1 CMO 3.074		06/25/2022	VARIOUS		5,370	5,370	5,003	4,906	0	464	0	464	0	5,370	0	0	0	69	08/25/2035	1.A FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.469		06/25/2022	VARIOUS		2,394	2,394	2,281	1,829	0	564	0	564	0	2,394	0	0	0	24	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.469		06/25/2022	WRITTEN OFF		0	5	5	4	0	0	0	0	0	4	0	(4)	(4)	0	11/25/2035	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2022	WRITTEN OFF		0	2,930	2,710	1,420	0	(47)	0	(47)	0	1,373	0	(1,373)	(1,373)	67	03/25/2037	1.D FM
07384M-F8-0	BSARM 2004-1 11A1 CMO 2.714		06/25/2022	VARIOUS		313,338	313,338	256,350	234,418	0	78,921	0	78,921	0	313,338	0	0	0	3,325	04/25/2034	1.A FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.984		04/25/2022	RECOVERY OF PAR WRITE-OFF		0	(2)	(1)	(1)	0	0	0	0	0	(1)	0	1	1	0	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.984		06/25/2022	VARIOUS		81,384	81,384	50,458	33,276	0	48,108	0	48,108	0	81,384	0	0	0	845	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.984		06/25/2022	WRITTEN OFF		0	55	34	22	0	(3)	0	(3)	0	20	0	(20)	(20)	1	02/25/2036	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.615		06/25/2022	RECOVERY OF PAR WRITE-OFF		0	(42)	(30)	(19)	0	1	0	1	0	(18)	0	18	18	0	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.615		06/25/2022	VARIOUS		82,503	82,503	59,402	37,428	0	45,075	0	45,075	0	82,503	0	0	0	1,106	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.615		05/25/2022	WRITTEN OFF		0	13,006	9,365	5,900	0	(156)	0	(156)	0	5,744	0	(5,744)	(5,744)	179	06/25/2047	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.839		06/25/2022	VARIOUS		19,470	19,470	16,685	10,682	0	8,788	0	8,788	0	19,470	0	0	0	226	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.839		06/25/2022	WRITTEN OFF		0	2,256	1,933	1,238	0	(51)	0	(51)	0	1,186	0	(1,186)	(1,186)	24	01/25/2036	1.D FM
17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		06/25/2022	VARIOUS		202,346	202,346	205,634	202,741	0	(395)	0	(395)	0	202,346	0	0	0	2,497	10/25/2043	1.A
17330B-AX-8	CMLTI 2021-J3 A3A CMO 2.500		06/25/2022	VARIOUS		380,798	380,798	385,677	385,539	0	(4,741)	0	(4,741)	0	380,798	0	0	0	3,929	09/25/2051	1.A
17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		06/25/2022	VARIOUS		201,153	201,153	183,528	140,126	0	61,027	0	61,027	0	201,153	0	0	0	4,720	06/25/2036	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		06/25/2022	VARIOUS		3,494	3,494	3,127	427	0	3,067	0	3,067	0	3,494	0	0	0	103	06/25/2037	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		06/25/2022	WRITTEN OFF		0	228	204	28	0	(3)	0	(3)	0	25	0	(25)	(25)	5	06/25/2037	1.D FM
17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000		06/25/2022	VARIOUS		35,271	35,271	23,631	15,798	0	19,473	0	19,473	0	35,271	0	0	0	933	09/25/2037	1.A FM
12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		06/25/2022	VARIOUS		3,967	3,967	2,746	341	0	3,626	0	3,626	0	3,967	0	0	0	28	11/25/2036	1.D FM
22540V-6Q-0	CSFB 2002-19 2M1 CMO 7.000		06/25/2022	VARIOUS		87,370	87,370	64,914	23,234	0	64,136	0	64,136	0	87,370	0	0	0	3,641	06/25/2032	1.A FM
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		06/25/2022	VARIOUS		9,709	9,709	10,067	9,680	0	30	0	30	0	9,709	0	0	0	243	12/25/2033	1.A FM
225458-G2-8	CSFB 2005-7 3A1 CMO 5.000		06/25/2022	PAID ON PRINCIPAL		14	14	12	0	0	14	0	14	0	14	0	0	0	0	08/25/2020	1.A FM
225458-G3-6	CSFB 2005-7 4A1 CMO 5.000		06/25/2022	VARIOUS		321	321	190	150	0	171	0	171	0	321	0	0	0	6	08/25/2020	1.D FM
12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		06/25/2022	VARIOUS		35,475	35,475	34,826	35,246	0	229	0	229	0	35,475	0	0	0	473	08/25/2043	1.A
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		06/25/2022	VARIOUS		361,694	361,694	356,494	356,494	0	5,199	0	5,199	0	361,694	0	0	0	1,860	08/25/2043	1.A
12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		06/25/2022	VARIOUS		20,073	20,073	20,374	20,051	0	22	0	22	0	20,073	0	0	0	291	03/25/2045	1.A
12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		06/25/2022	VARIOUS		84,848	84,848	86,532	84,984	0	(136)	0	(136)	0	84,848	0	0	0	1,266	06/25/2047	1.A
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		06/25/2022	RECOVERY OF PAR WRITE-OFF		0	(538)	(472)	(265)	0	78	0	78	0	(186)	0	186	186	0	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		06/25/2022	VARIOUS		55,661	55,661	48,790	27,387	0	28,274	0	28,274	0	55,661	0	0	0	1,524	09/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		04/25/2022	RECOVERY OF PAR WRITE-OFF		0	(3)	(3)	(1)	0	0	0	0	0	(1)	0	1	1	0	12/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		06/25/2022	VARIOUS		750	750	746	269	0	481	0	481	0	750	0	0	0	17	12/25/2035	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		06/25/2022	WRITTEN OFF		0	23	20	6	0	0	0	0	0	6	0	(6)	(6)	1	12/25/2036	1.D FM
126671-RX-6	CWL 2002-S3 M1 4.800		06/25/2022	VARIOUS		7	7	7	2	0	5	0	5	0	7	0	0	0	0	05/25/2032	1.A FM
126673-TD-4	CWL 2004-S1 A3 5.115		06/25/2022	VARIOUS		4,223	4,223	3,843	3,992	0	231	0	231	0	4,223	0	0	0	90	02/25/2035	1.A FM
29977K-AA-1	EVER 2013-2 A CMO 3.000		06/25/2022	VARIOUS		79,791	79,791	79,141	79,524	0	267	0	267	0	79,791	0	0	0	1,068	06/25/2043	1.A
33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		06/25/2022	VARIOUS		166,762	166,762	169,237	169,173	0	(2,411)	0	(2,411)	0	166,762	0	0	0	1,695	08/25/2051	1.A
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		06/25/2022	VARIOUS		6,697	6,697	4,830	1,034	0	5,663	0	5,663	0	6,697	0	0	0	139	04/25/2036	1.D FM
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		06/25/2022	WRITTEN OFF		0	566	408	87	0	(3)	0	(3)	0	84	0	(84)	(84)	14	04/25/2036	1.D FM
36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2022	VARIOUS		47,691	47,691	41,253	43,665	0	4,026	0	4,026	0	47,691	0	0	0	952	07/25/2033	1.A FM
36242D-HQ-9	GSAMP 2004-AHL M1 2.599		06/27/2022	VARIOUS		53,384	53,384	40,605	47,330	0	6,053	0	6,053	0	53,384	0	0	0	266	08/25/2034	1.A FM
36264P-AH-2	GSMBS 2021-PJ4 A8 (144 2.500		06/25/2022	VARIOUS		109,608	109,608	107,519	107,519	0	2,089	0	2,089	0	109,608	0	0	0	400	09/25/2051	1.A Z
36261H-AB-6	GSMBS 2021-PJ5 A2 2.500		06/25/2022	VARIOUS		37,782	37,782	38,301	38,276	0	(494)	0	(494)	0	37,782	0	0	0	403	10/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		06/25/2022	VARIOUS		178,805	178,805	169,873	169,873	0	8,932	0	8,932	0	178,805	0	0	0	817	01/25/2052	1.A
36262W-AB-2	GSMBS 2021-PJ8 A2 (144 2.500		06/25/2022	VARIOUS		176,188	176,188	179,299	179,193	0	(3,005)	0	(3,005)	0	176,188	0	0	0	1,855	01/25/2052	1.A
362924-BK-7	GSMBS 2022-PJ3 A24 (14 3.000		06/25/2022	VARIOUS		201,023	201,023	197,379	197,379	0	3,644	0	3,644	0	201,023	0	0	0	780	08/25/2052	1.A FE
362924-AJ-1	GSMBS 2022-PJ3 A6 (144 3.000		06/25/2022	VARIOUS		471,147	471,147	453,626	453,626	0	17,521	0	17,521	0	471,147	0	0	0	1,827	08/25/2052	1.A FE
466247-LU-5	JPMMT 2005-A1 4A1 CMO 2.892		06/25/2022	VARIOUS		26,403	26,403	26,371	26,332	0	71	0	71	0	26,403	0	0	0	263	02/25/2035	1.A FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 2.753		06/25/2022	VARIOUS		41,893	41,893	38,705	29,882	0	12,010	0	12,010	0	41,893	0	0	0	453	11/25/2035	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 3.350		04/25/2022	RECOVERY OF PAR WRITE-OFF		0	(5)	(4)	(2)	0	0	0	0	0	(2)	0	2	2	0	08/25/2036	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 3.350		06/25/2022	VARIOUS		21,376	21,376	15,194	8,911	0	12,466	0	12,466	0	21,376	0	0	0	234	08/25/2036	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.172		06/25/2022	RECOVERY OF PAR WRITE-OFF		0	(351)	(296)	(124)	0	2	0	2	0	(121)	0	121	121	0	01/25/2037	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.172		06/25/2022	VARIOUS		12,456	12,456	10,515	4,388	0	8,068	0	8,068	0	12,456	0	0	0	174	01/25/2037	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.172		05/25/2022	WRITTEN OFF		0	6	5	2	0	0	0	0	0	2	0	(2)	(2)	0	01/25/2037	1.D FM
46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 3.160		06/25/2022	VARIOUS		28,934	28,934	28,242	13,708	0	15,226	0	15,226	0	28,934	0	0	0	387	04/25/2037	1.D FM
46644V-BK-1	JPMMT 2015-4 2A3 CMO 3.000		06/25/2022	VARIOUS		76,414	76,414	76,259	76,261	0	153	0	153	0	76,414	0	0	0	840	06/25/2045	1.A
46646B-AC-2	JPMMT 2016-1 A3 CMO 3.500		06/25/2022	VARIOUS		66,000	66,000	67,670	66,200	0	(200)	0	(200)	0	66,000	0	0	0	847	05/25/2046	1.A
46648C-AB-0	JPMMT 2017-1 A2 CMO 3.500		06/25/2022	VARIOUS		140,215	140,215	141,135	140,149	0	66	0	66	0	140,215	0	0	0	1,913	01/25/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 CMO 3.500		06/25/2022	VARIOUS		29,718	29,718	30,231	29,794	0	(76)	0	(76)	0	29,718	0	0	0	386	05/25/2047	1.A
46647S-AE-0	JPMMT 2017-3 1A3 CMO 3.500		06/25/2022	VARIOUS		168,926	168,926	172,449	169,309	0	(383)	0	(383)	0	168,926	0	0	0	2,322	08/25/2047	1.A
46649H-AC-6	JPMMT 2017-6 A3 CMO 3.500		06/25/2022	VARIOUS		246,098	246,098	249,463	246,113	0	(15)	0	(15)	0	246,098	0	0	0	3,358	12/25/2048	1.A
46654A-AC-3	JPMMT 2021-10 A3 2.500		06/25/2022	VARIOUS		225,753	225,753	230,497	230,306	0	(4,553)	0	(4,553)	0	225,753	0	0	0	2,420	12/25/2051	1.A
46592W-AC-0	JPMMT 2021-12 A3 2.500		06/25/2022	VARIOUS		384,327	384,327	387,450	387,398	0	(3,071)	0	(3,071)	0	384,327	0	0	0	3,878	02/25/2052	1.A
46654W-AC-5	JPMMT 2022-1 A2 (144A) 3.000		06/25/2022	VARIOUS		207,763	207,763	204,743	204,743	0	3,019	0	3,019	0	207,763	0	0	0	1,036	07/25/2052	1.A Z
585498-AA-6	MELLO 2018-MTG1 A1 CMO 3.500		06/25/2022	VARIOUS		68,519	68,519	67,663	68,270	0	249	0	249	0	68,519	0	0	0	832	03/25/2048	1.A
61772L-AJ-0	MSRM 2021-2 A3 2.500		06/25/2022	VARIOUS		146,250	146,250	148,261	148,182	0	(1,933)	0	(1,933)	0	146,250	0	0	0	1,538	05/25/2051	1.A
61758M-AA-5	MSRR 2009-R2 1A1A CMO 6.000		06/26/2022	VARIOUS		58,986	58,986	59,392	42,367	0	16,620	0	16,620	0	58,986	0	0	0	1,645	04/26/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67400A-AC-6	OAKS 2015-2 A3 CMO 3.500		06/25/2022	VARIOUS		9,965	9,965	9,986	9,947	0	19	0	19	0	9,965	0	0	0	165	10/25/2045	1.A
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		06/25/2022	VARIOUS		239	239	238	238	0	1	0	1	0	239	0	0	0	5	01/25/2055	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		06/25/2022	VARIOUS		849	849	849	846	0	3	0	3	0	849	0	0	0	17	01/25/2055	1.A FM
69376D-AA-0	PSMC 2021-3 A1 (144A) 2.500		06/25/2022	VARIOUS		630,076	630,076	638,346	638,050	0	(7,973)	0	(7,973)	0	630,076	0	0	0	6,339	08/25/2051	1.A
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		06/25/2022	VARIOUS		17,574	17,574	16,688	15,187	0	2,386	0	2,386	0	17,574	0	0	0	415	06/25/2033	1.A FM
749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000		06/25/2022	VARIOUS		208,352	208,352	210,664	209,517	0	(1,165)	0	(1,165)	0	208,352	0	0	0	2,741	02/25/2050	1.A
74936R-AA-2	RCKT 2021-2 A1 (144A) 2.500		06/25/2022	VARIOUS		70,547	70,547	71,351	71,285	0	(738)	0	(738)	0	70,547	0	0	0	665	06/25/2051	1.A
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2022	VARIOUS		3,392	3,392	3,024	2,106	0	1,286	0	1,286	0	3,392	0	0	0	88	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2022	WRITTEN OFF		0	1,777	1,584	1,103	0	(43)	0	(43)	0	1,061	0	(1,061)	(1,061)	44	07/25/2036	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2022	VARIOUS		3,174	3,174	3,010	1,551	0	1,622	0	1,622	0	3,174	0	0	0	80	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2022	WRITTEN OFF		0	5,300	5,027	2,591	0	(39)	0	(39)	0	2,552	0	(2,552)	(2,552)	133	01/25/2037	1.D FM
82280R-AA-7	SCOT 2017-1 A1 CMO 3.500		06/25/2022	VARIOUS		197,974	197,974	197,912	197,610	0	364	0	364	0	197,974	0	0	0	2,887	04/25/2047	1.A
82281F-AA-2	SCOT 2017-2 A1 3.500		06/25/2022	VARIOUS		222,911	222,911	227,508	223,076	0	(165)	0	(165)	0	222,911	0	0	0	3,265	10/25/2047	1.A
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2022	VARIOUS		106,624	106,624	105,590	105,697	0	927	0	927	0	106,624	0	0	0	1,222	05/25/2043	1.A
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		06/25/2022	VARIOUS		107,136	107,136	108,885	107,275	0	(139)	0	(139)	0	107,136	0	0	0	1,125	05/25/2043	1.A
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		06/25/2022	VARIOUS		113,156	113,156	110,630	111,905	0	1,251	0	1,251	0	113,156	0	0	0	1,324	06/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 CMO 3.500		06/25/2022	VARIOUS		206,286	206,286	203,320	203,320	0	2,965	0	2,965	0	206,286	0	0	0	885	07/25/2043	1.A Z
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		06/25/2022	VARIOUS		166,309	166,309	168,466	165,910	0	399	0	399	0	166,309	0	0	0	2,652	04/25/2044	1.A
81745L-AF-0	SEMT 2014-4 A6 CMO 3.500		06/25/2022	VARIOUS		17,496	17,496	17,614	17,468	0	28	0	28	0	17,496	0	0	0	288	11/25/2044	1.A
81746L-AA-0	SEMT 2015-3 A1 CMO 3.500		06/25/2022	VARIOUS		35,997	35,997	36,154	35,957	0	39	0	39	0	35,997	0	0	0	537	07/25/2045	1.A
81746M-AA-8	SEMT 2015-4 A1 CMO 3.000		06/25/2022	VARIOUS		48,693	48,693	49,355	48,807	0	(114)	0	(114)	0	48,693	0	0	0	609	11/25/2030	1.A
81746K-AA-2	SEMT 2017-2 A1 CMO 3.500		06/25/2022	VARIOUS		152,382	152,382	153,643	152,379	0	3	0	3	0	152,382	0	0	0	1,933	02/25/2047	1.A
81746X-AA-4	SEMT 2017-3 A1 CMO 3.500		06/25/2022	VARIOUS		102,327	102,327	101,672	101,937	0	391	0	391	0	102,327	0	0	0	1,505	04/25/2047	1.A
81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		06/25/2022	VARIOUS		23,478	23,478	24,010	23,515	0	(37)	0	(37)	0	23,478	0	0	0	340	07/25/2047	1.A
81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		06/25/2022	VARIOUS		23,897	23,897	24,390	23,970	0	(73)	0	(73)	0	23,897	0	0	0	348	09/25/2047	1.A
81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		06/25/2022	VARIOUS		199,765	199,765	197,361	198,798	0	967	0	967	0	199,765	0	0	0	2,506	03/25/2048	1.A
81748W-AA-4	SEMT 2021-4 A1 (144A) 2.500		06/25/2022	VARIOUS		233,360	233,360	237,517	237,110	0	(3,750)	0	(3,750)	0	233,360	0	0	0	2,400	06/25/2051	1.A
81748Y-AA-0	SEMT 2021-6 A1 (144A) 2.500		06/25/2022	VARIOUS		457,912	457,912	466,570	466,333	0	(8,421)	0	(8,421)	0	457,912	0	0	0	4,917	10/25/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO 2.500		06/25/2022	VARIOUS		128,470	128,470	122,729	122,729	0	5,741	0	5,741	0	128,470	0	0	0	624	01/25/2052	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		06/25/2022	VARIOUS		71,068	71,068	67,792	70,090	0	978	0	978	0	71,068	0	0	0	779	11/25/2046	1.A
929227-ZC-3	WAMU 2002-AR18 A CMO 2.593		06/25/2022	VARIOUS		694	694	631	650	0	44	0	44	0	694	0	0	0	7	01/25/2033	1.A FM
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.368		06/25/2022	VARIOUS		6,681	6,681	6,030	6,221	0	460	0	460	0	6,681	0	0	0	78	03/25/2033	1.A FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.011		05/25/2022	RECOVERY OF PAR WRITE-OFF		0	(568)	(350)	(200)	0	4	0	4	0	(196)	0	196	196	0	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.011		06/25/2022	VARIOUS		9,097	9,097	5,606	3,209	0	5,889	0	5,889	0	9,097	0	0	0	111	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.011		06/25/2022	WRITTEN OFF		0	7	4	2	0	0	0	0	0	2	0	(2)	(2)	0	10/25/2036	1.D FM
95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		06/25/2022	VARIOUS		198,871	198,871	201,233	200,399	0	(1,527)	0	(1,527)	0	198,871	0	0	0	2,541	12/25/2049	1.A
97652R-AD-9	WIN 2014-3 A4 CMO 3.500		06/20/2022	VARIOUS		18,705	18,705	18,790	18,673	0	32	0	32	0	18,705	0	0	0	321	11/20/2044	1.A
97653B-AC-5	WIN 2015-A A3 CMO 3.500		06/20/2022	VARIOUS		36,662	36,662	37,229	36,605	0	57	0	57	0	36,662	0	0	0	474	06/20/2045	1.A
92977Y-BQ-3	WMLT 2005-B 3A1 CMO 2.184		06/20/2022	VARIOUS		1,916	1,916	1,504	139	0	1,777	0	1,777	0	1,916	0	0	0	17	10/20/2035	1.A FM
06541W-AT-9	BANK 2017-BNK5 A2 2.987		06/15/2022	VARIOUS		1,972,439	1,972,439	2,031,611	1,975,250	0	(2,811)	0	(2,811)	0	1,972,439	0	0	0	24,045	06/15/2060	1.A
06540A-AC-5	BANK 2019-BN20 A2 2.758		06/15/2022	PAID ON PRINCIPAL		866,271	866,271	887,995	883,252	0	(16,981)	0	(16,981)	0	866,271	0	0	0	11,946	09/15/2062	1.A
12624P-AE-5	COMM 2012-CR3 A3 2.822		06/15/2022	VARIOUS		4,572,905	4,572,905	4,650,144	4,573,204	0	(299)	0	(299)	0	4,572,905	0	0	0	58,058	10/15/2045	1.A FM
12624Q-AR-4	COMM 2012-CR4 A3 2.853		06/15/2022	VARIOUS		1,134,713	1,134,713	1,144,718	1,134,641	0	73	0	73	0	1,134,713	0	0	0	12,486	10/15/2045	1.A FM
12625K-AD-7	COMM 2013-CR8 A4 3.334		06/10/2022	PAID ON PRINCIPAL		103,996	103,996	105,153	103,589	0	406	0	406	0	103,996	0	0	0	1,856	06/10/2046	1.A
12636M-AF-5	CSAIL 2016-C6 ASB 2.960		06/15/2022	VARIOUS		258,753	258,753	266,515	260,742	0	(1,989)	0	(1,989)	0	258,753	0	0	0	3,193	01/15/2049	1.A
23312J-AB-9	DBJPM 2017-C6 A2 2.917		06/10/2022	VARIOUS		2,429,911	2,429,911	2,502,802	2,426,039	0	3,872	0	3,872	0	2,429,911	0	0	0	34,359	06/10/2050	1.A
36252A-AD-8	GSMS 2015-GS1 AAB 3.553		06/10/2022	VARIOUS		202,130	202,130	208,192	203,633	0	(1,503)	0	(1,503)	0	202,130	0	0	0	3,016	11/10/2048	1.A
36252T-AS-4	GSMS 2016-GS2 AAB 2.922		05/10/2022	VARIOUS		96,980	96,980	99,884	97,773	0	(792)	0	(792)	0	96,980	0	0	0	1,068	05/10/2049	1.A
36252H-AE-1	GSMS 2017-GS5 AAB 3.467		06/10/2022	VARIOUS		112,695	112,695	116,075	113,846	0	(1,152)	0	(1,152)	0	112,695	0	0	0	1,629	03/10/2050	1.A
61766N-AY-1	MSBAM 2016-C30 ASB 2.729		06/15/2022	VARIOUS		428,113	428,113	440,946	431,568	0	(3,455)	0	(3,455)	0	428,113	0	0	0	5,288	09/15/2049	1.A
61767C-AR-9	MSBAM 2017-C33 A2 3.140		04/15/2022	PAID ON PRINCIPAL		705,011	705,011	726,137	704,405	0	606	0	606	0	705,011	0	0	0	7,379	05/15/2050	1.A
94988H-AC-5	WFCM 2012-LC5 A3 2.918		06/15/2022	VARIOUS		18,000,241	18,000,241	18,389,886	18,016,940	(11,331)	(5,368)	0	(16,699)	0	18,000,241	0	0	0	240,777	10/15/2045	1.A FM
94989D-AV-1	WFCM 2015-C27 A4 3.190		05/15/2022	PAID ON PRINCIPAL		295,996	295,996	299,324	296,929	0	(934)	0	(934)	0	295,996	0	0	0	4,696	02/15/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		06/15/2022	VARIOUS		179,549	179,549	184,930	180,972	0	(1,423)	0	(1,423)	0	179,549	0	0	0	1,882	08/15/2049	1.A
95001M-AB-6	WFCM 2017-C38 A2 3.043		06/15/2022	VARIOUS		1,830,153	1,830,153	1,885,030	1,830,825	0	(673)	0	(673)	0	1,830,153	0	0	0	26,638	07/15/2050	1.A
92930R-BB-7	WFRBS 2012-C9 A3 2.870		06/15/2022	VARIOUS		3,278,965	3,278,965	3,352,927	3,280,855	0	(1,890)	0	(1,890)	0	3,278,965	0	0	0	41,400	11/15/2045	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						267,985,518	266,886,922	268,381,257	266,856,307	(11,331)	489,577	0	478,246	0	267,334,553	0	(603,605)	(603,605)	6,031,961	XXX	XXX
2509999997. Total - Bonds - Part 4						1,363,960,651	1,353,406,366	1,385,308,852	1,365,106,977	(11,331)	(792,170)	0	(803,501)	0	1,364,303,475	0	(1,597,394)	(1,597,394)	12,427,000	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,363,960,651	1,353,406,366	1,385,308,852	1,365,106,977	(11,331)	(792,170)	0	(803,501)	0	1,364,303,475	0	(1,597,394)	(1,597,394)	12,427,000	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
76801*-11-9	RIV DATA CORP SERIES B NON-RD PVT		04/25/2022	CONVERSION TO PE	4,776,060.000	6,000,000	0.00	6,000,000	6,734,722	(734,722)	0	0	(734,722)	0	6,000,000	0	0	0	0		5.B GI
76801*-12-7	RIV DATA CORP SERIES B1 NON-RD PVT		04/25/2022	CONVERSION TO PE	288,436.000	406,724	0.00	406,724	406,724	0	0	0	0	0	406,724	0	0	0	0		5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,406,724	XXX	6,406,724	7,141,446	(734,722)	0	0	(734,722)	0	6,406,724	0	0	0	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						6,406,724	XXX	6,406,724	7,141,446	(734,722)	0	0	(734,722)	0	6,406,724	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						6,406,724	XXX	6,406,724	7,141,446	(734,722)	0	0	(734,722)	0	6,406,724	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						6,406,724	XXX	6,406,724	7,141,446	(734,722)	0	0	(734,722)	0	6,406,724	0	0	0	0	XXX	XXX
6009999999 - Totals						1,370,367,375	XXX	1,391,715,576	1,372,248,423	(746,053)	(792,170)	0	(1,538,223)	0	1,370,710,199	0	(1,597,394)	(1,597,394)	12,427,000	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	4,807,551	4,807,551	07/01/2022
000000-00-0	REPO- CREDIT A TREASURY		1.A	4,807,551	4,807,551	07/01/2022
000000-00-0	REPO- HSBC A TREASURY		1.A	27,038	27,038	07/01/2022
000000-00-0	REPO- JP A TREASURY		1.A	4,807,551	4,807,551	07/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,449,691	14,449,691	XXX
0109999999. Total - U.S. Government Bonds				14,449,691	14,449,691	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				14,449,691	14,449,691	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				14,449,691	14,449,691	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				14,449,691	14,449,691	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (8,361,653) Book/Adjusted Carrying Value $ (8,361,653)
2. Average balance for the year Fair Value $ 37,554,542 Book/Adjusted Carrying Value $ 37,554,542
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 14,449,691 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. - IL .... Chicago,IL		0.000	0	0	0	(73,644)	0	XXX
Bank of America, N.A. - NC .... Charlotte,NC		0.000	0	0	5,979,838	16,387,981	5,732,906	XXX
Bank of America, N.A. - TX .... Dallas,TX		0.000	0	0	(10,449,351)	(11,183,079)	(10,389,246)	XXX
Bank of America, N.A. ..... Charlotte,NC		0.000	0	0	20,127,883	21,788,411	23,751,754	XXX
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(9,019,709)	(8,073,777)	(5,966,430)	XXX
Bank of New York Mellon ..... New York,NY		0.000	0	0	17,731,061	44,727,494	24,321,919	XXX
Bank of New York Mellon ..... Pittsburgh,PA		0.000	0	0	18,086,267	35,435,928	15,069,056	XXX
Citibank, N.A. - NY ..... New York,NY		0.000	0	0	639,831	573,018	509,626	XXX
Citibank, N.A. ..... New Castle,DE		0.000	0	0	(809,532,819)	(837,845,550)	(848,796,056)	XXX
Citibank, N.A. ..... New York,NY		0.000	0	0	15,000	15,001	12,751	XXX
First National Bank of Anchorage ..... Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL ..... Chicago,IL		0.000	0	0	2,199,195	2,746,182	2,232,402	XXX
JP Morgan Chase Bank, N.A. .... Hartford,CT		0.000	0	0	(24)	(22)	(90)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(95,576,485)	(91,422,324)	(14,503,233)	XXX
The Bank of New York Mellon ... Pittsburgh,PA		0.000	0	0	123,111	100,000	100,000	XXX
US Bank Corp ..... Minneapolis,MN		0.000	0	0	2,481,206	2,167,744	2,452,764	XXX
US Bank Corp ..... St. Paul,MN		0.000	0	0	0	0	0	XXX
Wells Fargo Bank, N.A. ..... Jacksonville,FL		0.000	0	0	4,327,497	3,864,329	3,384,050	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	(852,842,499)	(820,767,309)	(802,062,825)	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	(852,842,499)	(820,767,309)	(802,062,825)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(852,842,499)	(820,767,309)	(802,062,825)	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		06/30/2022	1.435		725,846,653	0	98,685
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						725,846,653	0	98,685