PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 2021

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	17,192,483,422	0	17,192,483,422	15,349,040,062
2.	Stocks:				
	2.1 Preferred stocks	33,684,401	0	33,684,401	32,976,241
	2.2 Common stocks	3,363,758,432	12,267,229	3,351,491,203	3,201,973,133
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	344,149,378	0	344,149,378	342,335,935
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (642,783,468)), cash equivalents ($ 233,194,024) and short-term investments ($ 0)	(409,589,444)	0	(409,589,444)	612,633,335
6.	Contract loans (including $ 0 premium notes)	1,300,283	1,300,283	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	922,750,788	149,709,954	773,040,834	723,956,980
9.	Receivables for securities	1,445,049	0	1,445,049	5,162
10.	Securities lending reinvested collateral assets	117,421,893	0	117,421,893	9,983,853
11.	Aggregate write-ins for invested assets	(14,701,659)	0	(14,701,659)	(15,288,717)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	21,552,702,541	163,277,465	21,389,425,076	20,257,615,984
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	126,753,797	0	126,753,797	127,460,621
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	634,908,304	45,011,439	589,896,865	657,275,206
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 5,172 earned but unbilled premiums)	1,403,290,387	4,193,951	1,399,096,436	1,279,336,859
	15.3 Accrued retrospective premiums ($ 16,763,271) and contracts subject to redetermination ($ 0)	16,763,271	1,633,143	15,130,128	17,515,172
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,319,402,880	0	1,319,402,880	1,319,773,962
	16.2 Funds held by or deposited with reinsured companies	1,155,009	0	1,155,009	1,148,871
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	3,826,056	0	3,826,056	0
18.2	Net deferred tax asset	395,175,418	53,626,201	341,549,217	327,169,753
19.	Guaranty funds receivable or on deposit	(66,295)	0	(66,295)	191,331
20.	Electronic data processing equipment and software	557,984,521	513,242,421	44,742,100	51,579,462
21.	Furniture and equipment, including health care delivery assets ($ 0)	227,797,180	227,797,180	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	910,128,444	418,323,326	491,805,118	380,682,271
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,149,821,513	1,427,105,126	25,722,716,388	24,419,749,492
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	27,149,821,513	1,427,105,126	25,722,716,388	24,419,749,492
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(14,701,659)	0	(14,701,659)	(15,288,717)
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)	(14,701,659)	0	(14,701,659)	(15,288,717)
2501.	Suspense, undistributed payments	177,441,310	0	177,441,310	66,986,745
2502.	COLI supplemental benefits trust	171,877,641	0	171,877,641	158,087,213
2503.	Equities and deposits in pools and associations	39,796,767	0	39,796,767	53,301,233
2598.	Summary of remaining write-ins for Line 25 from overflow page	521,012,726	418,323,326	102,689,400	102,307,080
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	910,128,444	418,323,326	491,805,118	380,682,271

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,922,024,604)	9,103,157,657	8,641,094,976
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,389,636,370	1,409,718,616
3.	Loss adjustment expenses	1,958,102,398	1,878,959,564
4.	Commissions payable, contingent commissions and other similar charges	187,223,995	207,472,248
5.	Other expenses (excluding taxes, licenses and fees)	135,422,236	133,826,803
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	65,968,151	75,266,651
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	19,477,541
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 10,768,861,160 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)	3,329,461,997	3,064,797,935
10.	Advance premium	116,177,077	75,357,455
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,777,513	14,252,227
12.	Ceded reinsurance premiums payable (net of ceding commissions)	123,879,548	63,656,947
13.	Funds held by company under reinsurance treaties	59,266,116	61,385,486
14.	Amounts withheld or retained by company for account of others	976,552,707	1,031,409,085
15.	Remittances and items not allocated	396,077,236	192,010,744
16.	Provision for reinsurance (including $ 0 certified)	42,111,869	42,111,869
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	384,980,757	304,801,777
20.	Derivatives	0	0
21.	Payable for securities	40,385,342	17,856,174
22.	Payable for securities lending	117,421,893	9,983,853
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	216,386,003	226,783,912
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	18,656,988,863	17,470,223,864
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	18,656,988,863	17,470,223,864
29.	Aggregate write-ins for special surplus funds	10,928,818	11,397,057
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,809,853,085	2,693,182,949
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)	7,065,727,525	6,949,525,628
38.	Totals (Page 2, Line 28, Col. 3)	25,722,716,388	24,419,749,492
	DETAILS OF WRITE-INS		
2501.	Escheat liability	141,507,926	129,371,065
2502.	Unpaid electronic data processing equipment	84,060,602	105,997,571
2503.	Retroactive reinsurance reserve assumed	297,207	297,237
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,479,732)	(8,881,961)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	216,386,003	226,783,912
2901.	Special surplus from retroactive reinsurance	10,928,818	11,397,057
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)	10,928,818	11,397,057
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 $ 1,542,492,255)	1,433,338,269	1,396,233,858	1,883,064,052
	1.2 Assumed (written $ 20,944,722,346)	19,733,700,568	18,615,173,028	25,026,859,732
	1.3 Ceded (written $ 17,231,179,962)	16,172,025,100	15,279,388,053	20,540,150,278
	1.4 Net (written $ 5,256,034,639)	4,995,013,737	4,732,018,833	6,369,773,505
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,074,417,325):			
	2.1 Direct	800,012,291	946,698,008	1,110,345,110
	2.2 Assumed	11,626,659,674	11,025,514,385	14,168,228,159
	2.3 Ceded	9,439,791,066	9,123,326,445	11,631,632,935
	2.4 Net	2,986,880,899	2,848,885,948	3,646,940,334
3.	Loss adjustment expenses incurred	532,198,701	442,688,893	611,876,468
4.	Other underwriting expenses incurred	1,477,546,225	1,405,152,492	1,858,982,990
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,996,625,825	4,696,727,333	6,117,799,793
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,612,088)	35,291,500	251,973,712
	INVESTMENT INCOME			
9.	Net investment income earned	391,110,114	368,342,943	786,689,776
10.	Net realized capital gains (losses) less capital gains tax of $ 4,255,949	(4,621,953)	(8,273,589)	(12,506,099)
11.	Net investment gain (loss) (Lines 9 + 10)	386,488,161	360,069,354	774,183,677
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,732,875 amount charged off $ 13,594,162)	(11,861,287)	(9,391,069)	(11,495,339)
13.	Finance and service charges not included in premiums	17,147,971	14,431,193	20,223,779
14.	Aggregate write-ins for miscellaneous income	48,372,632	23,095,828	37,466,618
15.	Total other income (Lines 12 through 14)	53,659,317	28,135,952	46,195,057
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	438,535,390	423,496,806	1,072,352,446
17.	Dividends to policyholders	6,500,505	6,591,341	8,717,163
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	432,034,885	416,905,465	1,063,635,284
19.	Federal and foreign income taxes incurred	94,135,621	75,247,278	126,552,017
20.	Net income (Line 18 minus Line 19)(to Line 22)	337,899,264	341,658,187	937,083,267
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,949,525,628	6,708,810,536	6,708,810,536
22.	Net income (from Line 20)	337,899,264	341,658,187	937,083,267
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,678,304	212,248,855	152,020,872	9,576,568
25.	Change in net unrealized foreign exchange capital gain (loss)	(631,564)	(845,170)	(212,773)
26.	Change in net deferred income tax	22,520,937	26,357,814	30,636,763
27.	Change in nonadmitted assets	15,164,405	(37,980,188)	(138,376,571)
28.	Change in provision for reinsurance	0	0	(6,992,921)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(471,000,000)	(398,000,000)	(591,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	760	760
38.	Change in surplus as regards policyholders (Lines 22 through 37)	116,201,897	83,212,274	240,715,092
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,065,727,525	6,792,022,810	6,949,525,628
	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	33,510,824	13,938,540	26,589,703
1402.	Change in COLI cash values	15,633,754	10,661,256	11,888,320
1403.	Other assets tri-party/tax credit bond income	11,900	44,895	51,024
1498.	Summary of remaining write-ins for Line 14 from overflow page	(783,846)	(1,548,863)	(1,062,429)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	48,372,632	23,095,828	37,466,618
3701.	Unrealized deferred tri-party tax credit bonds	0	760	760
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	760	760

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,314,330,074	4,882,495,477	6,470,485,839
2.	Net investment income	459,719,291	429,591,400	861,870,394
3.	Miscellaneous income	51,815,990	28,135,952	45,592,065
4.	Total (Lines 1 to 3)	5,825,865,356	5,340,222,829	7,377,948,298
5.	Benefit and loss related payments	2,544,535,521	1,631,298,047	2,478,259,981
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,957,764,723	1,723,667,289	2,283,965,404
8.	Dividends paid to policyholders	5,975,220	5,567,247	8,312,888
9.	Federal and foreign income taxes paid (recovered) net of $ 1,328,225 tax on capital gains (losses)	121,695,167	117,370,628	128,895,170
10.	Total (Lines 5 through 9)	4,629,970,631	3,477,903,211	4,899,433,442
11.	Net cash from operations (Line 4 minus Line 10)	1,195,894,725	1,862,319,618	2,478,514,856
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,567,361,520	2,219,882,453	2,986,243,375
	12.2 Stocks	214,801	4,906,952	6,135,879
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	28,723,852	28,666,501	54,101,127
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	24,372,494	212,795,276	77,273,906
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,620,672,666	2,466,251,182	3,123,754,286
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,461,410,650	4,097,518,811	4,890,677,251
	13.2 Stocks	3,500,000	1,406,724	1,406,724
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	12,958,133	12,348,621	20,139,922
	13.5 Other invested assets	53,688,861	11,161,716	16,936,173
	13.6 Miscellaneous applications	108,877,926	0	211
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,640,435,570	4,122,435,872	4,929,160,280
14.	Net increase (or decrease) in contract loans and premium notes	377,448	(1,062,625)	(1,143,531)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,020,140,351)	(1,655,122,065)	(1,804,262,462)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	471,000,000	398,000,000	591,000,000
	16.6 Other cash provided (applied)	273,022,847	(21,402,277)	(195,797,517)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(197,977,153)	(419,402,277)	(786,797,517)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,022,222,779)	(212,204,723)	(112,545,123)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	612,633,335	725,178,458	725,178,458
	19.2 End of period (Line 18 plus Line 19.1)	(409,589,444)	512,973,735	612,633,335

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

20.0001. Exchange of bonds	4,490,600	20,829,577	20,829,577
20.0002. Income payment received in securities	1,793,611	2,285,803	2,954,228
20.0003. Other assets tri-party/tax credit bonds	419,341	659,945	666,222
20.0004. Stock distribution from limited partnerships	331,743	505,770	505,770
20.0005. Bonds exchanged for stock	0	0	580,000

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 337,899,264	$ 937,083,267
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 337,899,264	$ 937,083,267
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 7,065,727,525	$ 6,949,525,628
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,065,727,525	$ 6,949,525,628

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	1,714,195
2. 12 Months or Longer	$	6,768

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

1. Less than 12 Months	$	178,288,769
2. 12 Months or Longer	$	150,369

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.9 %
(2)	Cash Equivalents	45.2 %
(3)	Short-Term Investments	52.9 %
(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 September 30, 2021, the Company paid ordinary dividends totaling $471 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 172	$ —	$ 172
June 23, 2021	172	—	172
September 20, 2021	127	—	127

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 13,970,159	$ —	$ —	$ 13,970,159
Preferred stock					
Perpetual	962,500	22,580,455	10,141,446	—	33,684,401
Common stock					
Industrial and miscellaneous	122,432	—	—	—	122,432
Total securities at fair value	$ 1,084,932	$ 36,550,614	$ 10,141,446	$ —	$ 47,776,992

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At September 30, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 233,194,024	$ 233,194,024	$ 29,976,581	$ 203,217,443	$ —	$ —	$ —
Long-term bonds	17,977,669,738	17,192,483,422	1,280,078,290	16,604,256,889	93,334,559	—	—
Preferred stock	33,684,401	33,684,401	962,500	22,580,455	10,141,446	—	—
Common stock	122,432	122,432	122,432	—	—	—	—

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

(At December 31, 2020)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 8, 2021.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $64,561,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, products liability – occurrence and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across all accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience in accident year 2020.

The deterioration in other liability – occurrence was driven by higher than expected loss experience across multiple accident years as well as higher than expected adjusting and other costs. This was partially offset by better than expected other liability - occurrence loss experience in recent accident years. Higher than expected loss experience in products liability - occurrence was across multiple accident years as well as higher than expected adjusting and other costs. The deterioration in other liability – claims-made was driven by higher than expected loss experience 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.

NOTES TO FINANCIAL STATEMENTS

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 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]
If yes, complete and file the merger history data file with the NAIC.

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	$ 3,208,187,274	$ 3,363,636,000
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 312,480,996	$ 398,202,821
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,520,668,270	$ 3,761,838,821
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. ..... $ 117,421,893

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 117,421,893

16.3 Total payable for securities lending reported on the liability page. ..... $ 117,421,893

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	28,156,212	28,156,212	0	0	212,940	212,940
		TOTAL	0	0	28,156,212	28,156,212	0	0	212,940	212,940

5. Operating Percentages:

   5.1 A&H loss percent ..... (70,127.810)%

   5.2 A&H cost containment percent ..... (28,345.950)%

   5.3 A&H expense percent excluding cost containment expenses ..... 420.270 %

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				
16913	00-0000000	PEACE CHURCH SPONSORED CAPTIVE LLC	VT	Unauthorized		
		All Other Insurers				
00000	AA-3191435	CONDUIT REINSURANCE LIMITED	BMU	Unauthorized		
00000	AA-3191437	GROUP ARK INSURANCE LIMITED	BMU	Unauthorized		
00000	AA-1120082	LLOYDS SYNDICATE 3010	GBR	Authorized		
00000	AA-3191432	VANTAGE RISK LTD	BMU	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	23,291,840	20,971,703	9,114,603	15,087,950	41,111,624	46,152,745
2. Alaska AK	L	2,932,201	2,761,487	957,847	505,266	3,586,447	3,278,996
3. Arizona AZ	L	40,278,557	37,841,320	23,310,508	14,736,397	124,683,725	110,764,660
4. Arkansas AR	L	19,109,525	19,955,697	19,482,087	7,572,609	89,961,614	76,863,459
5. California CA	L	396,545	(465,862)	2,059,789	5,384,705	33,663,982	82,687,115
6. Colorado CO	L	32,962,587	33,491,164	29,863,146	23,474,631	112,362,043	122,299,885
7. Connecticut CT	L	34,147,265	29,036,258	10,920,513	14,842,742	82,941,499	92,134,955
8. Delaware DE	L	3,154,418	2,759,290	1,599,419	648,834	15,991,865	15,881,824
9. District of Columbia DC	L	10,084,595	10,414,820	2,218,661	11,254,128	30,609,882	33,869,422
10. Florida FL	L	37,564,881	37,925,609	28,298,374	24,777,574	163,455,952	176,554,975
11. Georgia GA	L	29,357,294	28,358,799	8,927,349	15,752,721	61,755,586	61,316,502
12. Hawaii HI	L	4,898,463	3,276,100	1,122,858	1,440,034	14,682,204	15,547,877
13. Idaho ID	L	8,301,437	6,219,081	1,922,318	793,249	9,327,196	9,962,143
14. Illinois IL	L	67,402,851	55,991,612	32,470,479	28,977,787	162,268,317	153,829,042
15. Indiana IN	L	33,603,608	34,410,663	12,965,469	19,423,137	48,334,644	55,901,823
16. Iowa IA	L	14,840,672	14,658,696	4,800,671	7,648,539	45,482,145	47,151,561
17. Kansas KS	L	22,447,393	19,499,711	4,991,408	5,688,443	46,834,333	50,727,325
18. Kentucky KY	L	15,504,172	14,984,212	5,137,971	6,787,982	56,647,602	63,855,062
19. Louisiana LA	L	25,862,826	28,392,884	29,705,032	15,427,463	86,900,286	73,528,979
20. Maine ME	L	5,734,769	4,773,793	1,023,051	1,465,268	12,374,304	11,804,175
21. Maryland MD	L	37,677,865	40,914,962	18,186,099	26,805,502	103,135,686	110,187,509
22. Massachusetts MA	L	76,891,939	78,522,443	35,753,324	29,629,329	292,099,077	300,334,780
23. Michigan MI	L	44,220,521	46,076,128	15,760,413	19,972,737	113,132,271	111,064,223
24. Minnesota MN	L	37,509,741	31,018,304	25,201,328	17,214,890	75,591,722	95,498,824
25. Mississippi MS	L	18,047,707	17,641,073	7,630,764	9,542,780	59,817,590	53,326,745
26. Missouri MO	L	27,009,614	23,314,503	7,463,768	21,400,042	62,158,690	61,679,047
27. Montana MT	L	4,434,652	5,701,457	3,307,506	6,165,558	5,666,010	13,432,998
28. Nebraska NE	L	17,032,375	14,791,879	9,839,891	10,863,764	58,754,784	57,828,195
29. Nevada NV	L	24,214,811	22,585,621	6,952,167	6,158,381	32,444,306	28,611,377
30. New Hampshire NH	L	5,600,378	7,292,912	1,036,357	1,531,575	31,128,772	33,601,556
31. New Jersey NJ	L	64,267,736	64,548,742	34,575,532	32,488,960	318,284,083	314,409,963
32. New Mexico NM	L	16,604,174	16,060,238	5,836,039	8,430,788	28,134,701	26,315,238
33. New York NY	L	294,635,035	261,850,373	59,987,648	70,864,864	912,348,831	721,983,654
34. North Carolina NC	L	54,371,609	51,487,528	18,831,960	14,078,271	85,645,691	85,898,406
35. North Dakota ND	L	4,863,665	4,786,106	1,386,948	1,748,475	8,490,147	7,137,180
36. Ohio OH	L	33,157,557	27,427,720	12,257,633	26,685,748	67,748,217	75,745,773
37. Oklahoma OK	L	20,034,427	17,705,575	7,916,879	7,724,946	34,495,501	33,767,744
38. Oregon OR	L	12,068,455	10,722,667	2,637,494	2,949,184	18,060,806	16,979,136
39. Pennsylvania PA	L	70,770,554	65,896,845	16,001,446	29,715,476	206,024,319	208,742,659
40. Rhode Island RI	L	6,531,166	5,941,963	3,214,903	1,556,333	14,877,829	15,338,482
41. South Carolina SC	L	18,604,046	18,072,697	7,146,573	4,959,270	49,418,948	44,246,770
42. South Dakota SD	L	7,631,402	5,815,924	5,525,127	3,531,013	14,738,165	15,447,019
43. Tennessee TN	L	37,564,624	39,728,261	39,503,878	83,255,029	214,089,340	232,640,587
44. Texas TX	L	67,001,017	74,717,439	52,595,524	51,021,490	407,314,922	416,100,392
45. Utah UT	L	12,695,573	9,516,584	1,841,669	2,950,180	15,111,168	12,082,658
46. Vermont VT	L	4,378,127	3,643,524	382,514	895,242	13,147,665	13,643,649
47. Virginia VA	L	32,271,023	31,936,266	11,157,535	8,123,133	96,561,089	93,739,224
48. Washington WA	L	18,195,343	19,705,260	7,658,664	10,991,631	33,189,427	34,485,880
49. West Virginia WV	L	11,426,113	9,424,682	3,146,919	2,818,505	34,075,252	34,055,900
50. Wisconsin WI	L	26,574,373	24,586,357	3,952,022	10,913,492	59,771,675	63,482,045
51. Wyoming WY	L	4,192,839	3,234,723	1,029,871	785,657	2,768,950	2,989,788
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	3,679	27,284	11,540	5,876	44,654	36,389
54. Puerto Rico PR	L	134,143	132,487	187,911	598,765	1,025,147	1,162,541
55. U.S. Virgin Islands VI	L	0	1	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	73	(15)	21,882	19,874	4,455,815	6,495,040
59. Totals	XXX	1,542,492,255	1,460,085,548	658,831,275	748,086,216	4,716,726,500	4,646,603,897
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	71	(15)	21,882	19,874	4,455,482	6,494,546
58002. BHS Bahamas	XXX	2	0	0	0	0	0
58003. SGP Singapore	XXX	0	0	0	0	333	494
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	73	(15)	21,882	19,874	4,455,815	6,495,040

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs 0

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

Q - Qualified - Qualified or accredited reinsurer 0

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

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	Y	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.	N	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.	N	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.	N	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.	N	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.	Y	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	Y	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.	N	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.	N	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.	Y	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.	Y	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.	N	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.	Y	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.	Y	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.	Y	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.	N	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.	N	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.	N	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.	Y	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.	N	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.	Y	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	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.	N	0
3548	The Travelers Companies, Inc.		37-1839380	0	0		Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	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.	N	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.	N	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	N	0

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

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	142,389,375	48,556,507	34.1	51.7
2.	Allied Lines	209,997,001	101,794,880	48.5	100.3
3.	Farmowners multiple peril	15,442,891	10,232,048	66.3	277.8
4.	Homeowners multiple peril	17,045,636	7,182,540	42.1	53.2
5.	Commercial multiple peril	221,530,254	124,014,230	56.0	58.9
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	1,243	(38,585)	(3,103.8)	(558,775.2)
9.	Inland marine	7,553,523	5,671,444	75.1	(7.3)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(1,481)	0.0	0.0
11.2	Medical professional liability - claims-made	0	1,438	0.0	0.0
12.	Earthquake	33,589,855	(12,431)	0.0	0.8
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	195,888	(19,578)	(10.0)	13.6
16.	Workers' compensation	226,204,396	85,142,287	37.6	60.5
17.1	Other liability - occurrence	236,731,292	141,773,981	59.9	77.9
17.2	Other liability - claims-made	11,643,609	100,596,340	864.0	183.8
17.3	Excess workers' compensation	0	2,068,446	0.0	0.0
18.1	Products liability - occurrence	12,492,527	18,714,791	149.8	75.8
18.2	Products liability - claims-made	0	(25,052)	0.0	0.0
19.1,19.2	Private passenger auto liability	3,671,039	2,155,569	58.7	187.7
19.3,19.4	Commercial auto liability	212,841,877	116,629,760	54.8	64.2
21.	Auto physical damage	63,235,397	28,288,492	44.7	54.1
22.	Aircraft (all perils)	0	(93,028)	0.0	0.0
23.	Fidelity	14,979	293,188	1,957.3	(36,054.1)
24.	Surety	745,138	(5,112)	(0.7)	(854.4)
26.	Burglary and theft	6,998	4,053	57.9	6.6
27.	Boiler and machinery	18,005,351	3,089,476	17.2	14.5
28.	Credit	0	1,175	0.0	0.0
29.	International	0	3,996,910	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	1,433,338,269	800,012,291	55.8	67.8
	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	68,527,556	161,590,335	141,747,545
2.	Allied Lines	108,151,179	245,716,944	213,159,027
3.	Farmowners multiple peril	4,652,360	14,763,652	16,138,609
4.	Homeowners multiple peril	6,314,367	16,334,410	18,182,354
5.	Commercial multiple peril	84,432,768	231,917,496	228,446,695
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	456	1,356	1,700
9.	Inland marine	2,859,506	7,823,904	8,618,685
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	16,526,180	37,058,182	33,455,242
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	69,565,578	222,038,492	243,975,202
17.1	Other liability - occurrence	87,421,425	251,479,193	242,685,177
17.2	Other liability - claims-made	5,519,677	12,158,383	11,791,217
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	3,780,730	11,528,666	12,961,174
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	1,178,422	3,517,788	3,961,003
19.3,19.4	Commercial auto liability	84,899,115	236,163,647	204,906,847
21.	Auto physical damage	23,347,043	68,019,580	62,088,751
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	4,776	18,684	18,503
24.	Surety	1,946,160	2,016,454	82,037
26.	Burglary and theft	3,249	7,079	9,431
27.	Boiler and machinery	9,337,126	20,338,012	17,856,348
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	578,467,673	1,542,492,255	1,460,085,548
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	2,852,849	3,427,886	6,280,735	599,205	56,967	656,172	2,510,658	40,732	3,081,722	5,633,112	257,014	(248,466)	8,548
2. 2019	661,717	986,256	1,647,974	301,804	26,838	328,642	545,271	28,744	764,897	1,338,912	185,358	(165,777)	19,581
3. Subtotals 2019 + Prior	3,514,566	4,414,143	7,928,709	901,009	83,805	984,814	3,055,929	69,476	3,846,619	6,972,024	442,372	(414,243)	28,129
4. 2020	667,142	1,924,203	2,591,346	516,978	138,285	655,264	496,941	66,874	1,279,577	1,843,392	346,777	(439,467)	(92,690)
5. Subtotals 2020 + Prior	4,181,709	6,338,346	10,520,055	1,417,987	222,090	1,640,078	3,552,870	136,350	5,126,195	8,815,416	789,149	(853,710)	(64,561)
6. 2021	XXX	XXX	XXX	XXX	1,337,796	1,337,796	XXX	622,551	1,623,293	2,245,844	XXX	XXX	XXX
7. Totals	4,181,709	6,338,346	10,520,055	1,417,987	1,559,887	2,977,874	3,552,870	758,901	6,749,489	11,061,260	789,149	(853,710)	(64,561)
8. Prior Year-End Surplus As Regards Policyholders	6,949,526										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.9	2. (13.5)	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

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	38,740,901	0	38,740,901	42,145,250
2505.	Service contract receivable	32,832,223	0	32,832,223	25,132,713
2506.	Amounts receivable under high deductible policies	11,898,271	1,188,972	10,709,299	13,776,251
2507.	State surcharges receivable	10,445,109	0	10,445,109	10,731,722
2508.	Due from unaffiliated companies	10,021,925	0	10,021,925	10,471,056
2509.	Other assets tri-party/tax credit bonds	45,992	0	45,992	487,349
2510.	Other assets nonadmitted	390,191,104	390,191,104	0	0
2511.	Miscellaneous ledger balances	26,943,250	26,943,250	0	0
2512.	Assumed reinsurance receivable and payable	(38,255)	0	(38,255)	(257,134)
2513.	Performance guarantees receivable	(67,795)	0	(67,795)	(180,126)
2597.	Summary of remaining write-ins for Line 25 from overflow page	521,012,726	418,323,326	102,689,400	102,307,080

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Other statutory provisions	110,422	110,422
2505.	Undistributed salaries	67,563	1,156,729
2506.	Federal excise tax-reinsurance contracts	0	4,962
2507.	Retroactive reinsurance reserve ceded	(9,657,717)	(10,154,074)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,479,732)	(8,881,961)

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	(16,014)	(246,273)	(97,706)
1405.	Fines and penalties of regulatory authorities	(366,093)	(218,440)	(282,203)
1406.	Retroactive reinsurance gain/loss	(401,739)	(1,084,151)	(682,520)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(783,846)	(1,548,863)	(1,062,429)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	342,335,936	336,361,432
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	12,958,133	20,139,922
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	11,144,690	14,165,418
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	344,149,379	342,335,936
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	344,149,379	342,335,936

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	835,224,114	921,804,487
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	47,000,000	1,231,230
	2.2 Additional investment made after acquisition	6,688,861	15,704,943
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	68,819,081	(30,068,116)
6.	Total gain (loss) on disposals	(5,452)	(72,699)
7.	Deduct amounts received on disposals	29,055,595	54,606,897
8.	Deduct amortization of premium and depreciation	5,234,964	7,025,533
9.	Total foreign exchange change in book/adjusted carrying value	(626,736)	(211,647)
10.	Deduct current year's other than temporary impairment recognized	58,522	11,531,654
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	922,750,788	835,224,114
12.	Deduct total nonadmitted amounts	149,709,954	111,267,135
13.	Statement value at end of current period (Line 11 minus Line 12)	773,040,834	723,956,980

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,590,209,737	16,690,035,184
2.	Cost of bonds and stocks acquired	4,471,526,604	4,916,953,549
3.	Accrual of discount	8,413,466	10,881,840
4.	Unrealized valuation increase (decrease)	154,521,019	53,424,587
5.	Total gain (loss) on disposals	436,931	12,599,833
6.	Deduct consideration for bonds and stocks disposed of	2,584,183,068	3,023,926,927
7.	Deduct amortization of premium	63,058,798	73,548,061
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	55,784	6,348,366
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	12,116,147	10,138,097
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,589,926,254	18,590,209,737
12.	Deduct total nonadmitted amounts	12,267,229	6,220,300
13.	Statement value at end of current period (Line 11 minus Line 12)	20,577,659,026	18,583,989,437

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	13,699,068,862	976,908,568	477,968,151	(4,918,942)	13,364,152,386	13,699,068,862	14,193,090,337	13,998,446,343
2.	NAIC 2 (a)	2,648,254,179	232,534,611	78,729,435	(14,885,738)	2,477,436,489	2,648,254,179	2,787,173,617	2,375,828,918
3.	NAIC 3 (a)	199,308,753	0	33,125,680	532,854	220,801,300	199,308,753	166,715,927	239,100,998
4.	NAIC 4 (a)	30,985,791	0	2,192,527	(548,640)	44,209,030	30,985,791	28,244,624	47,998,029
5.	NAIC 5 (a)	15,911,832	0	300,592	1,647,678	20,512,742	15,911,832	17,258,918	11,369,632
6.	NAIC 6 (a)	0	0	5	5	0	0	0	7
7.	Total Bonds	16,593,529,416	1,209,443,179	592,316,390	(18,172,783)	16,127,111,947	16,593,529,416	17,192,483,422	16,672,743,927
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	23,742,705	0	0	(199,750)	23,335,377	23,742,705	23,542,955	23,569,518
10.	NAIC 3	0	0	0	0	0	0	0	9,406,723
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	10,141,446	0	0	0	10,141,446	10,141,446	10,141,446	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	33,884,151	0	0	(199,750)	33,476,823	33,884,151	33,684,401	32,976,241
15.	Total Bonds and Preferred Stock	16,627,413,567	1,209,443,179	592,316,390	(18,372,533)	16,160,588,770	16,627,413,567	17,226,167,823	16,705,720,168

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 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	1,323,703,864	1,343,445,102
2.	Cost of short-term investments acquired	2,972,287	75,867,542,587
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,326,650,040	75,887,221,061
7.	Deduct amortization of premium	26,111	62,763
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	1,323,703,864
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	1,323,703,864

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	0	0
2.	Cost of cash equivalents acquired	51,208,948,444	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	50,975,754,420	0
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	233,194,024	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	233,194,024	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	2,589,233
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	947,342
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	343,142
0199999. Acquired by Purchase					0	0	0	3,879,717
0399999 - Totals					0	0	0	3,879,717

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 Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	6,517	0	2,235,045	0.120
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	75,922	0	1,213,234	0.230
	Draper Fisher Jurvetson Gotham Ventures L.P.	New York	NY	Draper Fisher Jurvetson Gotham Venture Partners		04/19/2000	1	0	(102,684)	0	0	3.960
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	77,143	0	3,784,393	4.710
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	460,668	0	120,548	4.930
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	2,982	0	1,291,951	0.430
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	75,000	0	3,384,226	0.680
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	192,458	0	3,196,846	1.510
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	59,832	0	1,772,134	0.720
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	847,837	0	16,998,377	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Group		03/27/2015		0	62,843	0	4,069,894	0.150
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners		04/25/2013		0	342,628	0	3,034,800	0.470
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	405,471	0	7,104,694	XXX
Joint Venture Interests - Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014		0	370,139	0	2,680,509	5.130
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014		0	70,078	0	1,579,363	1.760
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014		0	60,911	0	2,621,006	6.710
2599999. Joint Venture Interests - Other - Unaffiliated								0	501,128	0	6,880,879	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-GA IV, LLC	Columbia	MO	Affordable Equity Partners		11/15/2019		0	120,894	0	442,864	6.990
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	120,894	0	442,864	XXX
4899999. Total - Unaffiliated								0	1,875,330	0	31,426,813	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	1,875,330	0	31,426,813	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 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
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	09/27/2021	1,092,940	0	0	0	0	0	0	1,092,940	1,092,940	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,092,940	0	0	0	0	0	0	1,092,940	1,092,940	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners VI L.P.	New York	NY	Distribution	06/30/2010	08/31/2021	346,186	0	0	0	0	0	0	346,186	346,186	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	08/06/2021	158,647	0	0	0	0	0	0	158,647	158,647	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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 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
	Draper Fisher Jurvetson Gotham Ventures L.P.	New York	NY	Distribution	04/19/2000	08/23/2021	(102,684)	0	0	0	0	0	0	(102,684)	(102,684)	0	0	0	0
	Financial Technology Ventures II (Q), L.P.	San Francisco	CA	Distribution	09/12/2001	09/28/2021	535,932	0	0	0	0	0	0	535,932	535,932	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	09/29/2021	1,797,747	0	0	0	0	0	0	1,797,747	1,797,747	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY	Distribution	06/29/2001	08/31/2021	(32,321)	0	0	0	0	0	0	(32,321)	(32,321)	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	09/30/2021	889,050	0	0	0	0	0	0	889,050	889,050	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	08/31/2021	6,852	0	0	0	0	0	0	6,852	6,852	0	0	0	0
	US Venture Partners VII, L.P.	Menlo Park	CA	Distribution	02/07/2000	08/30/2021	25,787	0	0	0	0	0	0	25,787	25,787	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,625,195	0	0	0	0	0	0	3,625,195	3,625,195	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners VIII L.P.	New York	NY	Distribution	03/27/2015	09/09/2021	42,550	0	0	0	0	0	0	42,550	42,550	0	0	0	0
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Distribution	04/25/2013	09/22/2021	1,966,553	0	0	0	0	0	0	1,966,553	1,966,553	0	0	0	0
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014	08/23/2021	178,581	0	0	0	0	0	0	178,581	178,581	0	0	0	0
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Distribution	03/28/2013	08/06/2021	50,626	0	0	0	0	0	0	50,626	50,626	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA	Distribution	10/17/2012	09/23/2021	598,800	0	0	0	0	0	0	598,800	598,800	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	09/30/2021	230,320	0	0	0	0	0	0	230,320	230,320	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	08/31/2021	548	0	0	0	0	0	0	548	548	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,067,979	0	0	0	0	0	0	3,067,979	3,067,979	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	Distribution	06/09/2010	09/24/2021	1,281,512	0	0	0	0	0	0	1,281,512	1,281,512	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	08/27/2021	386,846	0	0	0	0	0	0	386,846	386,846	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							1,668,358	0	0	0	0	0	0	1,668,358	1,668,358	0	0	0	0
4899999. Total - Unaffiliated							9,454,473	0	0	0	0	0	0	9,454,473	9,454,473	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							9,454,473	0	0	0	0	0	0	9,454,473	9,454,473	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-CH-2	U S TREASURY NOTES 1.250 2028 06		07/28/2021	VARIOUS		33,802,895	33,300,000	32,238	1.A
91282C-CR-0	U S TREASURY NOTES 1.000 2028 07		08/24/2021	VARIOUS		129,565,559	130,000,000	55,435	1.A
91282C-CV-1	U S TREASURY NOTES 1.125 2028 08		09/24/2021	BAS-MERRILL LYNCH		149,400,991	150,000,000	97,894	1.A FE
38375B-SF-0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2021	PAR WRITE-UP		542	542	0	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2021	PAR WRITE-UP		35	35	0	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000 2062 06		09/20/2021	PAR WRITE-UP		1,628	1,628	0	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000 2062 07		09/20/2021	PAR WRITE-UP		10,838	10,838	0	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2021	PAR WRITE-UP		689	689	0	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550 2065 08		09/20/2021	PAR WRITE-UP		83,874	83,874	0	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500 2065 09		09/20/2021	PAR WRITE-UP		46,349	46,349	0	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000 2066 04		09/20/2021	PAR WRITE-UP		78,141	78,141	0	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000 2066 06		09/20/2021	PAR WRITE-UP		76,915	76,915	0	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO .489 2066 08		09/20/2021	PAR WRITE-UP		866	866	0	1.A
38376R-YG-5	GNR 2016-H20 FN CMO .839 2066 09		09/20/2021	PAR WRITE-UP		29,496	29,496	0	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500 2066 09		09/20/2021	PAR WRITE-UP		95,095	95,095	0	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500 2067 04		09/20/2021	PAR WRITE-UP		88,319	88,319	0	1.A
0599999. Subtotal - Bonds - U.S. Governments						313,282,232	313,812,788	185,567	XXX
Bonds - U.S. States, Territories and Possessions									
60412A-XK-4	MINNESOTA GENERAL OBLIGA 1.625 2034 09		09/09/2021	MORGAN STANLEY		15,450,791	15,550,000	0	1.A FE
60412A-XM-0	MINNESOTA GENERAL OBLIGA 1.750 2036 09		09/09/2021	MORGAN STANLEY		15,468,674	15,550,000	0	1.A FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						30,919,465	31,100,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
164555-DL-5	ARAPAHOE CO SD #5 CHERRY 5.000 2038 12		08/23/2021	MORGAN STANLEY		34,432,060	26,000,000	252,778	1.B FE
164555-DM-3	ARAPAHOE CO SD #5 CHERRY 5.000 2039 12		09/23/2021	MORGAN STANLEY		2,504,488	1,910,000	27,058	1.B FE
134159-B6-8	CAMPBELL UHSD GO TAXABLE 2.412 2036 08		09/01/2021	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	1.B FE
134159-B7-6	CAMPBELL UHSD GO TAXABLE 2.492 2037 08		09/01/2021	RBC CAPITAL MARKETS		8,000,000	8,000,000	0	1.B FE
134159-B8-4	CAMPBELL UHSD GO TAXABLE 2.562 2038 08		09/01/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	0	1.B FE
15722T-JV-4	CHABOT-LAS POSITAS CCD G 1.790 2030 08		07/22/2021	MORGAN STANLEY		7,630,000	7,630,000	0	1.C FE
232769-JQ-3	CYPRESS-FAIRBANKS ISD GO 2.125 2041 02		09/22/2021	MORGAN STANLEY		6,476,488	6,595,000	0	1.A FE
232769-JR-1	CYPRESS-FAIRBANKS ISD GO 2.250 2042 02		09/22/2021	MORGAN STANLEY		7,202,948	7,250,000	0	1.A FE
245505-WT-5	DEL VALLE ISD GENERAL OB 2.000 2037 06		08/11/2021	SIEBERT WILLIAMS SHANK & CO LLC		5,007,950	5,000,000	0	1.A FE
303279-LM-3	FAIR LAWN GENERAL OBLIGA 2.000 2035 09		08/26/2021	CITIGROUP GLOBAL MARKETS		555,934	560,000	0	1.A FE
303279-LN-1	FAIR LAWN GENERAL OBLIGA 2.000 2036 09		08/26/2021	CITIGROUP GLOBAL MARKETS		557,050	565,000	0	1.A FE
414005-J6-6	HARRIS CO ROAD GO S2021 2.000 2035 10		08/05/2021	FHN FINANCIAL		2,008,228	1,990,000	0	1.A FE
414005-J7-4	HARRIS CO ROAD GO S2021 2.000 2036 10		08/05/2021	FHN FINANCIAL		2,041,794	2,030,000	0	1.A FE
414005-J8-2	HARRIS CO ROAD GO S2021 2.000 2037 10		08/05/2021	FHN FINANCIAL		2,075,134	2,070,000	0	1.A FE
414005-J9-0	HARRIS CO ROAD GO S2021 2.000 2038 10		08/05/2021	FHN FINANCIAL		2,106,919	2,110,000	0	1.A FE
414834-VL-2	HARRISBURG ISD #41-2 GO 2.000 2033 08		08/20/2021	ROBERT W BAIRD & CO		61,726	60,000	0	1.B FE
414834-VM-0	HARRISBURG ISD #41-2 GO 2.000 2034 08		08/20/2021	ROBERT W BAIRD & CO		1,244,949	1,220,000	0	1.B FE
414834-VN-8	HARRISBURG ISD #41-2 GO 2.000 2035 08		08/20/2021	ROBERT W BAIRD & CO		597,204	590,000	0	1.B FE
414834-VP-3	HARRISBURG ISD #41-2 GO 2.000 2036 08		08/20/2021	ROBERT W BAIRD & CO		1,004,040	1,000,000	0	1.B FE
414834-VQ-1	HARRISBURG ISD #41-2 GO 2.000 2037 08		08/20/2021	ROBERT W BAIRD & CO		1,475,000	1,475,000	0	1.B FE
414834-VS-7	HARRISBURG ISD #41-2 GO 2.000 2039 08		08/20/2021	ROBERT W BAIRD & CO		1,812,676	1,840,000	0	1.B FE
414834-VT-5	HARRISBURG ISD #41-2 GO 2.125 2040 08		08/20/2021	ROBERT W BAIRD & CO		881,566	885,000	0	1.B FE
414834-VU-2	HARRISBURG ISD #41-2 GO 2.125 2041 08		08/20/2021	ROBERT W BAIRD & CO		1,121,335	1,135,000	0	1.B FE
495098-D9-3	KING CO SD#405 BELLEVUE 4.000 2035 12		09/28/2021	CITIGROUP GLOBAL MARKETS		4,803,256	3,875,000	0	1.A FE
601670-NS-7	MILPITAS USD GO S2021B 2.125 2041 08		09/15/2021	CITIGROUP GLOBAL MARKETS		7,386,841	7,525,000	0	1.C FE
717087-5C-0	PFLUGERVILLE GENERAL OBL 2.000 2036 08		08/25/2021	UMB BANK		1,922,517	1,925,000	0	1.B FE
717087-5D-8	PFLUGERVILLE GENERAL OBL 2.000 2037 08		08/25/2021	UMB BANK		1,944,124	1,960,000	0	1.B FE
717087-5E-6	PFLUGERVILLE GENERAL OBL 2.125 2038 08		08/25/2021	UMB BANK		1,000,390	1,000,000	0	1.B FE
717087-5F-3	PFLUGERVILLE GENERAL OBL 2.125 2039 08		08/25/2021	UMB BANK		2,031,401	2,045,000	0	1.B FE
717087-5G-1	PFLUGERVILLE GENERAL OBL 2.125 2040 08		08/25/2021	UMB BANK		2,054,580	2,085,000	0	1.B FE
717087-5H-9	PFLUGERVILLE GENERAL OBL 2.250 2041 08		08/25/2021	UMB BANK		2,130,000	2,130,000	0	1.B FE
799017-YD-4	SAN MATEO UHSD TXBL GO S 1.981 2033 09		08/25/2021	STIFEL NICOLAUS & CO INC		3,485,000	3,485,000	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
799017-YE-2	SAN MATEO UHSD TXBL GO S 2.111 2034 09		08/25/2021	STIFEL NICOLAUS & CO INC		2,000,000	2,000,000	0	1.A FE
801546-QZ-8	SANTA CLARA CNTY TAXABLE 1.550 2029 08		07/14/2021	MORGAN STANLEY		4,426,538	4,410,000	0	1.B FE
801546-RA-2	SANTA CLARA CNTY TAXABLE 1.610 2030 08		07/14/2021	MORGAN STANLEY		4,630,000	4,630,000	0	1.B FE
829596-XW-0	SIOUX FALLS SCH DIST #49 2.622 2038 08		08/12/2021	DA DAVIDSON		1,122,781	1,100,000	1,202	1.B FE
829596-XX-8	SIOUX FALLS SCH DIST #49 2.672 2039 08		08/12/2021	DA DAVIDSON		1,020,660	1,000,000	1,113	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						135,755,576	126,085,000	282,151	XXX
Bonds - U.S. Special Revenues									
044074-EM-0	ASHEVILLE WTR SYS REV GR 1.625 2033 08		09/17/2021	BAS-MERRILL LYNCH		99,945	100,000	0	1.B FE
044074-EN-8	ASHEVILLE WTR SYS REV GR 1.625 2034 08		09/17/2021	BAS-MERRILL LYNCH		99,023	100,000	0	1.B FE
044074-EP-3	ASHEVILLE WTR SYS REV GR 1.750 2035 08		09/17/2021	BAS-MERRILL LYNCH		99,754	100,000	0	1.B FE
044074-EQ-1	ASHEVILLE WTR SYS REV GR 1.750 2036 08		09/17/2021	BAS-MERRILL LYNCH		99,092	100,000	0	1.B FE
044074-ER-9	ASHEVILLE WTR SYS REV GR 1.875 2037 08		09/17/2021	BAS-MERRILL LYNCH		99,794	100,000	0	1.B FE
044074-ES-7	ASHEVILLE WTR SYS REV GR 2.000 2038 08		09/17/2021	BAS-MERRILL LYNCH		100,623	100,000	0	1.B FE
044074-ET-5	ASHEVILLE WTR SYS REV GR 2.000 2039 08		09/17/2021	BAS-MERRILL LYNCH		100,444	100,000	0	1.B FE
044074-EU-2	ASHEVILLE WTR SYS REV GR 2.000 2040 08		09/17/2021	BAS-MERRILL LYNCH		100,000	100,000	0	1.B FE
044074-EV-0	ASHEVILLE WTR SYS REV GR 2.000 2041 08		09/17/2021	BAS-MERRILL LYNCH		99,511	100,000	0	1.B FE
044074-EW-8	ASHEVILLE WTR SYS REV GR 2.250 2046 08		09/17/2021	BAS-MERRILL LYNCH		1,988,640	2,000,000	0	1.B FE
266818-CP-6	DURHAM UTILITY REVENUE R 2.000 2041 08		07/30/2021	PNC CAPITAL MARKETS		8,896,715	8,970,000	0	1.B FE
343137-KT-1	FLORIDA TURNPIKE AUTH RE 1.750 2035 07		08/03/2021	CITIGROUP GLOBAL MARKETS		7,947,332	8,065,000	0	1.C FE
343137-LC-7	FLORIDA TURNPIKE AUTH RE 2.125 2044 07		08/12/2021	CITIGROUP GLOBAL MARKETS		9,329,778	9,680,000	0	1.C FE
583022-AD-0	MEADE CO IBR NUCOR STEEL .120 2061 08		08/04/2021	BAS-MERRILL LYNCH		30,000,000	30,000,000	0	2.A FE
594695-2X-5	MICHIGAN TRUNK LINE S202 4.000 2040 11		08/04/2021	BAS-MERRILL LYNCH		9,308,773	7,550,000	0	1.C FE
97381Y-AM-2	WINDY GAP FIRMING PROJ W 4.000 2037 07		08/13/2021	GOLDMAN SACHS & CO		4,097,486	3,350,000	0	1.C FE
97381Y-AN-0	WINDY GAP FIRMING PROJ W 5.000 2038 07		08/13/2021	GOLDMAN SACHS & CO		5,522,248	4,170,000	0	1.C FE
97381Y-AP-5	WINDY GAP FIRMING PROJ W 4.000 2039 07		08/13/2021	GOLDMAN SACHS & CO		5,670,354	4,675,000	0	1.C FE
97381Y-AQ-3	WINDY GAP FIRMING PROJ W 5.000 2040 07		08/13/2021	GOLDMAN SACHS & CO		5,882,746	4,475,000	0	1.C FE
97381Y-AR-1	WINDY GAP FIRMING PROJ W 4.000 2041 07		08/13/2021	GOLDMAN SACHS & CO		12,058,100	10,000,000	0	1.C FE
977123-Y8-5	WISCONSIN TRANSN REV TAX 1.859 2034 07		09/15/2021	CITIGROUP GLOBAL MARKETS		629,709	640,000	2,512	1.A FE
977123-2X-5	WISCONSIN TRANSN REV TAX 2.167 2035 07		07/14/2021	MORGAN STANLEY		10,000,000	10,000,000	0	1.B FE
35563P-DD-8	SCRT 2017-4 HT CMO 3.250 2057 06		08/25/2021	PAR WRITE-UP		36,276	36,276	0	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						112,266,340	104,511,276	2,512	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
03027X-BS-8	AMERICAN TOWER CORP 2.300 2031 09		09/23/2021	BARCLAYS CAPITAL INC		4,972,200	5,000,000	0	2.C FE
031162-CZ-1	AMGEN INC 2.000 2032 01		08/05/2021	CITIGROUP GLOBAL MARKETS		9,932,800	10,000,000	0	2.A FE
031162-DB-3	AMGEN INC 1.650 2028 08		08/05/2021	MORGAN STANLEY		4,995,400	5,000,000	0	2.A FE
032095-AL-5	AMPHENOL CORP 2.200 2031 09		09/09/2021	VARIOUS		10,009,600	10,000,000	0	2.A FE
032654-AV-7	ANALOG DEVICES INC 2.100 2031 10		09/28/2021	MORGAN STANLEY		14,914,200	15,000,000	0	1.G FE
045054-AP-8	ASHTEAD CAPITAL INC (144 2.450 2031 08	C	08/03/2021	J P MORGAN CHASE SECURITIES INC		4,987,250	5,000,000	0	2.C FE
059165-EN-6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		07/06/2021	VARIOUS		5,108,250	5,000,000	8,750	1.F FE
09247X-AR-2	BLACKROCK INC 1.900 2031 01		08/30/2021	VARIOUS		8,920,664	8,783,000	10,306	1.D FE
117043-AT-6	BRUNSWICK CORP 2.400 2031 08		08/05/2021	J P MORGAN CHASE SECURITIES INC		1,992,060	2,000,000	0	2.B FE
161175-CD-4	CHARTER COMM OPT 2.250 2029 01		09/27/2021	CITIGROUP GLOBAL MARKETS		6,988,450	7,000,000	0	2.C FE
21036P-BH-0	CONSTELLATION BRANDS INC 2.250 2031 08		07/27/2021	GOLDMAN SACHS & CO		5,033,300	5,000,000	938	2.C FE
26442U-AL-8	DUKE ENERGY PROGRESS 2.000 2031 08		09/01/2021	VARIOUS		10,007,200	10,000,000	5,833	1.F FE
26078J-AD-2	DUPONT DE NEMOURS INC 4.725 2028 11		08/03/2021	VARIOUS		6,029,580	5,000,000	52,500	2.A FE
532457-BV-9	ELI LILLY 3.375 2029 03		08/25/2021	CITIGROUP GLOBAL MARKETS		2,688,792	2,388,000	36,268	1.F FE
291011-AQ-7	EMERSON ELECTRIC 6.000 2032 08		07/22/2021	DAIWA CAPITAL MARKET		5,495,920	4,000,000	107,333	1.F FE
35805B-AE-8	FRESENIUS MED (144A) 3.000 2031 12	C	09/10/2021	MIZUHO INTERNATIONAL PLC		5,193,250	5,000,000	48,333	2.C FE
37331N-AK-7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		07/09/2021	MORGAN STANLEY		3,099,300	3,000,000	13,992	1.G FE
437076-CJ-9	HOME DEPOT INC 1.875 2031 09		09/07/2021	BAS-MERRILL LYNCH		14,905,200	15,000,000	0	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		08/02/2021	BAS-MERRILL LYNCH		4,988,050	5,000,000	0	1.F FE
446413-AX-4	HUNTINGTON INGALLS INDUS 2.043 2028 08		08/09/2021	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	2.C FE
74005P-BT-0	LINDE INC/CT 1.100 2030 08		08/05/2021	GOLDMAN SACHS & CO		13,387,920	14,000,000	76,572	1.F FE
539830-BP-3	LOCKHEED MARTIN CORP 1.850 2030 06		07/27/2021	DEUTSCHE BANC		5,090,650	5,000,000	11,306	1.G FE
571676-AB-1	MARS INC (144A) 3.200 2030 04		08/31/2021	BAS-MERRILL LYNCH		8,528,668	7,683,000	103,123	1.F 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
58933Y-AX-3	MERCK & CO INC 3.400 2029 03		09/23/2021	VARIOUS		11,212,448	10,034,000	18,953	1.E FE
617446-8U-6	MORGAN STANLEY 1.794 2032 02		07/06/2021	MORGAN STANLEY		6,780,130	7,000,000	50,581	1.F FE
61747Y-ED-3	MORGAN STANLEY 2.239 2032 07		09/23/2021	MORGAN STANLEY		7,980,790	8,000,000	20,835	1.F FE
641062-AX-2	NESTLE HOLDINGS INC (144 1.875 2031 09	C	09/10/2021	VARIOUS		15,024,050	15,000,000	0	1.D FE
64952W-DS-9	NEW YORK LIFE GLOBAL FUN 1.200 2030 08		07/01/2021	BMO CAPITAL MARKETS		4,707,550	5,000,000	24,833	1.A FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUN 1.850 2031 08		07/29/2021	BAS-MERRILL LYNCH		9,996,400	10,000,000	0	1.A FE
665228-K@-0	NORTHERN ILLINOIS GAS CO 2.190 2033 08		08/10/2021	MIZUHO INTERNATIONAL PLC		4,000,000	4,000,000	0	1.D Z
67066G-AN-4	NVIDIA CORP 2.000 2031 06		08/30/2021	WELLS FARGO SECURITIES		8,146,210	8,000,000	25,833	1.G FE
649840-CT-0	NY STATE ELECTRIC & GAS 2.150 2031 10		09/21/2021	CITIGROUP GLOBAL MARKETS		14,967,750	15,000,000	0	1.G FE
688225-AH-4	OSHKOSH CORP 3.100 2030 03		08/25/2021	VARIOUS		7,798,001	7,301,000	110,651	2.C FE
714046-AN-9	PERKINELMER INC 2.250 2031 09		09/08/2021	GOLDMAN SACHS & CO		2,990,910	3,000,000	0	2.B FE
744533-BM-1	PUBLIC SERVICE CO OF OKL 2.200 2031 08		08/23/2021	VARIOUS		13,008,980	13,000,000	4,033	1.G FE
744560-BY-1	PUBLIC SERVICE ELECTRIC 3.200 2029 05		08/02/2021	KEYBANC CAPITAL MARK		5,603,500	5,000,000	35,111	1.F FE
75513E-AD-3	RAYTHEON TECHNOLOGIES CO 2.250 2030 07		07/08/2021	RBC CAPITAL MARKETS		5,129,500	5,000,000	3,438	2.A FE
75513E-CM-1	RAYTHEON TECHNOLOGIES CO 1.900 2031 09		09/28/2021	VARIOUS		26,690,610	27,000,000	26,389	2.A FE
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/31/2021	VARIOUS		15,865,311	15,893,000	4,210	1.F FE
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		08/30/2021	VARIOUS		4,071,634	4,283,000	0	2.A FE
824348-BL-9	SHERWIN-WILLIAMS CO 2.300 2030 05		07/07/2021	J P MORGAN CHASE SECURITIES INC		10,265,500	10,000,000	34,500	2.B FE
8426EP-AD-0	SOUTHERN CO GAS CAPITAL 1.750 2031 01		09/23/2021	CITIGROUP GLOBAL MARKETS		11,467,416	11,889,000	41,612	2.A FE
857477-BG-7	STATE STREET CORP 2.400 2030 01		08/24/2021	SUSQUEHANNA INTL GROUP		3,662,445	3,460,000	7,381	1.E FE
87264A-BF-1	T-MOBILE USA INC 3.875 2030 04		08/02/2021	CITIGROUP GLOBAL MARKETS		11,368,200	10,000,000	117,326	2.C FE
882508-BG-8	TEXAS INSTRUMENTS INC 2.250 2029 09		09/14/2021	VARIOUS		926,131	883,000	662	1.E FE
882508-BL-7	TEXAS INSTRUMENTS INC 1.900 2031 09		09/10/2021	VARIOUS		13,033,130	13,000,000	0	1.E FE
907818-FU-7	UNION PACIFIC CO 2.375 2031 05		09/08/2021	CITIGROUP GLOBAL MARKETS		3,111,060	3,000,000	21,771	1.G FE
927804-GB-4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		09/22/2021	JEFFERIES & CO INC		5,403,600	5,000,000	27,552	1.F FE
928563-AK-1	VMWARE INC 1.800 2028 08		07/21/2021	VARIOUS		9,968,750	10,000,000	0	2.C FE
929160-AZ-2	VULCAN MATERIALS 3.500 2030 06		09/27/2021	GOLDMAN SACHS & CO		11,051,200	10,000,000	114,722	2.B FE
931142-ET-6	WALMART INC 1.800 2031 09		09/10/2021	VARIOUS		10,016,550	10,000,000	0	1.C FE
94106B-AC-5	WASTE CONNECTIONS 2.200 2032 01		09/07/2021	J P MORGAN CHASE SECURITIES INC		6,988,520	7,000,000	0	2.A FE
976826-BP-1	WISCONSIN POWER & LIGHT 1.950 2031 09		09/27/2021	VARIOUS		4,860,414	4,920,000	3,465	1.G FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS I 3.550 2030 03		09/27/2021	VARIOUS		5,493,390	5,000,000	4,438	2.B FE
0778FP-AG-4	BELL CANADA 2.150 2032 02	A	08/25/2021	CITIGROUP GLOBAL MARKETS		14,989,200	15,000,000	4,479	2.A FE
124900-AD-3	CCL INDUSTRIES INC (144A 3.050 2030 06	A	07/06/2021	RBC CAPITAL MARKETS		9,127,890	8,620,000	27,021	2.B FE
89114T-ZJ-4	TORONTO-DOMINION BANK 2.000 2031 09	A	09/07/2021	TD SECURITIES		24,898,750	25,000,000	0	1.E FE
2027A0-KF-5	COMMONWEALTH BANK OF AUS 1.875 2031 09	D	09/09/2021	VARIOUS		9,914,650	10,000,000	0	1.D FE
17330B-AX-8	CMLTI 2021-J3 A3A CMO (1 2.500 2051 09		09/23/2021	CITIGROUP GLOBAL MARKETS		20,256,250	20,000,000	40,278	1.A FE
33852J-AA-6	FSMT 2021-7 A1 CMO (144A 2.500 2051 08		08/12/2021	MORGAN STANLEY		7,412,419	7,304,000	11,666	1.A FE
36262W-AB-2	GSMBS 2021-PJ8 A2 (144A) 2.500 2052 01		08/17/2021	GOLDMAN SACHS & CO		12,244,441	12,032,000	25,067	1.A FE
46654A-AC-3	JPMMT 2021-10 A3 2.500 2051 12		09/10/2021	J P MORGAN CHASE SECURITIES INC		9,372,296	9,179,385	8,287	1.A FE
46592W-AC-0	JPMMT 2021-12 A3 2.500 2052 02		09/28/2021	J P MORGAN CHASE SECURITIES INC		15,121,875	15,000,000	30,208	1.A FE
69376D-AA-0	PSMC 2021-3 A1 (144A) 2.500 2051 08		09/24/2021	WELLS FARGO SECURITIES		20,262,500	20,000,000	37,500	1.A FE
81748Y-AA-0	SEMT 2021-6 A1 (144A) 2.500 2051 10		09/21/2021	WELLS FARGO SECURITIES		25,472,656	25,000,000	48,611	1.F FE
06539X-AH-7	BANK 2020-BN27 A5 2.144 2063 04		07/28/2021	WELLS FARGO SECURITIES		2,446,671	2,383,000	4,116	1.A FE
12659R-AA-7	CSMC 2021-980M A 2.388 2026 07		07/28/2021	CREDIT SUISSE FIRST BOSTON		5,149,985	5,000,000	2,986	1.A FE
61692C-AZ-1	MSC 2021-L6 A3 2.196 2054 06		08/13/2021	BARCLAYS CAPITAL INC		6,691,200	6,560,000	6,403	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						617,219,565	606,595,385	1,420,171	XXX
8399997. Total - Bonds - Part 3						1,209,443,179	1,182,104,449	1,890,401	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,209,443,179	1,182,104,449	1,890,401	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
68339B-10-4	ON24 INC		08/30/2021	DIST FROM PARTNERSHIP	6,140.000	146,463		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						146,463	XXX	0	XXX

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
81377#-10-1	TRAVELERS DISTRIBUTION ALLIANCE INC		09/15/2021	CAPITAL CONTRIBUTION	0.000	3,500,000		0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						3,500,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,646,463	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,646,463	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,646,463	XXX	0	XXX
9999999 - Totals						1,213,089,642	XXX	1,890,401	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
12802R-AA-3	CAL DIVE INT 4.930		08/01/2021	REDEEMED		56,711	56,711	56,711	56,792	0	(81)	0	(81)	0	56,711	0	0	0	2,796	02/01/2027	1.B
302155-AR-7	EXPORT-IMPORT BANK OF 3.503		08/19/2021	REDEEMED		194,359	194,359	194,359	194,357	0	2	0	2	0	194,359	0	0	0	5,106	11/19/2021	1.A
88410X-AA-4	THIRAX 1 LCC .968		07/14/2021	REDEEMED		97,344	97,344	97,344	97,344	0	0	0	0	0	97,344	0	0	0	385	01/14/2033	5.B GI
912828-RC-6	U S TREASURY NOTES 2.125		08/15/2021	MATURED		2,000,000	2,000,000	2,016,718	2,006,488	0	(6,488)	0	(6,488)	0	2,000,000	0	0	0	42,500	08/15/2021	1.A
912828-S7-6	U S TREASURY NOTES 1.125		07/31/2021	MATURED		20,000,000	20,000,000	19,831,317	19,940,636	0	59,364	0	59,364	0	20,000,000	0	0	0	225,000	07/31/2021	1.A
228027-AA-6	VESSEL MANAGEMENT SERV 3.432		08/15/2021	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036	1.A
228027-AB-4	VESSEL MANAGEMENT SERV 3.477		07/16/2021	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	1,391	01/16/2037	1.A
02265Q-AA-6	AMAL LIMITED 3.465	D	08/21/2021	MATURED		125,537	125,537	125,537	125,536	0	1	0	1	0	125,537	0	0	0	3,262	08/21/2021	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		09/20/2021	PAID ON PRINCIPAL		381,249	381,249	377,794	378,348	0	2,901	0	2,901	0	381,249	0	0	0	6,391	01/20/2047	1.A
36179T-G2-5	GNMA II PASS #MA4717 2.500		09/20/2021	PAID ON PRINCIPAL		737,250	737,250	731,030	732,393	0	4,857	0	4,857	0	737,250	0	0	0	13,364	09/20/2047	1.A
36179M-E2-2	GNMA II PASS #00MA0153 3.000		09/20/2021	PAID ON PRINCIPAL		96,598	96,598	97,972	97,329	0	(730)	0	(730)	0	96,598	0	0	0	1,945	06/20/2042	1.A
36202C-3X-9	GNMA II PASS #2614 6.000		09/20/2021	PAID ON PRINCIPAL		2,342	2,342	2,271	2,302	0	41	0	41	0	2,342	0	0	0	86	07/20/2028	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2021	PAID ON PRINCIPAL		71,553	71,553	71,106	71,189	0	364	0	364	0	71,553	0	0	0	2,344	06/20/2034	1.A
36202E-BU-2	GNMA II PASS #3651 5.000		09/20/2021	PAID ON PRINCIPAL		193,829	193,829	192,617	192,853	0	975	0	975	0	193,829	0	0	0	6,338	12/20/2034	1.A
36202E-DD-8	GNMA II PASS #3700 4.500		09/20/2021	PAID ON PRINCIPAL		14,394	14,394	13,632	13,891	0	503	0	503	0	14,394	0	0	0	470	04/20/2035	1.A
36202E-ET-2	GNMA II PASS #3746 4.500		09/20/2021	PAID ON PRINCIPAL		235,277	235,277	224,233	227,739	0	7,538	0	7,538	0	235,277	0	0	0	7,001	08/20/2035	1.A
36202E-E7-0	GNMA II PASS #3758 4.500		09/20/2021	PAID ON PRINCIPAL		170,723	170,723	162,934	165,921	0	4,802	0	4,802	0	170,723	0	0	0	4,886	09/20/2035	1.A
36202E-E8-8	GNMA II PASS #3759 5.000		09/20/2021	PAID ON PRINCIPAL		39,462	39,462	39,345	39,349	0	113	0	113	0	39,462	0	0	0	1,329	09/20/2035	1.A
36202E-FL-8	GNMA II PASS #3771 4.500		09/20/2021	PAID ON PRINCIPAL		37,194	37,194	35,770	36,296	0	898	0	898	0	37,194	0	0	0	1,051	10/20/2035	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2021	PAID ON PRINCIPAL		110,444	110,444	108,114	108,772	0	1,672	0	1,672	0	110,444	0	0	0	3,690	11/20/2035	1.A
36202E-HF-9	GNMA II PASS #3830 5.500		09/20/2021	PAID ON PRINCIPAL		52,998	52,998	50,820	51,101	0	1,897	0	1,897	0	52,998	0	0	0	1,975	03/20/2036	1.A
3622A2-6K-3	GNMA II PASS #784474 3.500		09/20/2021	PAID ON PRINCIPAL		1,081,539	1,081,539	1,091,002	1,088,032	0	(6,494)	0	(6,494)	0	1,081,539	0	0	0	25,275	02/20/2048	1.A
36177P-CY-9	GNMA PASS TH #00794586 3.500		09/15/2021	PAID ON PRINCIPAL		584,289	584,289	609,030	608,503	0	(24,215)	0	(24,215)	0	584,289	0	0	0	13,254	03/15/2042	1.A
36213E-WV-4	GNMA PASS TH #552460 6.000		09/15/2021	PAID ON PRINCIPAL		1,007	1,007	978	977	0	30	0	30	0	1,007	0	0	0	40	03/15/2032	1.A
36201M-SA-1	GNMA PASS TH #587413 5.500		09/15/2021	PAID ON PRINCIPAL		704	704	719	716	0	(12)	0	(12)	0	704	0	0	0	25	11/15/2032	1.A
36201M-SJ-2	GNMA PASS TH #587421 5.500		09/15/2021	PAID ON PRINCIPAL		1,893	1,893	1,935	1,921	0	(28)	0	(28)	0	1,893	0	0	0	70	11/15/2032	1.A
36200M-YX-5	GNMA PASS TH #604726 4.500		09/15/2021	PAID ON PRINCIPAL		41,666	41,666	39,711	40,313	0	1,353	0	1,353	0	41,666	0	0	0	1,186	10/15/2033	1.A
36290R-YQ-0	GNMA PASS TH #615519 4.500		09/15/2021	PAID ON PRINCIPAL		9,084	9,084	8,559	8,740	0	344	0	344	0	9,084	0	0	0	272	09/15/2033	1.A
36290R-6X-6	GNMA PASS TH #615686 4.500		09/15/2021	PAID ON PRINCIPAL		1,805	1,805	1,700	1,737	0	68	0	68	0	1,805	0	0	0	54	10/15/2033	1.A
3620AQ-PR-8	GNMA PASS TH #736732 4.500		09/15/2021	PAID ON PRINCIPAL		67,764	67,764	68,077	68,071	0	(307)	0	(307)	0	67,764	0	0	0	1,981	05/15/2040	1.A
3620AW-FY-1	GNMA PASS TH #741883 4.500		09/15/2021	PAID ON PRINCIPAL		36,178	36,178	36,345	36,339	0	(161)	0	(161)	0	36,178	0	0	0	1,005	05/15/2040	1.A
38378A-CR-0	GNR 2011-151 JV CMO 3.000		09/20/2021	PAID ON PRINCIPAL		727,548	727,548	730,049	728,274	0	(726)	0	(726)	0	727,548	0	0	0	14,380	02/20/2041	1.A
38375B-SF-0	GNR 2012-H11 BA CMO 2.000		09/20/2021	PAID ON PRINCIPAL		953	953	952	952	0	0	0	0	0	953	0	0	0	12	05/20/2062	1.A
38375B-RQ-7	GNR 2012-H12 HA CMO 2.000		09/20/2021	PAID ON PRINCIPAL		62	62	62	62	0	0	0	0	0	62	0	0	0	1	03/20/2062	1.A
38375B-TF-9	GNR 2012-H14 GA CMO 2.000		09/20/2021	PAID ON PRINCIPAL		3,319	3,319	3,311	3,313	0	6	0	6	0	3,319	0	0	0	43	06/20/2062	1.A
38375B-TA-0	GNR 2012-H16 HA CMO 2.000		09/20/2021	PAID ON PRINCIPAL		182,246	182,246	182,773	182,285	0	(38)	0	(38)	0	182,246	0	0	0	2,420	07/20/2062	1.A
38375B-K8-4	GNR 2013-H04 BA CMO 1.650		09/20/2021	PAID ON PRINCIPAL		72,779	72,779	72,620	72,703	0	77	0	77	0	72,779	0	0	0	739	02/20/2063	1.A
38376R-GW-0	GNR 2015-H22 HA 2.550		09/20/2021	PAID ON PRINCIPAL		373,946	373,946	372,652	373,051	0	895	0	895	0	373,946	0	0	0	7,053	08/20/2065	1.A
38376R-LX-2	GNR 2015-H29 HA CMO 2.500		09/20/2021	PAID ON PRINCIPAL		479,866	479,866	476,567	477,980	0	1,886	0	1,886	0	479,866	0	0	0	7,988	09/20/2065	1.A
38375U-WW-6	GNR 2016-H11 GA CMO 2.000		09/20/2021	PAID ON PRINCIPAL		1,346,269	1,346,269	1,301,253	1,316,950	0	29,319	0	29,319	0	1,346,269	0	0	0	17,758	04/20/2066	1.A
38376R-VM-5	GNR 2016-H13 JA CMO 2.000		09/20/2021	PAID ON PRINCIPAL		2,026,686	2,026,686	1,935,485	1,967,265	0	59,421	0	59,421	0	2,026,686	0	0	0	26,521	06/20/2066	1.A
38376R-ZJ-8	GNR 2016-H19 FC CMO .489		09/20/2021	PAID ON PRINCIPAL		188,842	188,842	188,798	186,615	0	2,228	0	2,228	0	188,842	0	0	0	620	08/20/2066	1.A
38376R-YG-5	GNR 2016-H20 FN CMO .839		09/20/2021	PAID ON PRINCIPAL		867,762	867,762	866,135	836,499	0	31,263	0	31,263	0	867,762	0	0	0	5,074	09/20/2066	1.A
38376R-G7-5	GNR 2016-H24 DA CMO 2.500		09/20/2021	PAID ON PRINCIPAL		649,133	649,133	635,134	639,858	0	9,275	0	9,275	0	649,133	0	0	0	10,483	09/20/2066	1.A
38375U-J9-2	GNR 2017-H19 MA CMO 2.500		09/20/2021	PAID ON PRINCIPAL		1,265,251	1,265,251	1,254,971	1,257,772	0	7,480	0	7,480	0	1,265,251	0	0	0	20,807	04/20/2067	1.A
38380U-WQ-2	GNR 2018-11 PA CMO 3.000		09/20/2021	PAID ON PRINCIPAL		1,203,835	1,203,835	1,198,215	1,200,438	0	3,397	0	3,397	0	1,203,835	0	0	0	23,567	12/20/2047	1.A
38381A-E2-8	GNR 2018-151 P CMO 3.500		09/20/2021	PAID ON PRINCIPAL		949,326	949,326	946,656	947,148	0	2,178	0	2,178	0	949,326	0	0	0	21,676	01/20/2047	1.A
36225C-B7-0	G2 (ARM) #80061 1.875		09/20/2021	PAID ON PRINCIPAL		283	283	285	280	0	3	0	3	0	283	0	0	0	5	04/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 1.875		09/20/2021	PAID ON PRINCIPAL		1,131	1,131	1,144	1,122	0	10	0	10	0	1,131	0	0	0	22	05/20/2027	1.A
36225C-C9-5	G2 (ARM) #80095 2.250		09/20/2021	PAID ON PRINCIPAL		440	440	446	439	0	1	0	1	0	440	0	0	0	7	07/20/2027	1.A
36198V-KR-7	GN AI8404 (PROJECT LOA 3.310		09/15/2021	PAID ON PRINCIPAL		185,320	185,320	195,397	192,052	0	(6,731)	0	(6,731)	0	185,320	0	0	0	4,090	05/15/2030	1.A
38379K-VJ-4	GNR 2015-101 AB (PROJE 2.400		09/16/2021	PAID ON PRINCIPAL		618,361	618,361	618,506	618,037	0	324	0	324	0	618,361	0	0	0	10,765	07/16/2048	1.A
38379K-GA-0	GNR 2015-32 AG (PROJEC 2.300		09/16/2021	PAID ON PRINCIPAL		28,059	28,059	27,763	27,894	0	165	0	165	0	28,059	0	0	0	430	02/16/2049	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
38379U-PD-2	GNR 2016-50 A (PROJECT 2.300		09/16/2021	PAID ON PRINCIPAL		365,011	365,011	366,038	365,114	0	(103)	0	(103)	0	365,011	0	0	0	5,040	07/16/2052	1.A
38379U-SP-2	GNR 2016-64 CA (PROJEC 2.300		09/16/2021	PAID ON PRINCIPAL		410,365	410,365	411,006	410,451	0	(87)	0	(87)	0	410,365	0	0	0	5,621	03/16/2045	1.A
38379U-XR-2	GNR 2016-98 AF (PROJEC 2.350		09/16/2021	PAID ON PRINCIPAL		1,010,347	1,010,347	986,312	995,845	0	14,502	0	14,502	0	1,010,347	0	0	0	13,977	03/16/2057	1.A
38379R-V6-7	GNR 2017-124 AB (PROJE 2.650		09/16/2021	PAID ON PRINCIPAL		3,132,263	3,132,263	3,123,943	3,125,969	0	6,294	0	6,294	0	3,132,263	0	0	0	57,786	08/16/2057	1.A
38379R-4V-2	GNR 2017-143 AC (PROJE 2.600		09/16/2021	PAID ON PRINCIPAL		4,690,469	4,690,469	4,679,156	4,682,210	0	8,259	0	8,259	0	4,690,469	0	0	0	72,009	07/16/2057	1.A
38380J-FU-7	GNR 2017-171 AC (PROJE 2.500		09/16/2021	PAID ON PRINCIPAL		2,285,928	2,285,928	2,244,585	2,261,297	0	24,632	0	24,632	0	2,285,928	0	0	0	38,092	09/16/2054	1.A
38380J-HP-6	GNR 2017-181 AG (PROJE 2.600		09/16/2021	PAID ON PRINCIPAL		2,434,273	2,434,273	2,387,014	2,409,501	0	24,772	0	24,772	0	2,434,273	0	0	0	45,529	02/16/2059	1.A
38380J-GM-4	GNR 2017-185 AC (PROJE 2.600		09/16/2021	PAID ON PRINCIPAL		554,757	554,757	539,313	546,164	0	8,593	0	8,593	0	554,757	0	0	0	9,521	03/16/2058	1.A
38379U-7A-8	GNR 2017-30 AB (PROJEC 2.400		09/16/2021	PAID ON PRINCIPAL		293,683	293,683	288,807	290,590	0	3,093	0	3,093	0	293,683	0	0	0	4,164	03/16/2051	1.A
38380J-KW-7	GNR 2018-4 AE (PROJECT 2.450		09/16/2021	PAID ON PRINCIPAL		825,911	825,911	807,392	815,994	0	9,917	0	9,917	0	825,911	0	0	0	14,947	08/16/2058	1.A
38380J-MC-9	GNR 2018-9 AB (PROJEC 2.500		09/16/2021	PAID ON PRINCIPAL		182,206	182,206	176,712	179,189	0	3,017	0	3,017	0	182,206	0	0	0	3,074	05/16/2058	1.A
38380M-J6-9	GNR 2019-17 AK (PROJEC 3.250		09/16/2021	PAID ON PRINCIPAL		912,176	912,176	903,339	907,946	0	4,230	0	4,230	0	912,176	0	0	0	19,778	03/16/2059	1.A
38380M-M6-5	GNR 2019-19 A (PROJECT 3.250		09/16/2021	PAID ON PRINCIPAL		305,513	305,513	303,424	304,551	0	962	0	962	0	305,513	0	0	0	6,086	04/16/2050	1.A
38380M-5R-8	GNR 2019-50 AH (PROJEC 2.800		09/16/2021	PAID ON PRINCIPAL		457,323	457,323	454,036	455,684	0	1,639	0	1,639	0	457,323	0	0	0	8,872	06/16/2059	1.A
83162C-UG-6	SBAP 2011-20I 1 2.850		09/01/2021	PAID ON PRINCIPAL		376,779	376,779	377,367	377,053	0	(274)	0	(274)	0	376,779	0	0	0	10,976	09/01/2031	1.A
83162C-XD-0	SBAP 2015-20G 1 2.880		07/01/2021	PAID ON PRINCIPAL		305,131	305,131	304,726	304,283	0	848	0	848	0	305,131	0	0	0	9,480	07/01/2035	1.A
83162C-XZ-1	SBAP 2016-10E 1 1.800		09/01/2021	PAID ON PRINCIPAL		190,567	190,567	190,567	190,458	0	109	0	109	0	190,567	0	0	0	3,440	09/01/2026	1.A
83162C-YL-1	SBAP 2017-10B 1 2.630		09/01/2021	PAID ON PRINCIPAL		548,796	548,796	548,796	548,434	0	363	0	363	0	548,796	0	0	0	15,667	03/01/2027	1.A
83162C-YV-9	SBAP 2017-10E 1 1.980		09/01/2021	PAID ON PRINCIPAL		279,677	279,677	279,677	279,634	0	43	0	43	0	279,677	0	0	0	5,766	09/01/2027	1.A
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2021	PAID ON PRINCIPAL		269,976	269,976	269,976	269,640	0	336	0	336	0	269,976	0	0	0	7,976	01/01/2037	1.A
83162C-YM-9	SBAP 2017-20C 1 3.040		09/01/2021	PAID ON PRINCIPAL		844,885	844,885	844,885	841,841	0	3,044	0	3,044	0	844,885	0	0	0	27,375	03/01/2037	1.A
83162C-YT-4	SBAP 2017-20G 1 2.980		07/01/2021	PAID ON PRINCIPAL		739,281	739,281	749,720	747,291	0	(8,010)	0	(8,010)	0	739,281	0	0	0	23,381	07/01/2037	1.A
83162C-YW-7	SBAP 2017-20I 1 2.590		09/01/2021	PAID ON PRINCIPAL		2,566,214	2,566,214	2,566,214	2,561,941	0	4,273	0	4,273	0	2,566,214	0	0	0	71,572	09/01/2037	1.A
83162C-ZC-0	SBAP 2018-20A 1 2.920		07/01/2021	PAID ON PRINCIPAL		446,797	446,797	446,797	446,563	0	234	0	234	0	446,797	0	0	0	13,764	01/01/2038	1.A
83162C-ZF-3	SBAP 2018-20B 1 3.220		08/01/2021	PAID ON PRINCIPAL		336,927	336,927	334,927	334,682	0	2,245	0	2,245	0	336,927	0	0	0	11,617	02/01/2038	1.A
83162C-B3-6	SBAP 2019-20C 1 3.200		09/01/2021	PAID ON PRINCIPAL		289,784	289,784	289,784	289,614	0	170	0	170	0	289,784	0	0	0	9,875	03/01/2039	1.A
831641-EW-1	SBIC 2012-10A 2.766		09/10/2021	PAID ON PRINCIPAL		1,208,057	1,208,057	1,208,057	1,207,368	0	689	0	689	0	1,208,057	0	0	0	33,415	03/10/2022	1.A
831641-EY-7	SBIC 2013-10A 1 2.351		09/10/2021	PAID ON PRINCIPAL		1,140,102	1,140,102	1,151,231	1,144,792	0	(4,690)	0	(4,690)	0	1,140,102	0	0	0	26,804	03/10/2023	1.A
831641-FH-3	SBIC 2017-10A 1 2.845		09/10/2021	PAID ON PRINCIPAL		2,579,159	2,579,159	2,581,071	2,580,295	0	(1,136)	0	(1,136)	0	2,579,159	0	0	0	73,377	03/10/2027	1.A
831641-FK-6	SBIC 2018-10A 1 3.187		09/10/2021	PAID ON PRINCIPAL		1,448,528	1,448,528	1,448,528	1,448,269	0	260	0	260	0	1,448,528	0	0	0	46,165	03/10/2028	1.A
831641-FM-2	SBIC 2019-10A 1 3.113		09/10/2021	PAID ON PRINCIPAL		632,727	632,727	632,727	632,627	0	100	0	100	0	632,727	0	0	0	19,697	03/10/2029	1.A
831641-FP-5	SBIC 2020-10A 1 2.078		09/10/2021	PAID ON PRINCIPAL		240,337	240,337	240,337	240,319	0	19	0	19	0	240,337	0	0	0	4,994	03/10/2030	1.A
0599999. Subtotal - Bonds - U.S. Governments						69,988,560	69,988,560	69,503,318	69,690,583	0	297,977	0	297,977	0	69,988,560	0	0	0	1,269,801	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
70914P-LD-2	PENNSYLVANIA GO REF SE 5.000		07/01/2021	MATURED		25,000,000	25,000,000	28,544,000	25,184,499	0	(184,499)	0	(184,499)	0	25,000,000	0	0	0	1,250,000	07/01/2021	1.D FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,000,000	25,000,000	28,544,000	25,184,499	0	(184,499)	0	(184,499)	0	25,000,000	0	0	0	1,250,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
052430-NN-1	AUSTIN ISD GENERAL OBL 5.000		08/01/2021	REDEEMED		1,415,000	1,415,000	1,488,608	1,421,243	0	(6,243)	0	(6,243)	0	1,415,000	0	0	0	70,750	08/01/2033	1.A FE
052430-NX-9	AUSTIN ISD GENERAL OBL 5.000		08/01/2021	REDEEMED		85,000	85,000	89,422	85,375	0	(375)	0	(375)	0	85,000	0	0	0	4,250	08/01/2033	1.A FE
142665-DD-7	CARLSBAD USD GO S2011C 5.000		08/01/2021	REDEEMED		2,000,000	2,000,000	2,147,550	2,029,502	0	(29,502)	0	(29,502)	0	2,000,000	0	0	0	100,000	08/01/2026	1.C FE
270083-ZJ-0	EANES ISD GENERAL OBLI 4.000		08/01/2021	MATURED		1,000,000	1,000,000	1,017,660	999,967	0	33	0	33	0	1,000,000	0	0	0	40,000	08/01/2021	1.B FE
545624-KN-7	LOS RIOS CCD GO REF S2 5.000		08/01/2021	REDEEMED		1,930,000	1,930,000	2,071,894	1,940,066	0	(10,066)	0	(10,066)	0	1,930,000	0	0	0	96,500	08/01/2026	1.C FE
545624-KP-2	LOS RIOS CCD GO REF S2 5.000		08/01/2021	REDEEMED		1,255,000	1,255,000	1,334,793	1,284,532	0	(29,532)	0	(29,532)	0	1,255,000	0	0	0	62,750	08/01/2027	1.C FE
567288-SN-6	MARICOPA CO USD #48 SC 4.500		07/01/2021	REDEEMED		2,200,000	2,200,000	2,416,348	2,213,421	0	(13,421)	0	(13,421)	0	2,200,000	0	0	0	99,000	07/01/2027	1.C FE
668844-KZ-5	NORWALK GENERAL OBLIGA 3.250		07/15/2021	REDEEMED		1,215,000	1,215,000	1,226,895	1,216,131	0	(1,131)	0	(1,131)	0	1,215,000	0	0	0	39,488	07/15/2028	1.A FE
696667-T4-6	PALM SPRINGS USD GO RE 5.000		08/01/2021	REDEEMED		1,715,000	1,715,000	1,818,174	1,753,220	0	(38,220)	0	(38,220)	0	1,715,000	0	0	0	85,750	08/01/2030	1.E FE
752147-HE-1	RANCHO SANTIAGO CCD GO .235		09/01/2021	MATURED		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	1,336	09/01/2021	1.C FE
815323-JU-5	SEDGWICK CO GEN OBLIGA 5.000		08/01/2021	MATURED		1,780,000	1,780,000	2,045,879	1,797,085	0	(17,085)	0	(17,085)	0	1,780,000	0	0	0	89,000	08/01/2021	1.A FE
817409-XY-6	SEQUOIA UHSD GO S2011C 5.375		07/01/2021	REDEEMED		1,300,000	1,300,000	1,337,362	1,302,315	0	(2,315)	0	(2,315)	0	1,300,000	0	0	0	69,875	07/01/2031	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,465,000	16,465,000	17,564,584	16,612,855	0	(147,855)	0	(147,855)	0	16,465,000	0	0	0	758,698	XXX	XXX
Bonds - U.S. Special Revenues																					
139883-AA-0	CAPITAL CITY ECONOMIC 5.000		09/29/2021	REDEEMED		182,165	182,165	182,165	182,166	0	0	0	0	0	182,165	0	0	0	5,372	12/01/2027	5.B GI

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
298245-KZ-3	EUGENE WATER REVENUE T .923		08/01/2021	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	923	08/01/2021	1.C FE
546398-GD-4	LOUISIANA PUB FAC (AIR .030		08/02/2021	GOLDMAN SACHS & CO		18,650,000	18,650,000	18,650,000	18,650,000	0	0	0	0	0	18,650,000	0	0	0	4,087	12/01/2038	1.F FE
60416R-AG-7	MINNESOTA ST HSG PROJ- 3.220		09/26/2021	PAID ON PRINCIPAL		14,859	14,859	14,859	14,859	0	0	0	0	0	14,859	0	0	0	361	01/01/2034	1.A FE
610532-BZ-5	MONROE CO DEV AUTH GUL .040		07/12/2021	MORGAN STANLEY		9,900,000	9,900,000	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	0	0	1,101	10/01/2049	1.F FE
733508-AA-3	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	4,602	04/01/2035	1.F FE
733508-AB-1	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	0	0	1,446	04/01/2036	1.F FE
79208E-BY-8	SAINT LUCIE SOL WST DI .040		07/12/2021	WELLS FARGO SECURITIES		19,400,000	19,400,000	19,400,000	19,400,000	0	0	0	0	0	19,400,000	0	0	0	4,656	05/01/2024	1.E FE
882117-U3-6	TEXAS A & M PERM UNIV 5.000		07/01/2021	REDEEMED		2,480,000	2,480,000	2,822,810	2,500,738	0	(20,738)	0	(20,738)	0	2,480,000	0	0	0	124,000	07/01/2029	1.A FE
882724-SY-4	TEXAS TRANS REV S2020 4.000		08/26/2021	MATURED		150,000,000	150,000,000	155,533,500	153,678,722	0	(3,678,722)	0	(3,678,722)	0	150,000,000	0	0	0	5,884,932	08/26/2021	1.D FE
915115-X5-3	UNIV OF TEXAS PERM FD 5.250		07/01/2021	MATURED		7,000,000	7,000,000	8,198,610	7,061,758	0	(61,758)	0	(61,758)	0	7,000,000	0	0	0	367,500	07/01/2021	1.A FE
3128JM-QF-7	FH (3/1 ARM) #1B2353 2.143		09/15/2021	PAID ON PRINCIPAL		245,567	245,567	244,023	244,659	0	908	0	908	0	245,567	0	0	0	3,769	09/15/2035	1.A
3128JM-SB-4	FH (3/1 ARM) #1B2413 2.208		09/15/2021	PAID ON PRINCIPAL		19,609	19,609	19,563	19,535	0	74	0	74	0	19,609	0	0	0	295	10/15/2035	1.A
3128MJ-ZF-0	FHLMC GOLD PASS THRU 3.000		09/15/2021	PAID ON PRINCIPAL		201,870	201,870	200,751	200,751	0	1,120	0	1,120	0	201,870	0	0	0	4,019	01/15/2047	1.A
31296J-2J-4	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		67	67	66	66	0	1	0	1	0	67	0	0	0	2	07/15/2033	1.A
31296J-4V-5	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		785	785	769	776	0	9	0	9	0	785	0	0	0	29	07/15/2033	1.A
31296K-BK-8	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		532	532	520	524	0	8	0	8	0	532	0	0	0	20	07/15/2033	1.A
31296K-NR-0	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		7,312	7,312	7,158	7,181	0	130	0	130	0	7,312	0	0	0	239	07/15/2033	1.A
31296K-QD-8	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		2,793	2,793	2,734	2,747	0	46	0	46	0	2,793	0	0	0	114	07/15/2033	1.A
31296K-TN-3	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		8,792	8,792	8,608	8,638	0	154	0	154	0	8,792	0	0	0	349	07/15/2033	1.A
31296K-4R-1	FHLMC GOLD PASSTHRU 5.000		09/15/2021	PAID ON PRINCIPAL		18,476	18,476	18,360	18,395	0	81	0	81	0	18,476	0	0	0	621	08/15/2033	1.A
31296L-KZ-3	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		835	835	817	825	0	10	0	10	0	835	0	0	0	31	08/15/2033	1.A
31296L-WL-1	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		53	53	51	52	0	1	0	1	0	53	0	0	0	2	08/15/2033	1.A
31296L-ZL-8	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		218	218	214	215	0	3	0	3	0	218	0	0	0	8	08/15/2033	1.A
31296M-6K-0	FHLMC GOLD PASSTHRU 5.000		09/15/2021	PAID ON PRINCIPAL		42,607	42,607	42,341	42,405	0	202	0	202	0	42,607	0	0	0	1,437	09/15/2033	1.A
31296N-EJ-2	FHLMC GOLD PASSTHRU 5.000		09/15/2021	PAID ON PRINCIPAL		68,753	68,753	68,323	68,445	0	309	0	309	0	68,753	0	0	0	2,249	09/15/2033	1.A
31292G-6T-8	FHLMC GOLD PASSTHRU 7.500		09/15/2021	PAID ON PRINCIPAL		581	581	611	638	0	(57)	0	(57)	0	581	0	0	0	30	11/15/2029	1.A
31292H-G5-7	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		141	141	165	158	0	(17)	0	(17)	0	141	0	0	0	7	01/15/2031	1.A
31292H-XK-5	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		7,746	7,746	7,583	7,618	0	128	0	128	0	7,746	0	0	0	282	07/15/2033	1.A
31293E-N4-8	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		465	465	438	440	0	26	0	26	0	465	0	0	0	19	12/15/2028	1.A
31298W-JP-1	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		55	55	58	63	0	(8)	0	(8)	0	55	0	0	0	3	10/15/2031	1.A
31287M-UB-4	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		99	99	96	95	0	3	0	3	0	99	0	0	0	3	01/15/2032	1.A
31287P-E9-0	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		70	70	74	79	0	(9)	0	(9)	0	70	0	0	0	4	02/15/2032	1.A
31287Q-FF-3	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		67	67	71	75	0	(8)	0	(8)	0	67	0	0	0	3	03/15/2032	1.A
31287T-DJ-1	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		961	961	1,013	1,066	0	(105)	0	(105)	0	961	0	0	0	45	05/15/2032	1.A
31287T-SE-6	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		188	188	198	202	0	(14)	0	(14)	0	188	0	0	0	9	06/15/2032	1.A
31287V-GQ-7	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		948	948	1,000	1,087	0	(139)	0	(139)	0	948	0	0	0	44	07/15/2032	1.A
31288D-AJ-8	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		970	970	950	952	0	18	0	18	0	970	0	0	0	32	12/15/2032	1.A
31288E-4Z-7	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		2,198	2,198	2,205	2,201	0	(3)	0	(3)	0	2,198	0	0	0	82	02/15/2033	1.A
31288J-EY-8	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		969	969	972	971	0	(1)	0	(1)	0	969	0	0	0	36	04/15/2033	1.A
31288J-WV-4	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		293	293	294	294	0	(1)	0	(1)	0	293	0	0	0	11	04/15/2033	1.A
31335H-Z7-1	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		12,413	12,413	12,677	12,467	0	(54)	0	(54)	0	12,413	0	0	0	461	12/15/2023	1.A
31294M-GB-1	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		110,709	110,709	110,903	110,788	0	(79)	0	(79)	0	110,709	0	0	0	2,586	05/15/2026	1.A
31283H-LC-7	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		245	245	258	268	0	(22)	0	(22)	0	245	0	0	0	11	10/15/2029	1.A
31283H-N4-3	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		2,292	2,292	2,428	2,564	0	(273)	0	(273)	0	2,292	0	0	0	110	09/15/2031	1.A
31283H-WY-7	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		4,317	4,317	4,241	4,254	0	63	0	63	0	4,317	0	0	0	158	06/15/2033	1.A
3128LX-DE-7	FHLMC GOLD PASSTHRU 4.000		09/15/2021	PAID ON PRINCIPAL		96,523	96,523	85,725	90,646	0	5,877	0	5,877	0	96,523	0	0	0	2,428	05/15/2034	1.A
3128MJ-FH-8	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		17,713	17,713	17,451	17,459	0	254	0	254	0	17,713	0	0	0	662	12/15/2036	1.A
3128MJ-S6-8	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		290,031	290,031	278,033	283,522	0	6,508	0	6,508	0	290,031	0	0	0	5,737	08/15/2043	1.A
3128MJ-TL-4	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		428,551	428,551	424,868	425,257	0	3,294	0	3,294	0	428,551	0	0	0	10,189	10/15/2043	1.A
3132J4-KR-9	FHLMC GOLD PASSTHRU 2.500		09/15/2021	PAID ON PRINCIPAL		905,039	905,039	894,494	895,046	0	9,992	0	9,992	0	905,039	0	0	0	15,146	03/15/2037	1.A
31335A-YU-6	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		169,420	169,420	172,199	171,720	0	(2,301)	0	(2,301)	0	169,420	0	0	0	3,340	10/15/2046	1.A
31335A-2P-2	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		89,370	89,370	88,560	88,878	0	491	0	491	0	89,370	0	0	0	1,954	10/15/2046	1.A
31335B-CW-4	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		431,975	431,975	437,746	436,631	0	(4,656)	0	(4,656)	0	431,975	0	0	0	8,582	07/15/2047	1.A
3128PT-3L-7	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		54,677	54,677	54,403	54,514	0	163	0	163	0	54,677	0	0	0	1,270	02/15/2026	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
3132KE-EH-4	FHLMC GOLD PASSTHRU 2.500		09/15/2021	PAID ON PRINCIPAL		224,315	224,315	225,752	224,887	0	(572)	0	(572)	0	224,315	0	0	0	3,885	06/15/2028	1.A
3133G6-MR-3	FHLMC PASS T #QN0368 2.500		09/25/2021	PAID ON PRINCIPAL		764,237	764,237	776,118	774,327	0	(10,090)	0	(10,090)	0	764,237	0	0	0	12,797	08/25/2034	1.A
3133KG-4K-1	FHLMC PASS T #RA1726 2.500		09/25/2021	PAID ON PRINCIPAL		484,063	484,063	481,151	481,553	0	2,510	0	2,510	0	484,063	0	0	0	8,057	11/25/2049	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		09/25/2021	PAID ON PRINCIPAL		225,828	225,828	224,417	225,052	0	776	0	776	0	225,828	0	0	0	3,782	10/25/2046	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		09/25/2021	PAID ON PRINCIPAL		279,435	279,435	280,592	281,219	0	(1,784)	0	(1,784)	0	279,435	0	0	0	4,634	12/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		09/25/2021	PAID ON PRINCIPAL		286,877	286,877	291,247	290,857	0	(3,980)	0	(3,980)	0	286,877	0	0	0	5,656	11/25/2046	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		09/15/2021	PAID ON PRINCIPAL		15,370	15,370	15,337	15,334	0	36	0	36	0	15,370	0	0	0	674	01/15/2031	1.A
31339N-AG-1	FHR 2400 MK CMO 6.500		09/15/2021	PAID ON PRINCIPAL		34,747	34,747	34,269	34,472	0	275	0	275	0	34,747	0	0	0	1,544	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH CMO 6.500		09/15/2021	PAID ON PRINCIPAL		31,977	31,977	31,537	31,706	0	271	0	271	0	31,977	0	0	0	1,382	02/15/2032	1.A
31339D-GP-7	FHR 2422 CH CMO 6.500		09/15/2021	PAID ON PRINCIPAL		6,294	6,294	6,164	6,240	0	54	0	54	0	6,294	0	0	0	274	02/15/2032	1.A
31394R-YV-5	FHR 2769 CY CMO 5.000		09/15/2021	PAID ON PRINCIPAL		116,662	116,662	116,152	116,397	0	264	0	264	0	116,662	0	0	0	3,880	03/15/2024	1.A
3137A0-UA-1	FHR 3713 PA CMO 2.000		09/15/2021	PAID ON PRINCIPAL		864,401	864,401	856,702	859,300	0	5,101	0	5,101	0	864,401	0	0	0	11,693	02/15/2040	1.A
3137AW-QW-8	FHR 4148 AB CMO 1.500		09/15/2021	PAID ON PRINCIPAL		671,349	671,349	652,992	658,064	0	13,286	0	13,286	0	671,349	0	0	0	6,805	12/15/2027	1.A
3137FC-AD-6	FHR 4735 MA CMO 3.000		09/15/2021	PAID ON PRINCIPAL		623,137	623,137	630,025	626,340	0	(3,203)	0	(3,203)	0	623,137	0	0	0	12,367	08/15/2045	1.A
3137FD-BP-6	FHR 4745 E CMO 3.000		09/15/2021	PAID ON PRINCIPAL		1,272,602	1,272,602	1,273,662	1,272,842	0	(240)	0	(240)	0	1,272,602	0	0	0	26,453	01/15/2048	1.A
3137FD-V9-0	FHR 4753 BK CMO 3.000		09/15/2021	PAID ON PRINCIPAL		591,558	591,558	587,017	587,870	0	3,687	0	3,687	0	591,558	0	0	0	12,406	01/15/2048	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500		09/25/2021	PAID ON PRINCIPAL		737,004	737,004	743,510	742,245	0	(5,241)	0	(5,241)	0	737,004	0	0	0	12,304	03/25/2049	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		09/25/2021	PAID ON PRINCIPAL		432,775	432,775	432,775	432,772	0	3	0	3	0	432,775	0	0	0	7,025	04/25/2049	1.A
3132HT-K8-8	FHS 300 300 CMO 3.000		09/15/2021	PAID ON PRINCIPAL		411,423	411,423	408,788	408,969	0	2,454	0	2,454	0	411,423	0	0	0	8,013	01/15/2043	1.A
31406G-5S-4	FN (10/1 ARM #810057 1.735		09/25/2021	PAID ON PRINCIPAL		2,057	2,057	2,076	2,054	0	3	0	3	0	2,057	0	0	0	32	03/25/2035	1.A
31406L-MX-3	FN (10/1 ARM #813174 2.135		09/25/2021	PAID ON PRINCIPAL		2,395	2,395	2,415	2,390	0	5	0	5	0	2,395	0	0	0	37	02/25/2035	1.A
31407B-VG-1	FN (10/1 ARM #826015 1.810		09/25/2021	PAID ON PRINCIPAL		4,242	4,242	4,245	4,230	0	13	0	13	0	4,242	0	0	0	62	07/25/2035	1.A
31407B-2G-3	FN (10/1 ARM #826175 1.955		09/25/2021	PAID ON PRINCIPAL		1,943	1,943	1,949	1,939	0	4	0	4	0	1,943	0	0	0	31	07/25/2035	1.A
31407C-HK-6	FN (10/1 ARM #826534 1.990		09/25/2021	PAID ON PRINCIPAL		155,428	155,428	155,667	155,083	0	345	0	345	0	155,428	0	0	0	2,096	07/25/2035	1.A
31407E-MK-6	FN (10/1 ARM #828462 2.215		09/25/2021	PAID ON PRINCIPAL		1,076	1,076	1,066	1,071	0	5	0	5	0	1,076	0	0	0	19	07/25/2035	1.A
31407J-XF-4	FN (10/1 ARM #832378 1.846		09/25/2021	PAID ON PRINCIPAL		8,112	8,112	7,984	8,055	0	57	0	57	0	8,112	0	0	0	112	08/25/2035	1.A
31402R-NZ-8	FN (3/1 ARM) #735808 2.243		09/25/2021	PAID ON PRINCIPAL		4,293	4,293	4,273	4,275	0	18	0	18	0	4,293	0	0	0	73	08/25/2035	1.A
31406M-6S-0	FN (3/1 ARM) #814581 1.763		09/25/2021	PAID ON PRINCIPAL		6,708	6,708	6,675	6,677	0	31	0	31	0	6,708	0	0	0	104	04/25/2035	1.A
31406W-LD-4	FN (3/1 ARM) #822124 1.853		09/25/2021	PAID ON PRINCIPAL		9,048	9,048	9,007	9,005	0	43	0	43	0	9,048	0	0	0	133	06/25/2035	1.A
31407C-D8-7	FN (3/1 ARM) #826427 1.947		09/25/2021	PAID ON PRINCIPAL		6,969	6,969	6,921	6,915	0	54	0	54	0	6,969	0	0	0	106	07/25/2035	1.A
31407F-ML-1	FN (3/1 ARM) #829363 1.875		09/25/2021	PAID ON PRINCIPAL		160,438	160,438	159,724	160,122	0	316	0	316	0	160,438	0	0	0	2,523	10/25/2035	1.A
31403K-3F-8	FN (5/1 ARM) #751498 2.340		09/25/2021	PAID ON PRINCIPAL		1,680	1,680	1,669	1,676	0	4	0	4	0	1,680	0	0	0	26	11/25/2033	1.A
31403V-G4-5	FN (5/1 ARM) #759019 2.021		09/25/2021	PAID ON PRINCIPAL		3,195	3,195	3,167	3,184	0	12	0	12	0	3,195	0	0	0	43	01/25/2034	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		09/25/2021	PAID ON PRINCIPAL		5,519	5,519	5,708	5,499	0	21	0	21	0	5,519	0	0	0	251	12/25/2041	1.A
3138AE-LY-7	FNMA PASS TH #AI1242 3.500		09/25/2021	PAID ON PRINCIPAL		38,045	38,045	37,935	37,946	0	99	0	99	0	38,045	0	0	0	875	04/25/2026	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		09/25/2021	PAID ON PRINCIPAL		399,751	399,751	396,316	396,292	0	3,459	0	3,459	0	399,751	0	0	0	8,114	08/25/2045	1.A
3138X2-Q6-4	FNMA PASS TH #AU3176 3.000		09/25/2021	PAID ON PRINCIPAL		739,066	739,066	749,921	746,635	0	(7,569)	0	(7,569)	0	739,066	0	0	0	14,816	08/25/2043	1.A
3138Y9-M4-7	FNMA PASS TH #AX7578 3.000		09/25/2021	PAID ON PRINCIPAL		119,450	119,450	119,525	119,454	0	(3)	0	(3)	0	119,450	0	0	0	2,350	01/25/2045	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		09/25/2021	PAID ON PRINCIPAL		408,788	408,788	404,700	404,873	0	3,915	0	3,915	0	408,788	0	0	0	6,809	11/25/2047	1.A
3140JA-CD-8	FNMA PASS TH #BM5467 3.000		09/25/2021	PAID ON PRINCIPAL		455,740	455,740	453,319	453,612	0	2,128	0	2,128	0	455,740	0	0	0	9,248	11/25/2047	1.A
3140JA-GR-3	FNMA PASS TH #BM5607 3.000		09/25/2021	PAID ON PRINCIPAL		563,442	563,442	562,781	562,736	0	706	0	706	0	563,442	0	0	0	11,259	11/25/2046	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		09/25/2021	PAID ON PRINCIPAL		205,305	205,305	203,540	203,453	0	1,852	0	1,852	0	205,305	0	0	0	4,084	06/25/2049	1.A
31371H-FM-5	FNMA PASS TH #252272 6.000		09/25/2021	PAID ON PRINCIPAL		7,928	7,928	7,855	7,872	0	56	0	56	0	7,928	0	0	0	289	01/25/2029	1.A
31371H-KR-8	FNMA PASS TH #252404 6.000		09/25/2021	PAID ON PRINCIPAL		89	89	88	88	0	1	0	1	0	89	0	0	0	3	03/25/2029	1.A
31371K-3A-7	FNMA PASS TH #254693 5.500		09/25/2021	PAID ON PRINCIPAL		11,087	11,087	11,066	11,063	0	24	0	24	0	11,087	0	0	0	398	04/25/2033	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		09/25/2021	PAID ON PRINCIPAL		51,480	51,480	51,745	51,413	0	67	0	67	0	51,480	0	0	0	1,711	09/25/2023	1.A
31371L-DQ-9	FNMA PASS TH #254911 5.000		09/25/2021	PAID ON PRINCIPAL		13,051	13,051	13,029	13,013	0	38	0	38	0	13,051	0	0	0	438	10/25/2023	1.A
31371L-E3-9	FNMA PASS TH #254954 4.500		09/25/2021	PAID ON PRINCIPAL		34,166	34,166	33,146	33,863	0	303	0	303	0	34,166	0	0	0	1,021	10/25/2023	1.A
31371L-FY-0	FNMA PASS TH #254983 5.500		09/25/2021	PAID ON PRINCIPAL		640	640	639	639	0	1	0	1	0	640	0	0	0	23	12/25/2033	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		09/25/2021	PAID ON PRINCIPAL		277,382	277,382	276,863	276,731	0	651	0	651	0	277,382	0	0	0	10,219	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		09/25/2021	PAID ON PRINCIPAL		637	637	639	636	0	1	0	1	0	637	0	0	0	28	12/25/2027	1.A
31385W-2N-8	FNMA PASS TH #555281 6.000		09/25/2021	PAID ON PRINCIPAL		3,986	3,986	4,092	4,128	0	(143)	0	(143)	0	3,986	0	0	0	157	03/25/2033	1.A
31385X-F9-3	FNMA PASS TH #555592 5.500		09/25/2021	PAID ON PRINCIPAL		6,868	6,868	6,855	6,853	0	15	0	15	0	6,868	0	0	0	250	07/25/2033	1.A
31401W-AP-4	FNMA PASS TH #720114 5.500		09/25/2021	PAID ON PRINCIPAL		3,288	3,288	3,282	3,281	0	7	0	7	0	3,288	0	0	0	121	07/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31401X-UH-8	FNMA PASS TH #721584 5.500		09/25/2021	PAID ON PRINCIPAL		4,866	4,866	4,857	4,858	0	9	0	9	0	4,866	0	0	0	178	07/25/2033	1.A
31401Y-FH-3	FNMA PASS TH #722068 5.500		09/25/2021	PAID ON PRINCIPAL		24,450	24,450	24,404	24,396	0	53	0	53	0	24,450	0	0	0	820	07/25/2033	1.A
31401Y-LS-2	FNMA PASS TH #722237 5.500		09/25/2021	PAID ON PRINCIPAL		1,690	1,690	1,687	1,686	0	4	0	4	0	1,690	0	0	0	62	07/25/2033	1.A
31402B-FR-0	FNMA PASS TH #723876 5.500		09/25/2021	PAID ON PRINCIPAL		902	902	900	900	0	2	0	2	0	902	0	0	0	33	07/25/2033	1.A
31402D-C4-0	FNMA PASS TH #725591 5.000		09/25/2021	PAID ON PRINCIPAL		16,300	16,300	15,661	15,841	0	459	0	459	0	16,300	0	0	0	538	07/25/2034	1.A
31402G-PK-3	FNMA PASS TH #728626 4.500		09/25/2021	PAID ON PRINCIPAL		356	356	321	336	0	20	0	20	0	356	0	0	0	11	08/25/2033	1.A
31402H-VV-0	FNMA PASS TH #729728 5.500		09/25/2021	PAID ON PRINCIPAL		4,239	4,239	4,231	4,229	0	10	0	10	0	4,239	0	0	0	156	07/25/2033	1.A
31402J-RE-9	FNMA PASS TH #730485 4.500		09/25/2021	PAID ON PRINCIPAL		1,452	1,452	1,330	1,376	0	75	0	75	0	1,452	0	0	0	44	08/25/2033	1.A
31402J-4W-4	FNMA PASS TH #730837 5.500		09/25/2021	PAID ON PRINCIPAL		15,823	15,823	15,793	15,788	0	35	0	35	0	15,823	0	0	0	614	07/25/2033	1.A
31402V-UR-9	FNMA PASS TH #739592 5.500		09/25/2021	PAID ON PRINCIPAL		231	231	231	231	0	0	0	0	0	231	0	0	0	9	09/25/2033	1.A
31402W-NN-4	FNMA PASS TH #740297 5.500		09/25/2021	PAID ON PRINCIPAL		15,651	15,651	15,622	15,615	0	36	0	36	0	15,651	0	0	0	574	10/25/2033	1.A
31403C-WE-7	FNMA PASS TH #745045 4.500		09/25/2021	PAID ON PRINCIPAL		57,057	57,057	53,455	54,763	0	2,294	0	2,294	0	57,057	0	0	0	1,650	12/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000		09/25/2021	PAID ON PRINCIPAL		268	268	268	267	0	0	0	0	0	268	0	0	0	9	03/25/2034	1.A
31404Y-YE-6	FNMA PASS TH #782909 5.000		09/25/2021	PAID ON PRINCIPAL		10,222	10,222	9,815	9,924	0	299	0	299	0	10,222	0	0	0	340	06/25/2034	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000		09/25/2021	PAID ON PRINCIPAL		47,064	47,064	46,637	46,710	0	354	0	354	0	47,064	0	0	0	1,604	06/25/2035	1.A
31410F-V3-6	FNMA PASS TH #888134 5.000		09/25/2021	PAID ON PRINCIPAL		90,273	90,273	87,121	87,395	0	2,879	0	2,879	0	90,273	0	0	0	3,001	02/25/2037	1.A
31410K-PV-0	FNMA PASS TH #889736 5.000		09/25/2021	PAID ON PRINCIPAL		13,371	13,371	12,579	12,689	0	681	0	681	0	13,371	0	0	0	447	12/25/2033	1.A
31359H-WH-3	FNR 1994-79 Z CMO 7.000		09/25/2021	PAID ON PRINCIPAL		3,882	3,882	3,986	3,915	0	(34)	0	(34)	0	3,882	0	0	0	180	04/25/2024	1.A
31393T-Z8-2	FNR 2003-106 C CMO 4.500		09/25/2021	PAID ON PRINCIPAL		47,922	47,922	45,376	47,442	0	480	0	480	0	47,922	0	0	0	1,427	11/25/2023	1.A
31393U-TY-9	FNR 2003-134 ZA CMO 5.000		09/25/2021	PAID ON PRINCIPAL		632,015	632,015	572,862	624,703	0	7,312	0	7,312	0	632,015	0	0	0	21,124	12/25/2023	1.A
31393U-Z6-3	FNR 2004-1 DY CMO 4.500		09/25/2021	PAID ON PRINCIPAL		105,308	105,308	98,299	104,082	0	1,226	0	1,226	0	105,308	0	0	0	3,132	02/25/2024	1.A
31393X-PG-6	FNR 2004-16 LB CMO 4.500		09/25/2021	PAID ON PRINCIPAL		116,195	116,195	109,659	115,075	0	1,121	0	1,121	0	116,195	0	0	0	3,478	04/25/2024	1.A
3136A8-4G-2	FNR 2012-112 DA CMO 3.000		09/25/2021	PAID ON PRINCIPAL		705,098	705,098	700,415	700,883	0	4,214	0	4,214	0	705,098	0	0	0	13,998	10/25/2042	1.A
3136AK-YZ-0	FNR 2014-59 AC CMO 3.000		09/25/2021	PAID ON PRINCIPAL		402,317	402,317	407,471	402,740	0	(424)	0	(424)	0	402,317	0	0	0	7,927	10/25/2040	1.A
3136AT-4R-2	FNR 2016-71 QM CMO 3.000		09/25/2021	PAID ON PRINCIPAL		207,713	207,713	204,889	204,289	0	3,424	0	3,424	0	207,713	0	0	0	4,166	10/25/2046	1.A
3136AQ-5Y-2	FNR 2016-9 D CMO 3.000		09/25/2021	PAID ON PRINCIPAL		398,245	398,245	394,629	395,146	0	3,099	0	3,099	0	398,245	0	0	0	7,932	03/25/2046	1.A
3136B4-6P-8	FNR 2019-33 CMO 2.500		09/25/2021	PAID ON PRINCIPAL		632,010	632,010	630,233	630,406	0	1,604	0	1,604	0	632,010	0	0	0	10,448	12/25/2048	1.A
3136B7-DH-1	FNR 2019-64 A CMO 2.500		09/25/2021	PAID ON PRINCIPAL		598,231	598,231	606,457	606,900	0	(8,669)	0	(8,669)	0	598,231	0	0	0	9,965	08/25/2051	1.A
3136B7-ZR-5	FNR 2019-69 JA CMO 2.500		09/25/2021	PAID ON PRINCIPAL		1,272,175	1,272,175	1,265,814	1,266,204	0	5,972	0	5,972	0	1,272,175	0	0	0	20,954	12/25/2049	1.A
3136B7-VD-0	FNR 2019-74 C CMO 2.500		09/25/2021	PAID ON PRINCIPAL		466,413	466,413	463,042	463,453	0	2,960	0	2,960	0	466,413	0	0	0	7,653	12/25/2049	1.A
31393R-GG-9	FSPC T-56 A5 CMO 5.231		09/25/2021	PAID ON PRINCIPAL		127,135	127,135	123,599	124,388	0	2,747	0	2,747	0	127,135	0	0	0	4,360	05/25/2043	1.A
3137G1-AA-5	FWLS 2015-SC01 1A CMO 3.500		09/25/2021	PAID ON PRINCIPAL		397,366	397,366	403,947	398,042	0	(676)	0	(676)	0	397,366	0	0	0	9,035	05/25/2045	1.A
3137G1-AL-1	FWLS 2015-SC02 2A CMO 3.500		09/25/2021	PAID ON PRINCIPAL		486,053	486,053	492,204	487,111	0	(1,058)	0	(1,058)	0	486,053	0	0	0	10,881	09/25/2045	1.A
3137G1-AV-9	FWLS 2016-SC01 1A CMO 3.000		09/25/2021	PAID ON PRINCIPAL		173,361	173,361	176,178	174,096	0	(735)	0	(735)	0	173,361	0	0	0	3,475	07/25/2046	1.A
3137G1-AW-7	FWLS 2016-SC01 2A CMO 3.500		09/25/2021	PAID ON PRINCIPAL		177,510	177,510	182,280	179,838	0	(2,329)	0	(2,329)	0	177,510	0	0	0	4,280	07/25/2046	1.A
3137G1-BK-2	FWLS 2017-SC01 1A CMO 3.000		09/25/2021	PAID ON PRINCIPAL		747,713	747,713	721,894	737,879	0	9,834	0	9,834	0	747,713	0	0	0	15,309	12/25/2046	1.A
3137G1-BL-0	FWLS 2017-SC01 2A CMO 3.500		09/25/2021	PAID ON PRINCIPAL		914,388	914,388	911,459	911,925	0	2,463	0	2,463	0	914,388	0	0	0	20,888	12/25/2046	1.A
35563P-BE-8	SCRT 2017-2 HT CMO 3.000		09/25/2021	PAID ON PRINCIPAL		179,553	179,553	176,790	178,797	0	756	0	756	0	179,553	0	0	0	3,608	08/25/2056	1.A
35563P-DD-8	SCRT 2017-4 HT CMO 3.250		09/25/2021	PAID ON PRINCIPAL		552,439	552,439	551,036	554,833	0	(2,394)	0	(2,394)	0	552,439	0	0	0	11,717	06/25/2057	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						260,008,919	260,008,919	266,931,479	263,699,757	0	(3,690,838)	0	(3,690,838)	0	260,008,919	0	0	0	6,892,927	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
081437-AR-6	AMCOR FLEXIBLES NORTH 4.500	C	07/15/2021	REDEEMED		1,000,000	1,000,000	998,170	999,279	0	381	0	381	0	999,660	0	340	340	33,750	10/15/2021	2.B FE
02665W-BF-7	AMERICAN HONDA FINANCE 1.650	C	07/12/2021	MATURED		1,000,000	1,000,000	999,670	999,961	0	39	0	39	0	1,000,000	0	0	0	16,500	07/12/2021	1.G FE
037411-BE-4	APACHE CORP 4.375		08/16/2021	TENDERED		5,300,000	5,000,000	4,992,250	4,993,828	0	430	0	430	0	4,994,257	0	5,743	5,743	482,899	10/15/2028	3.A FE
045054-AD-5	ASHTEAD CAPITAL (144A) 4.125	C	08/18/2021	REDEEMED		1,020,630	1,000,000	937,500	956,837	0	5,343	0	5,343	0	962,180	0	58,450	58,450	41,594	08/15/2025	2.C FE
045054-AH-6	ASHTEAD CAPITAL (144A) 5.250	C	08/13/2021	REDEEMED		779,535	750,000	750,000	750,000	0	0	0	0	0	750,000	0	29,535	29,535	40,688	08/01/2026	2.C FE
04550K-AA-9	ASSOCIATED BANK NA 3.500		07/13/2021	REDEEMED		5,000,000	5,000,000	4,985,500	4,996,747	0	2,607	0	2,607	0	4,999,354	0	646	646	160,417	08/13/2021	2.A FE
059165-ED-8	BALTIMORE GAS & ELECTR 3.500		08/15/2021	REDEEMED		1,000,000	1,000,000	994,490	999,409	0	350	0	350	0	999,759	0	241	241	26,250	11/15/2021	1.G FE
06406H-BY-4	BANK OF NEW YORK MELLO 3.550		08/23/2021	REDEEMED		2,220,000	2,220,000	2,224,426	2,220,320	0	(421)	0	(421)	0	2,219,899	0	101	101	72,243	09/23/2021	1.F FE
071813-BR-9	BAXTER INTERNATIONAL 1.700		07/15/2021	REDEEMED		700,000	700,000	698,984	699,603	0	337	0	337	0	699,940	0	60	60	10,908	08/15/2021	2.A FE
075887-BK-4	BECTON DICKINSON 3.300		09/13/2021	MAKE WHOLE CALL		1,042,460	1,000,000	1,006,180	1,001,699	0	(586)	0	(586)	0	1,001,113	0	(1,113)	(1,113)	76,560	03/01/2023	2.C FE
05568B-AA-6	BNSF 2006-1 TRUST 5.720		07/15/2021	REDEEMED		315	315	315	315	0	0	0	0	0	315	0	0	0	18	01/15/2024	1.B FE
097023-AD-7	BOEING CO 8.750		08/15/2021	MATURED		2,344,000	2,344,000	3,232,988	2,421,193	0	(77,193)	0	(77,193)	0	2,344,000	0	0	0	205,100	08/15/2021	2.C FE
103730-AJ-9	BP CAP MARKETS AMERICA 3.245	C	07/13/2021	MAKE WHOLE CALL		4,362,922	4,260,000	4,266,731	4,262,671	0	(1,101)	0	(1,101)	0	4,261,570	0	(1,570)	(1,570)	197,768	05/06/2022	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
05605H-AA-8	BWX TECHNOLOGIES INC (5.375		07/15/2021	REDEEMED		10,468,015	10,194,000	10,275,180	10,237,115	0	(8,523)	0	(8,523)	0	10,228,591	0	239,424	239,424	547,928	07/15/2026	3.C FE
14913Q-2N-8	CATERPILLAR FINANCIAL 3.150		09/07/2021	MATURED		1,000,000	1,000,000	1,022,186	1,009,077	0	(9,077)	0	(9,077)	0	1,000,000	0	0	0	31,500	09/07/2021	1.F FE
12527G-AC-7	CF INDUSTRIES 3.450		09/10/2021	MAKE WHOLE CALL		696,298	662,000	662,553	662,139	0	(53)	0	(53)	0	662,086	0	(86)	(86)	51,998	06/01/2023	2.C FE
17275R-BJ-0	CISCO SYSTEMS 1.850		08/20/2021	REDEEMED		2,000,000	2,000,000	1,962,600	1,993,688	0	5,546	0	5,546	0	1,999,234	0	766	766	33,917	09/20/2021	1.E FE
172967-KV-2	CITIGROUP INC 2.350		08/02/2021	MATURED		1,500,000	1,500,000	1,498,950	1,499,855	0	145	0	145	0	1,500,000	0	0	0	35,250	08/02/2021	2.A FE
202795-HZ-6	COMMONWEALTH EDISON 3.400		09/01/2021	MATURED		3,000,000	3,000,000	2,999,600	2,999,885	0	115	0	115	0	3,000,000	0	0	0	102,000	09/01/2021	1.F FE
219350-AZ-8	CORNING INC 3.700		07/21/2021	MAKE WHOLE CALL		1,076,676	1,000,000	1,012,510	1,006,298	0	(1,292)	0	(1,292)	0	1,005,005	0	(5,005)	(5,005)	101,960	11/15/2023	2.A FE
126650-BP-4	CVS LEASE PASS THRU CE 6.036		09/10/2021	REDEEMED		61,978	61,978	66,707	65,359	0	(3,381)	0	(3,381)	0	61,978	0	0	0	2,495	12/10/2028	2.B FE
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		09/10/2021	REDEEMED		20,856	20,856	24,036	22,579	0	(1,724)	0	(1,724)	0	20,856	0	0	0	966	01/10/2030	2.B FE
126650-BS-8	CVS LEASE PASS THRU CE 7.507		09/10/2021	REDEEMED		53,311	53,311	53,311	53,312	0	0	0	0	0	53,311	0	0	0	2,669	01/10/2032	2.B FE
126650-BV-1	CVS LEASE PASS THRU CE 5.773		09/10/2021	REDEEMED		71,098	71,098	73,718	72,880	0	(1,781)	0	(1,781)	0	71,098	0	0	0	2,737	01/10/2033	2.B
126650-BY-5	CVS LEASE PASS THRU CE 5.926		09/10/2021	REDEEMED		61,324	61,324	63,036	62,582	0	(1,258)	0	(1,258)	0	61,324	0	0	0	2,424	01/10/2034	2.B FE
233851-CH-5	DAIMLER FINANCE NA LLC 2.000	C	07/06/2021	MATURED		1,000,000	1,000,000	999,620	999,958	0	42	0	42	0	1,000,000	0	0	0	20,000	07/06/2021	2.A FE
249030-AC-1	DENTSPLY INTERNATIONAL 4.125		07/02/2021	REDEEMED		3,000,000	3,000,000	2,989,590	2,999,098	0	516	0	516	0	2,999,613	0	387	387	108,969	08/15/2021	2.B FE
278865-AU-4	ECOLAB INC 3.250		09/08/2021	MAKE WHOLE CALL		1,039,426	1,000,000	1,026,670	1,010,560	0	(3,824)	0	(3,824)	0	1,006,736	0	(6,736)	(6,736)	76,801	01/14/2023	2.A FE
278865-AY-6	ECOLAB INC 2.375		09/08/2021	MAKE WHOLE CALL		1,018,517	1,000,000	999,480	999,815	0	76	0	76	0	999,891	0	109	109	44,115	08/10/2022	2.A FE
26884T-AD-4	ERAC USA FINANCE LLC (4.500		08/16/2021	MATURED		1,000,000	1,000,000	995,360	999,611	0	389	0	389	0	1,000,000	0	0	0	45,000	08/16/2021	2.A FE
26884A-AZ-6	ERP OPERATING LP 4.625		09/15/2021	REDEEMED		1,515,000	1,515,000	1,677,256	1,540,251	0	(25,251)	0	(25,251)	0	1,515,000	0	0	0	52,552	12/15/2021	1.G FE
31677Q-BC-2	FIFTH THIRD BANK 2.875		09/01/2021	REDEEMED		2,000,000	2,000,000	1,989,700	1,998,754	0	1,052	0	1,052	0	1,999,806	0	194	194	52,708	10/01/2021	1.G FE
341099-CP-2	FLORIDA POWER CORP 3.100		08/15/2021	MATURED		3,343,000	3,343,000	3,522,047	3,352,330	0	(9,330)	0	(9,330)	0	3,343,000	0	0	0	103,633	08/15/2021	1.F FE
369550-AR-9	GENERAL DYNAMICS CORP 3.875		07/15/2021	MATURED		2,500,000	2,500,000	2,584,895	2,503,057	0	(3,057)	0	(3,057)	0	2,500,000	0	0	0	96,875	07/15/2021	1.G FE
37045X-AQ-9	GENERAL MOTORS FINANCI 4.375		09/25/2021	MATURED		1,000,000	1,000,000	1,042,890	1,005,497	0	(5,497)	0	(5,497)	0	1,000,000	0	0	0	43,750	09/25/2021	2.C FE
36162J-AA-4	GEO GROUP INC 5.875		06/29/2021	CREDIT SUISSE FIRST BOSTO		0	0	0	0	0	21,082	0	21,082	0	21,082	0	(21,082)	(21,082)	0	10/15/2024	5.B FE
39121J-A*-1	GREAT RIVER ENERGY 5.810		07/01/2021	MATURED		1,139,535	1,139,535	1,139,535	1,139,535	0	0	0	0	0	1,139,535	0	0	0	66,207	07/01/2021	1.G
39121J-AH-3	GREAT RIVER ENERGY (14 4.478		07/01/2021	REDEEMED		274,000	274,000	274,000	274,002	0	(2)	0	(2)	0	274,000	0	0	0	12,270	07/01/2030	1.G FE
406216-AZ-4	HALLIBURTON COMPANY 3.250		08/15/2021	REDEEMED		1,000,000	1,000,000	996,700	999,642	0	195	0	195	0	999,837	0	163	163	24,375	11/15/2021	2.A FE
428236-BV-4	HP INC 4.650		07/07/2021	MAKE WHOLE CALL		1,017,654	1,000,000	1,028,220	1,004,807	0	(2,669)	0	(2,669)	0	1,002,138	0	(2,138)	(2,138)	44,521	12/09/2021	2.B FE
448579-AD-4	HYATT HOTELS 5.375		08/15/2021	MATURED		2,000,000	2,000,000	1,996,920	1,999,626	0	374	0	374	0	2,000,000	0	0	0	107,500	08/15/2021	2.C FE
457030-AJ-3	INGLES MARKETS INC 5.750		07/16/2021	MAKE WHOLE CALL		4,232,000	4,232,000	4,232,000	4,232,000	0	0	0	0	0	4,232,000	0	0	0	142,624	06/15/2023	3.B FE
832696-AH-1	JM SMUCKER CO 3.000		07/26/2021	MAKE WHOLE CALL		1,017,460	1,000,000	995,570	999,138	0	395	0	395	0	999,533	0	467	467	43,377	03/15/2022	2.B FE
24422E-RE-1	JOHN DEERE CAPITAL COR 3.900		07/12/2021	MATURED		1,000,000	1,000,000	998,930	999,922	0	78	0	78	0	1,000,000	0	0	0	39,000	07/12/2021	1.F FE
46625H-JC-5	JP MORGAN CHASE 4.350		08/15/2021	MATURED		4,000,000	4,000,000	4,094,510	4,007,245	0	(7,245)	0	(7,245)	0	4,000,000	0	0	0	174,000	08/15/2021	1.F FE
52736R-BG-6	LEVI STRAUSS 5.000		09/30/2021	REDEEMED		1,416,221	1,393,000	1,391,635	1,392,214	0	107	0	107	0	1,392,322	0	23,900	23,900	63,652	05/01/2025	3.B FE
539830-AY-5	LOCKHEED MARTIN CORP 3.350		09/15/2021	MATURED		1,111,000	1,111,000	1,098,751	1,109,948	0	1,052	0	1,052	0	1,111,000	0	0	0	37,219	09/15/2021	1.G FE
54627R-AD-2	LOUISIANA LOC GOVT ELL 3.960		08/01/2021	REDEEMED		5,510	5,510	5,507	5,510	0	0	0	0	0	5,510	0	0	0	218	08/01/2024	1.A FE
55305B-AQ-4	M/I HOMES INC 5.625		08/24/2021	REDEEMED		3,784,547	3,681,000	3,488,016	3,546,769	0	16,629	0	16,629	0	3,563,398	0	221,149	221,149	220,285	08/01/2025	3.C FE
565849-AL-0	MARATHON OIL 3.850		09/03/2021	MAKE WHOLE CALL		3,327,634	3,000,000	2,985,570	2,991,731	0	1,095	0	1,095	0	2,992,826	0	7,174	7,174	414,900	06/01/2025	2.C FE
579780-AH-0	MCCORMICK & COMPANY IN 3.900		07/15/2021	MATURED		2,000,000	2,000,000	1,992,920	1,999,518	0	482	0	482	0	2,000,000	0	0	0	78,000	07/15/2021	2.B FE
581557-BJ-3	MCKESSON CORP 3.950		07/23/2021	TENDERED		2,310,700	2,000,000	1,999,500	1,999,558	0	55	0	55	0	1,999,613	0	387	387	384,653	02/16/2028	2.B FE
59156R-BF-4	METLIFE INC 3.048		07/23/2021	MAKE WHOLE CALL		2,067,520	2,000,000	2,020,778	2,004,463	0	(1,262)	0	(1,262)	0	2,003,200	0	(3,200)	(3,200)	104,435	12/15/2022	1.G FE
607059-AT-9	MOBIL CORP 8.625		08/15/2021	MATURED		7,200,000	7,200,000	10,380,382	7,421,351	0	(221,351)	0	(221,351)	0	7,200,000	0	0	0	621,000	08/15/2021	1.D FE
61747W-AL-3	MORGAN STANLEY 5.500		07/28/2021	MATURED		1,000,000	1,000,000	1,137,830	1,016,180	0	(16,180)	0	(16,180)	0	1,000,000	0	0	0	55,000	07/28/2021	1.G FE
61945C-AA-1	MOSAIC CO 3.750		08/15/2021	REDEEMED		3,000,000	3,000,000	3,018,420	3,000,881	0	(1,605)	0	(1,605)	0	2,999,276	0	724	724	84,375	11/15/2021	2.C FE
U6S10C-AM-7	NESTLE HOLDINGS INC 1.375	C	07/13/2021	MATURED		3,067,000	3,067,000	2,961,510	3,053,718	0	13,282	0	13,282	0	3,067,000	0	0	0	42,171	07/13/2021	1.D FE
64952W-CJ-0	NEW YORK LIFE GLOBAL F 1.700		09/14/2021	MATURED		1,000,000	1,000,000	998,090	999,713	0	287	0	287	0	1,000,000	0	0	0	17,000	09/14/2021	1.A FE
655664-AP-5	NORDSTROM INC 4.000		07/21/2021	REDEEMED		2,000,000	2,000,000	2,108,980	2,007,106	0	(7,106)	0	(7,106)	0	2,000,000	0	0	0	61,333	10/15/2021	2.C FE
655844-BG-2	NORFOLK SOUTHERN CORP 3.250		09/01/2021	REDEEMED		2,000,000	2,000,000	1,988,440	1,998,745	0	784	0	784	0	1,999,529	0	471	471	48,750	12/01/2021	2.A FE
665859-AM-6	NORTHERN TRUST CORP 3.375		08/23/2021	MATURED		3,500,000	3,500,000	3,508,885	3,500,591	0	(591)	0	(591)	0	3,500,000	0	0	0	118,125	08/23/2021	1.F FE
66765R-BZ-8	NORTHWEST NATURAL GAS 3.176		09/15/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,760	09/15/2021	1.F FE
67066G-AD-6	NVIDIA CORP 2.200		08/16/2021	REDEEMED		3,000,000	3,000,000	2,916,150	2,979,691	0	17,815	0	17,815	0	2,997,506	0	2,494	2,494	60,500	09/16/2021	1.G FE
674599-CG-8	OCCIDENTAL PETROLEUM 3.500		07/15/2021	TENDERED		1,030,000	1,000,000	997,420	967,210	31,510	134	0	31,644	0	998,854	0	1,146	1,146	50,417	06/15/2025	3.C FE
693304-AU-1	PECO ENERGY CO 1.700		09/15/2021	MATURED		1,700,000	1,700,000	1,698,866	1,699,591	0	409	0	409	0	1,700,000	0	0	0	28,900	09/15/2021	1.E FE
713448-BW-7	PEPSICO INC 3.000		08/25/2021	MATURED		1,000,000	1,000,000	992,060	999,382	0	618	0	618	0	1,000,000	0	0	0	30,000	08/25/2021	1.E 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
69351U-AP-8	PPL ELECTRIC UTILITIES 3.000		07/21/2021	REDEEMED		3,000,000	3,000,000	3,052,590	3,004,801	0	(4,920)	0	(4,920)	0	2,999,882	0	118	118	76,500	09/15/2021	1.E FE
144141-DA-3	PROGRESS ENERGY CAROLI 3.000		09/15/2021	MATURED		2,000,000	2,000,000	1,996,560	1,999,668	0	332	0	332	0	2,000,000	0	0	0	60,000	09/15/2021	1.F FE
74368C-AE-4	PROTECTIVE LIFE GLOBAL 1.999	C	09/14/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,990	09/14/2021	1.D FE
744320-BZ-7	PRUDENTIAL FINANCIAL I 3.500		08/30/2021	MAKE WHOLE CALL		1,079,820	1,000,000	1,064,225	1,050,000	0	(9,593)	0	(9,593)	0	1,040,407	0	(40,407)	(40,407)	107,528	05/15/2024	1.G FE
744320-CC-7	PRUDENTIAL FINANCIAL I 3.878		08/30/2021	MAKE WHOLE CALL		2,050,865	1,754,000	1,754,000	1,754,000	0	0	0	0	0	1,754,000	0	0	0	359,783	03/27/2028	1.G FE
75513E-BW-0	RAYTHEON TECHNOLOGIES 2.500		08/26/2021	MAKE WHOLE CALL		5,118,707	5,000,000	5,164,200	5,124,060	0	(47,241)	0	(47,241)	0	5,076,819	0	(76,819)	(76,819)	205,860	12/15/2022	2.A FE
7591EP-AP-5	REGIONS FINANCIAL CORP 3.800		08/23/2021	MAKE WHOLE CALL		5,323,194	5,000,000	4,997,050	4,998,231	0	501	0	501	0	4,998,732	0	1,268	1,268	517,944	08/14/2023	2.A FE
76119L-AA-9	RESIDEO FUNDING INC (1 6.125		08/26/2021	REDEEMED		2,274,500	2,154,000	2,215,928	2,199,691	0	(7,164)	0	(7,164)	0	2,192,527	0	81,974	81,974	108,111	11/01/2026	4.A FE
797440-BN-3	SAN DIEGO G & E 3.000		08/15/2021	MATURED		2,900,000	2,900,000	2,931,204	2,906,600	0	(6,600)	0	(6,600)	0	2,900,000	0	0	0	87,000	08/15/2021	1.F FE
833034-AH-4	SNAP-ON INC 6.125		09/01/2021	MATURED		2,700,000	2,700,000	2,835,928	2,719,371	0	(19,371)	0	(19,371)	0	2,700,000	0	0	0	165,375	09/01/2021	1.F FE
835495-AK-8	SONOCO PRODUCTS 4.375		08/01/2021	REDEEMED		2,000,000	2,000,000	1,990,860	1,998,971	0	507	0	507	0	1,999,478	0	522	522	65,625	11/01/2021	2.B FE
88732J-BA-5	TIME WARNER CABLE 4.000		07/02/2021	REDEEMED		1,253,000	1,253,000	1,305,311	1,258,555	0	(5,555)	0	(5,555)	0	1,253,000	0	0	0	41,906	09/01/2021	3.A FE
90783V-AA-3	UNION PACIFIC PASS THR 5.082		07/02/2021	REDEEMED		299	299	299	299	0	0	0	0	0	299	0	0	0	15	01/02/2029	1.D
25468P-CN-4	WALT DISNEY COMPANY 2.750		08/16/2021	MATURED		3,000,000	3,000,000	2,961,510	2,997,195	0	2,805	0	2,805	0	3,000,000	0	0	0	82,500	08/16/2021	2.A FE
C9716#-AG-4	WASTE CONNECTIONS INC 3.090		09/20/2021	MAKE WHOLE CALL		1,943,896	1,900,000	1,858,846	1,882,602	0	7,516	0	7,516	0	1,890,118	0	9,882	9,882	107,498	08/20/2022	2.A FE
949746-SA-0	WELLS FARGO & CO 2.100		07/26/2021	MATURED		1,000,000	1,000,000	999,060	999,881	0	119	0	119	0	1,000,000	0	0	0	21,000	07/26/2021	2.A FE
94988J-5R-4	WELLS FARGO BANK NA 3.550		09/21/2021	MAKE WHOLE CALL		528,931	500,000	524,036	517,424	0	(4,866)	0	(4,866)	0	512,557	0	(12,557)	(12,557)	48,505	08/14/2023	1.D FE
94988J-5T-0	WELLS FARGO BANK NA 3.625		09/21/2021	REDEEMED		1,000,000	1,000,000	1,029,207	1,012,358	0	(12,358)	0	(12,358)	0	1,000,000	0	0	0	33,128	10/22/2021	1.D FE
772739-AL-2	WESTROCK RKT CO 4.900		09/10/2021	MAKE WHOLE CALL		1,020,890	1,000,000	1,077,630	1,013,633	0	(8,010)	0	(8,010)	0	1,005,623	0	(5,623)	(5,623)	71,115	03/01/2022	2.B FE
96950F-AH-7	WILLIAMS COMPANIES INC 4.000		08/15/2021	REDEEMED		2,000,000	2,000,000	1,991,860	1,999,075	0	477	0	477	0	1,999,552	0	448	448	60,000	11/15/2021	2.B FE
978097-AD-5	WOLVERINE WORLD (144A) 5.000		08/26/2021	MAKE WHOLE CALL		1,999,946	1,950,000	1,941,375	1,943,561	0	706	0	706	0	1,944,267	0	5,733	5,733	146,092	09/01/2026	3.C FE
98956P-AC-6	ZIMMER BIOMET HOLDINGS 3.375		08/30/2021	REDEEMED		2,000,000	2,000,000	1,996,420	1,999,585	0	169	0	169	0	1,999,754	0	246	246	50,625	11/30/2021	2.B FE
98978V-AQ-6	ZOETIS INC 3.250		08/20/2021	MATURED		2,000,000	2,000,000	2,001,240	2,000,223	0	(223)	0	(223)	0	2,000,000	0	0	0	65,000	08/20/2021	2.B FE
136375-BV-3	CANADIAN NATIONAL RAIL 2.850	A	09/15/2021	REDEEMED		2,000,000	2,000,000	1,999,410	1,999,721	0	(47)	0	(47)	0	1,999,675	0	325	325	42,750	12/15/2021	1.F FE
136385-AR-2	CANADIAN NATURAL RESOU 3.450	A	08/15/2021	REDEEMED		2,000,000	2,000,000	1,992,120	1,999,143	0	475	0	475	0	1,999,618	0	382	382	51,750	11/15/2021	2.B FE
867224-AA-5	SUNCOR ENERGY 3.600	A	09/28/2021	MAKE WHOLE CALL		5,950,136	5,490,000	5,595,285	5,546,114	0	(10,952)	0	(10,952)	0	5,535,162	0	(45,162)	(45,162)	623,189	12/01/2024	2.A FE
00913R-AB-2	AIR LIQUIDE FINANCE (1 1.750	D	09/27/2021	MATURED		3,245,000	3,245,000	3,108,222	3,210,730	0	34,270	0	34,270	0	3,245,000	0	0	0	56,788	09/27/2021	1.G FE
023150-AA-6	AMBAC LSNI LLC (144A) 6.000	D	07/06/2021	REDEEMED		5	5	0	5	0	0	0	0	0	5	0	0	0	0	02/12/2023	6.
00182E-BA-6	ANZ NEW ZEALAND INTL/L 2.125	D	07/28/2021	MATURED		1,000,000	1,000,000	999,100	999,884	0	116	0	116	0	1,000,000	0	0	0	21,250	07/28/2021	1.E FE
23636A-AH-4	DANSKE BANK A/S (144A) 2.000	D	09/08/2021	MATURED		1,000,000	1,000,000	995,940	999,403	0	597	0	597	0	1,000,000	0	0	0	20,000	09/08/2021	1.F FE
449786-BJ-0	ING BANK NV (144A) 2.050	D	08/15/2021	MATURED		1,000,000	1,000,000	998,770	999,829	0	171	0	171	0	1,000,000	0	0	0	20,500	08/15/2021	1.D FE
478375-AF-5	JOHNSON CONTROLS INTER 3.750	D	09/01/2021	REDEEMED		34,000	34,000	35,014	34,154	0	(154)	0	(154)	0	34,000	0	0	0	956	12/01/2021	2.B FE
60920L-AC-8	MONDELEZ INTERNATIONAL 2.000	D	09/28/2021	REDEEMED		4,000,000	4,000,000	3,985,240	3,997,406	0	2,277	0	2,277	0	3,999,683	0	317	317	73,333	10/28/2021	2.B FE
85572N-AA-6	STARS GROUP HOLDINGS (7.000	D	07/21/2021	REDEEMED		4,657,500	4,500,000	4,543,750	4,523,818	0	(4,827)	0	(4,827)	0	4,518,991	0	138,509	138,509	331,500	07/15/2026	3.B FE
86960B-AQ-5	SVENSKA HANDELSBANKEN 1.875	D	09/07/2021	MATURED		1,000,000	1,000,000	996,110	999,435	0	565	0	565	0	1,000,000	0	0	0	18,750	09/07/2021	1.C FE
04542B-MS-8	ABFC 2005-AQ1 A4 5.010		08/25/2021	PAID ON PRINCIPAL		96,602	96,602	94,187	82,504	0	14,098	0	14,098	0	96,602	0	0	0	2,630	01/25/2034	1.A FM
00841L-AB-2	ABMT 2014-3 A2 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		53,274	53,274	53,620	53,236	0	39	0	39	0	53,274	0	0	0	1,208	11/25/2044	1.A FM
00842A-AD-1	ABMT 2015-4 A4 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		311,342	311,342	310,564	310,547	0	795	0	795	0	311,342	0	0	0	7,811	06/25/2045	1.A FM
00842V-AC-7	ABMT 2016-3 A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		136,740	136,740	140,500	137,552	0	(813)	0	(813)	0	136,740	0	0	0	3,171	08/25/2046	1.A FM
004375-CE-9	ACCR 2004-4 A2C 1.086		09/27/2021	PAID ON PRINCIPAL		32,403	32,403	31,147	30,773	0	1,629	0	1,629	0	32,403	0	0	0	250	01/25/2035	1.A FM
004375-CF-6	ACCR 2004-4 A2D .786		09/27/2021	PAID ON PRINCIPAL		220,042	220,042	187,448	194,333	0	25,709	0	25,709	0	220,042	0	0	0	1,241	01/25/2035	1.A FM
007036-QM-1	ARMT 2005-8 4A21 CMO 3.083		09/25/2021	PAID ON PRINCIPAL		51,938	51,938	47,213	38,390	0	13,548	0	13,548	0	51,938	0	0	0	1,141	11/25/2035	1.D FM
07386H-SW-2	BALTA 2005-4 22A2 CMO 2.757		08/25/2021	PAID ON PRINCIPAL		26,409	26,409	13,997	6,634	0	19,775	0	19,775	0	26,409	0	0	0	521	05/25/2035	1.A FM
06050H-D3-9	BOAMS 2003-B 2A2 CMO 3.604		09/25/2021	PAID ON PRINCIPAL		6,581	6,581	6,337	6,361	0	220	0	220	0	6,581	0	0	0	145	03/25/2033	1.A FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 3.435		09/25/2021	PAID ON PRINCIPAL		18,291	18,291	17,749	17,805	0	485	0	485	0	18,291	0	0	0	434	05/25/2033	1.A FM
05949C-EL-6	BOAMS 2005-G 4A1 CMO 3.089		09/25/2021	PAID ON PRINCIPAL		4,865	4,865	4,532	4,430	0	435	0	435	0	4,865	0	0	0	106	08/25/2035	1.A FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.570		09/25/2021	PAID ON PRINCIPAL		4,472	4,472	4,262	3,379	0	1,093	0	1,093	0	4,472	0	0	0	77	11/25/2035	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 CMO 2.570		09/25/2021	WRITTEN OFF		0	392	373	296	0	2	0	2	0	299	0	(299)	(299)	7	11/25/2035	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		97,597	97,597	90,277	51,239	0	46,358	0	46,358	0	97,597	0	0	0	3,769	03/25/2037	1.D FM
05952H-AZ-2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2021	WRITTEN OFF		0	3,227	2,985	1,694	0	(114)	0	(114)	0	1,580	0	(1,580)	(1,580)	132	03/25/2037	1.D FM
07384M-F8-0	BSARM 2004-1 11A1 CMO 2.497		09/25/2021	PAID ON PRINCIPAL		96,108	96,108	78,629	71,153	0	24,956	0	24,956	0	96,108	0	0	0	1,936	04/25/2034	1.A FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.787		09/25/2021	PAID ON PRINCIPAL		23,460	23,460	14,545	10,494	0	12,967	0	12,967	0	23,460	0	0	0	436	02/25/2036	1.D FM
07387A-FX-8	BSARM 2005-12 12A1 CMO 2.787		09/25/2021	WRITTEN OFF		0	150	93	67	0	(3)	0	(3)	0	64	0	(64)	(64)	3	02/25/2036	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.291		09/25/2021	PAID ON PRINCIPAL		43,166	43,166	31,079	20,511	0	22,654	0	22,654	0	43,166	0	0	0	997	06/25/2047	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
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.291		09/25/2021	WRITTEN OFF		0	814	586	387	0	(11)	0	(11)	0	376	0	(376)	(376)	21	06/25/2047	1.D FM
07401C-AV-5	BSARM 2007-4 22A1 CMO 3.276		07/25/2021	RECOVERY OF PAR WRITE-OFF		0	(1,301)	(937)	(618)	0	17	0	17	0	(602)	0	602	602	0	06/25/2047	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.831		09/25/2021	PAID ON PRINCIPAL		59,549	59,549	51,030	38,205	0	21,343	0	21,343	0	59,549	0	0	0	1,068	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.831		08/25/2021	WRITTEN OFF		0	13	11	8	0	(1)	0	(1)	0	7	0	(7)	(7)	0	01/25/2036	1.D FM
16162W-QJ-1	CHASE 2005-A2 3A2 CMO 2.831		09/25/2021	RECOVERY OF PAR WRITE-OFF		0	(2,132)	(1,827)	(1,368)	0	159	0	159	0	(1,208)	0	1,208	1,208	0	01/25/2036	1.D FM
17321L-AA-7	CMLTI 2013-J1 A1 CMO (3.500		09/25/2021	PAID ON PRINCIPAL		779,970	779,970	792,645	784,015	0	(4,045)	0	(4,045)	0	779,970	0	0	0	18,332	10/25/2043	1.A FM
17310B-AD-6	CMSI 2006-3 1A4 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		172,243	172,243	157,151	129,471	0	42,772	0	42,772	0	172,243	0	0	0	7,031	06/25/2036	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		3,109	3,109	2,782	501	0	2,607	0	2,607	0	3,109	0	0	0	110	06/25/2037	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 CMO 6.000		09/25/2021	WRITTEN OFF		0	161	144	26	0	(6)	0	(6)	0	20	0	(20)	(20)	6	06/25/2037	1.D FM
17312D-AA-6	CMSI 2007-8 1A1 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		2,207	2,207	1,479	1,006	0	1,201	0	1,201	0	2,207	0	0	0	89	09/25/2037	1.A FM
12628K-AA-0	CSAB 2006-3 A1A CMO 6.000		09/25/2021	PAID ON PRINCIPAL		18,083	18,083	12,517	1,849	0	16,234	0	16,234	0	18,083	0	0	0	84	11/25/2036	1.D FM
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		17,745	17,745	18,399	17,691	0	54	0	54	0	17,745	0	0	0	785	12/25/2033	1.A FM
12647M-BW-4	CSMC 2013-6 2A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		119,312	119,312	117,131	118,434	0	879	0	879	0	119,312	0	0	0	2,663	08/25/2043	1.A FM
12649X-AQ-2	CSMC 2015-3 A9 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		152,786	152,786	155,078	153,172	0	(386)	0	(386)	0	152,786	0	0	0	3,428	03/25/2045	1.A FM
12594X-AA-2	CSMC 2017-HL1 A1 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		328,310	328,310	334,825	329,560	0	(1,250)	0	(1,250)	0	328,310	0	0	0	7,623	06/25/2047	1.A FM
12669E-EJ-1	CWHL 2003-15 2A1 CMO 5.000		09/25/2021	PAID ON PRINCIPAL		1,290	1,290	893	1,147	0	143	0	143	0	1,290	0	0	0	43	06/25/2018	1.A FM
12669E-EJ-1	CWHL 2003-15 2A1 CMO 5.000		09/25/2021	WRITTEN OFF		0	7	5	7	0	0	0	0	0	7	0	(7)	(7)	0	06/25/2018	1.A FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		09/25/2021	PAID ON PRINCIPAL		20,622	20,622	18,077	12,455	0	8,167	0	8,167	0	20,622	0	0	0	829	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		08/25/2021	WRITTEN OFF		0	434	381	262	0	(43)	0	(43)	0	220	0	(220)	(220)	16	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 CMO 5.500		09/25/2021	RECOVERY OF PAR WRITE-OFF		0	(10)	(8)	(6)	0	1	0	1	0	(5)	0	5	5	0	09/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		09/25/2021	PAID ON PRINCIPAL		9,765	9,765	9,708	4,117	0	5,648	0	5,648	0	9,765	0	0	0	374	12/25/2035	1.D FM
126694-PG-7	CWHL 2005-28 A2 CMO 5.500		09/25/2021	WRITTEN OFF		0	29	29	12	0	(1)	0	(1)	0	11	0	(11)	(11)	1	12/25/2035	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		07/25/2021	PAID ON PRINCIPAL		4,292	4,292	3,841	1,330	0	2,962	0	2,962	0	4,292	0	0	0	150	12/25/2036	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7 CMO 6.000		07/25/2021	WRITTEN OFF		0	82	74	25	0	(10)	0	(10)	0	16	0	(16)	(16)	3	12/25/2036	1.D FM
126671-RX-6	CWL 2002-S3 M1 4.800		09/25/2021	PAID ON PRINCIPAL		7	7	6	2	0	5	0	5	0	7	0	0	0	0	05/25/2032	1.A FM
126673-TD-4	CWL 2004-S1 A3 5.115		09/25/2021	PAID ON PRINCIPAL		16,953	16,953	15,427	15,989	0	964	0	964	0	16,953	0	0	0	525	02/25/2035	1.A FM
29977K-AA-1	EVER 2013-2 A CMO 3.000		09/25/2021	PAID ON PRINCIPAL		217,865	217,865	216,092	216,912	0	954	0	954	0	217,865	0	0	0	4,634	06/25/2043	1.A FM
33852J-AA-6	FSMT 2021-7 A1 CMO (14 2.500		09/25/2021	PAID ON PRINCIPAL		73,957	73,957	75,055	75,055	0	(1,098)	0	(1,098)	0	73,957	0	0	0	154	08/25/2051	1.A FE
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		09/25/2021	PAID ON PRINCIPAL		686	686	495	111	0	576	0	576	0	686	0	0	0	29	04/25/2036	1.D FM
36185M-EB-4	GMACM 2006-J1 A1 CMO 5.750		08/25/2021	RECOVERY OF PAR WRITE-OFF		0	(42)	(30)	(7)	0	0	0	0	0	(7)	0	7	7	0	04/25/2036	1.D FM
36228F-YS-9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2021	PAID ON PRINCIPAL		42,950	42,950	37,151	38,832	0	4,117	0	4,117	0	42,950	0	0	0	1,305	07/25/2033	1.A FM
36242D-HQ-9	GSAMP 2004-AHL M1 1.061		09/27/2021	PAID ON PRINCIPAL		164,691	164,691	125,268	144,444	0	20,247	0	20,247	0	164,691	0	0	0	1,116	08/25/2034	1.A FM
36261H-AB-6	GSMBS 2021-PJ5 A2 2.500		09/25/2021	PAID ON PRINCIPAL		33,019	33,019	33,473	33,473	0	(454)	0	(454)	0	33,019	0	0	0	215	10/25/2051	1.A FE
36262W-AB-2	GSMBS 2021-PJ8 A2 (144 2.500		09/25/2021	PAID ON PRINCIPAL		144,121	144,121	146,666	146,666	0	(2,545)	0	(2,545)	0	144,121	0	0	0	300	01/25/2052	1.A FE
466247-LU-5	JPMMT 2005-A1 4A1 CMO 2.376		09/25/2021	PAID ON PRINCIPAL		146,166	146,166	145,991	145,991	0	175	0	175	0	146,166	0	0	0	2,687	02/25/2035	1.A FM
466247-YK-3	JPMMT 2005-A8 1A3 CMO 2.821		09/25/2021	PAID ON PRINCIPAL		72,278	72,278	66,778	54,603	0	17,675	0	17,675	0	72,278	0	0	0	1,346	11/25/2035	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 2.799		09/25/2021	PAID ON PRINCIPAL		26,123	26,123	18,568	11,786	0	14,337	0	14,337	0	26,123	0	0	0	530	08/25/2036	1.D FM
46629C-AK-3	JPMMT 2006-A5 3A4 CMO 2.799		08/25/2021	RECOVERY OF PAR WRITE-OFF		0	(6)	(4)	(3)	0	0	0	0	0	(2)	0	2	2	0	08/25/2036	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.144		09/25/2021	PAID ON PRINCIPAL		49,038	49,038	41,399	18,620	0	30,418	0	30,418	0	49,038	0	0	0	1,027	01/25/2037	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.144		09/25/2021	WRITTEN OFF		0	241	204	92	0	(5)	0	(5)	0	86	0	(86)	(86)	4	01/25/2037	1.D FM
46629D-AK-1	JPMMT 2006-A7 2A2 CMO 3.144		08/25/2021	RECOVERY OF PAR WRITE-OFF		0	(204)	(172)	(77)	0	5	0	5	0	(72)	0	72	72	0	01/25/2037	1.D FM
46630P-AZ-8	JPMMT 2007-A2 4A1M CMO 2.966		09/25/2021	PAID ON PRINCIPAL		34,410	34,410	33,588	18,983	0	15,427	0	15,427	0	34,410	0	0	0	670	04/25/2037	1.D FM
46639G-AL-0	JPMMT 2013-1 1A2 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		94,121	94,121	92,209	92,894	0	1,227	0	1,227	0	94,121	0	0	0	1,857	03/25/2043	1.A FM
46640B-AC-8	JPMMT 2013-2 A2 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		1,520,192	1,520,192	1,509,415	1,512,231	0	7,961	0	7,961	0	1,520,192	0	0	0	33,393	05/25/2043	1.A FM
46644V-BK-1	JPMMT 2015-4 2A3 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		219,757	219,757	219,311	219,315	0	442	0	442	0	219,757	0	0	0	4,161	06/25/2045	1.A FM
46646B-AC-2	JPMMT 2016-1 A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		162,824	162,824	166,946	163,709	0	(885)	0	(885)	0	162,824	0	0	0	3,583	05/25/2046	1.A FM
46648C-AB-0	JPMMT 2017-1 A2 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		658,000	658,000	662,318	659,426	0	(1,426)	0	(1,426)	0	658,000	0	0	0	15,252	01/25/2047	1.A FE
46648H-AC-7	JPMMT 2017-2 A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		136,251	136,251	138,604	137,011	0	(760)	0	(760)	0	136,251	0	0	0	3,172	05/25/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46647S-AE-0	JPMMT 2017-3 1A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		546,734	546,734	558,138	549,225	0	(2,491)	0	(2,491)	0	546,734	0	0	0	12,310	08/25/2047	1.A FM
46649H-AC-6	JPMMT 2017-6 A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		1,188,178	1,188,178	1,204,423	1,191,038	0	(2,860)	0	(2,860)	0	1,188,178	0	0	0	27,301	12/25/2048	1.A FM
585498-AA-6	MELLO 2018-MTG1 A1 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		160,204	160,204	158,201	159,427	0	777	0	777	0	160,204	0	0	0	3,564	03/25/2048	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 2.500		09/25/2021	PAID ON PRINCIPAL		162,986	162,986	165,227	165,227	0	(2,241)	0	(2,241)	0	162,986	0	0	0	1,183	05/25/2051	1.A FE
61758M-AA-5	MSRR 2009-R2 1A1A CMO 6.000		09/26/2021	PAID ON PRINCIPAL		113,826	113,826	114,608	79,359	0	34,467	0	34,467	0	113,826	0	0	0	4,445	04/26/2036	1.A FM
67400A-AC-6	OAKS 2015-2 A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		170,324	170,324	170,670	170,145	0	179	0	179	0	170,324	0	0	0	4,045	10/25/2045	1.A FM
69121P-DE-0	OWNIT 2006-2 A2B 6.132		09/25/2021	PAID ON PRINCIPAL		112,769	112,769	95,219	41,756	0	71,013	0	71,013	0	112,769	0	0	0	5,452	01/25/2037	1.A FM
74387L-AE-1	PFMT 2019-1 A3 CMO (14 3.000		08/25/2021	PAID ON PRINCIPAL		127,165	127,165	128,417	127,369	0	(204)	0	(204)	0	127,165	0	0	0	2,401	12/25/2049	1.A FM
74160M-JZ-6	PRIME 2005-4 1A3 CMO 5.000		09/25/2021	PAID ON PRINCIPAL		153	153	152	152	0	0	0	0	0	153	0	0	0	5	08/25/2045	1.A FM
74160M-KC-5	PRIME 2005-4 1A6 CMO 5.250		09/25/2021	PAID ON PRINCIPAL		544	544	545	545	0	(1)	0	(1)	0	544	0	0	0	19	10/25/2020	1.A FM
45660N-PZ-2	RAST 2003-A5 A1 CMO 5.500		09/25/2021	PAID ON PRINCIPAL		175,812	175,812	166,947	156,291	0	19,521	0	19,521	0	175,812	0	0	0	5,911	06/25/2033	1.A FM
749389-AA-0	RCKT 2020-1 A1 CMO (14 3.000		09/25/2021	PAID ON PRINCIPAL		921,295	921,295	931,516	931,234	0	(9,939)	0	(9,939)	0	921,295	0	0	0	19,285	02/25/2050	1.A FM
74936R-AA-2	RCKT 2021-2 A1 (144A) 2.500		09/25/2021	PAID ON PRINCIPAL		45,055	45,055	45,569	45,569	0	(514)	0	(514)	0	45,055	0	0	0	174	06/25/2051	1.A FE
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		19,351	19,351	17,252	14,269	0	5,082	0	5,082	0	19,351	0	0	0	753	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2021	WRITTEN OFF		0	6,057	5,400	4,467	0	(573)	0	(573)	0	3,894	0	(3,894)	(3,894)	245	07/25/2036	1.D FM
74957V-AJ-8	RFMSI 2006-S6 A9 CMO 6.000		07/25/2021	RECOVERY OF PAR WRITE-OFF		0	(136)	(121)	(100)	0	12	0	12	0	(88)	0	88	88	0	07/25/2036	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		54,444	54,444	51,636	35,425	0	19,018	0	19,018	0	54,444	0	0	0	2,399	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		08/25/2021	WRITTEN OFF		0	4,038	3,829	2,627	0	(427)	0	(427)	0	2,201	0	(2,201)	(2,201)	149	01/25/2037	1.D FM
749581-AR-5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2021	RECOVERY OF PAR WRITE-OFF		0	(524)	(497)	(341)	0	67	0	67	0	(274)	0	274	274	0	01/25/2037	1.D FM
82281E-AK-3	SCOT 2016-1 1A10 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		165,549	165,549	168,653	165,775	0	(226)	0	(226)	0	165,549	0	0	0	3,759	11/25/2046	1.A FM
82280R-AA-7	SCOT 2017-1 A1 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		617,240	617,240	617,047	616,277	0	962	0	962	0	617,240	0	0	0	14,523	04/25/2047	1.A FM
82280R-AD-1	SCOT 2017-1 A4 CMO 3.500		08/25/2021	PAID ON PRINCIPAL		207,188	207,188	210,005	207,221	0	(32)	0	(32)	0	207,188	0	0	0	4,400	04/25/2047	1.A FM
82281F-AA-2	SCOT 2017-2 A1 3.500		09/25/2021	PAID ON PRINCIPAL		223,777	223,777	228,392	224,744	0	(967)	0	(967)	0	223,777	0	0	0	5,358	10/25/2047	1.A FM
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2021	PAID ON PRINCIPAL		213,281	213,281	211,213	213,718	(1,739)	1,302	0	(438)	0	213,281	0	0	0	4,125	05/25/2043	1.A FM
81745B-AB-1	SEMT 2013-6 A2 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		420,624	420,624	427,493	421,925	0	(1,301)	0	(1,301)	0	420,624	0	0	0	8,294	05/25/2043	1.A FM
81745C-AB-9	SEMT 2013-7 A2 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		187,167	187,167	182,989	185,327	0	1,840	0	1,840	0	187,167	0	0	0	3,792	06/25/2043	1.A FM
81745N-AR-0	SEMT 2014-1 2A5 CMO (1 4.000		09/25/2021	PAID ON PRINCIPAL		367,516	367,516	372,282	368,532	0	(1,016)	0	(1,016)	0	367,516	0	0	0	8,638	04/25/2044	1.A FM
81745L-AF-0	SEMT 2014-4 A6 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		91,393	91,393	92,007	91,358	0	34	0	34	0	91,393	0	0	0	2,028	11/25/2044	1.A FM
81746L-AA-0	SEMT 2015-3 A1 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		85,385	85,385	85,758	87,215	(1,870)	40	0	(1,831)	0	85,385	0	0	0	1,959	07/25/2045	1.A FM
81746M-AA-8	SEMT 2015-4 A1 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		75,513	75,513	76,540	75,880	0	(367)	0	(367)	0	75,513	0	0	0	1,493	11/25/2030	1.A FM
81746N-AK-4	SEMT 2016-3 A10 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		289,370	289,370	298,593	290,908	0	(1,539)	0	(1,539)	0	289,370	0	0	0	6,464	11/25/2046	1.A FM
81746T-AD-7	SEMT 2017-1 A4 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		175,814	175,814	179,330	176,200	0	(386)	0	(386)	0	175,814	0	0	0	3,974	02/25/2047	1.A FM
81746K-AA-2	SEMT 2017-2 A1 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		336,452	336,452	339,238	337,014	0	(562)	0	(562)	0	336,452	0	0	0	8,053	02/25/2047	1.A FM
81746X-AA-4	SEMT 2017-3 A1 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		422,931	422,931	420,222	421,150	0	1,781	0	1,781	0	422,931	0	0	0	9,985	04/25/2047	1.A FM
81745X-AA-5	SEMT 2017-4 A1 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		348,086	348,086	355,973	350,096	0	(2,010)	0	(2,010)	0	348,086	0	0	0	7,479	07/25/2047	1.A FM
81746F-AA-3	SEMT 2017-6 A1 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		382,896	382,896	390,793	384,587	0	(1,691)	0	(1,691)	0	382,896	0	0	0	8,916	09/25/2047	1.A FM
81746V-AA-8	SEMT 2018-3 A1 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		1,168,601	1,168,601	1,154,541	1,161,279	0	7,322	0	7,322	0	1,168,601	0	0	0	26,003	03/25/2048	1.A FM
81743A-AD-1	SEMT 2019-5 A4 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		538,962	538,962	547,384	544,362	0	(5,400)	0	(5,400)	0	538,962	0	0	0	12,570	12/25/2049	1.A FM
81748W-AA-4	SEMT 2021-4 A1 (144A) 2.500		09/25/2021	PAID ON PRINCIPAL		128,331	128,331	130,617	130,617	0	(2,286)	0	(2,286)	0	128,331	0	0	0	832	06/25/2051	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		153,738	153,738	146,652	151,031	0	2,707	0	2,707	0	153,738	0	0	0	3,047	11/25/2046	1.A FM
929227-ZC-3	WAMU 2002-AR18 A CMO 2.571		09/25/2021	PAID ON PRINCIPAL		1,461	1,461	1,328	1,362	0	99	0	99	0	1,461	0	0	0	22	01/25/2033	1.A FM
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.351		09/25/2021	PAID ON PRINCIPAL		630	630	569	584	0	47	0	47	0	630	0	0	0	10	03/25/2033	1.A FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.029		09/25/2021	PAID ON PRINCIPAL		9,259	9,259	5,706	3,410	0	5,849	0	5,849	0	9,259	0	0	0	156	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.029		09/25/2021	WRITTEN OFF		0	1,134	699	418	0	(12)	0	(12)	0	406	0	(406)	(406)	21	10/25/2036	1.D FM
93363N-AD-7	WAMU 2006-AR12 1A4 CMO 3.050		07/25/2021	RECOVERY OF PAR WRITE-OFF		0	(319)	(197)	(118)	0	4	0	4	0	(114)	0	114	114	0	10/25/2036	1.D FM
94989U-AC-5	WFMBS 2018-1 A3 CMO (1 3.500		07/25/2021	PAID ON PRINCIPAL		72,340	72,340	72,227	72,184	0	155	0	155	0	72,340	0	0	0	1,477	07/25/2047	1.A FM
95002K-AA-1	WFMBS 2020-1 A1 CMO (1 3.000		09/25/2021	PAID ON PRINCIPAL		793,529	793,529	802,952	801,574	0	(8,045)	0	(8,045)	0	793,529	0	0	0	15,909	12/25/2049	1.A FM
97652R-AD-9	WIN 2014-3 A4 CMO 3.500		09/20/2021	PAID ON PRINCIPAL		46,186	46,186	46,395	46,158	0	28	0	28	0	46,186	0	0	0	1,039	11/20/2044	1.A FM
97653B-AC-5	WIN 2015-A A3 CMO 3.500		09/20/2021	PAID ON PRINCIPAL		104,466	104,466	106,082	104,687	0	(221)	0	(221)	0	104,466	0	0	0	2,539	06/20/2045	1.A FM
92977Y-BQ-3	WMLT 2005-B 3A1 CMO 2.498		09/20/2021	PAID ON PRINCIPAL		11,668	11,668	9,160	790	0	10,878	0	10,878	0	11,668	0	0	0	196	10/20/2035	1.A FM
12636M-AF-5	CSAIL 2016-C6 ASB 2.959		09/15/2021	PAID ON PRINCIPAL		248,612	248,612	256,069	251,252	0	(2,641)	0	(2,641)	0	248,612	0	0	0	4,914	01/15/2049	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12595B-AB-7	CSAIL 2017-C8 A2 2.985		09/15/2021	PAID ON PRINCIPAL		2,081,932	2,081,932	2,144,390	2,096,874	0	(14,941)	0	(14,941)	0	2,081,932	0	0	0	49,611	06/15/2050	1.A FM
23312J-AB-9	DBJPM 2017-C6 A2 2.917		09/10/2021	PAID ON PRINCIPAL		82,517	82,517	84,992	83,221	0	(704)	0	(704)	0	82,517	0	0	0	5,218	06/10/2050	1.A FM
36252A-AD-8	GSMS 2015-GS1 AAB 3.553		08/10/2021	PAID ON PRINCIPAL		32,642	32,642	33,620	32,927	0	(286)	0	(286)	0	32,642	0	0	0	773	11/10/2048	1.A FM
36252T-AS-4	GSMS 2016-GS2 AAB 2.922		09/10/2021	PAID ON PRINCIPAL		138,205	138,205	142,343	139,770	0	(1,565)	0	(1,565)	0	138,205	0	0	0	2,682	05/10/2049	1.A FM
46635G-AE-0	JPMCC 2010-C2 A3 (144A 4.069		09/15/2021	PAID ON PRINCIPAL		2,173,445	2,173,445	2,108,242	2,169,611	0	3,834	0	3,834	0	2,173,445	0	0	0	66,045	11/15/2043	1.A FM
61766N-AY-1	MSBAM 2016-C30 ASB 2.729		09/15/2021	PAID ON PRINCIPAL		263,165	263,165	271,053	266,252	0	(3,087)	0	(3,087)	0	263,165	0	0	0	5,076	09/15/2049	1.A FM
61767C-AR-9	MSBAM 2017-C33 A2 3.140		09/15/2021	PAID ON PRINCIPAL		262,402	262,402	270,265	264,217	0	(1,815)	0	(1,815)	0	262,402	0	0	0	17,052	05/15/2050	1.A FM
94989D-AV-1	WFCM 2015-C27 A4 3.190		08/15/2021	PAID ON PRINCIPAL		487,899	487,899	493,387	490,946	0	(3,047)	0	(3,047)	0	487,899	0	0	0	10,989	02/15/2048	1.A FM
95000G-AZ-7	WFCM 2016-BNK1 ASB 2.514		09/15/2021	PAID ON PRINCIPAL		56,587	56,587	58,283	57,232	0	(645)	0	(645)	0	56,587	0	0	0	1,067	08/15/2049	1.A FM
95000G-AW-4	WFCM 2016-BNK1 A1 1.321		07/15/2021	PAID ON PRINCIPAL		17,357	17,357	17,357	17,349	0	8	0	8	0	17,357	0	0	0	134	08/15/2049	1.A FM
95000G-AX-2	WFCM 2016-BNK1 A2 2.399		08/15/2021	PAID ON PRINCIPAL		42,360	42,360	38,720	39,680	0	2,679	0	2,679	0	42,360	0	0	0	641	08/15/2049	1.A FM
95001M-AB-6	WFCM 2017-C38 A2 3.043		09/15/2021	PAID ON PRINCIPAL		229,376	229,376	236,253	230,255	0	(879)	0	(879)	0	229,376	0	0	0	4,639	07/15/2050	1.A FM
92936Q-AG-3	WFRBS 2012-C6 A4 3.440		09/15/2021	PAID ON PRINCIPAL		1,264,929	1,264,929	1,277,522	1,264,400	0	530	0	530	0	1,264,929	0	0	0	27,574	04/15/2045	1.A FM
92930R-BB-7	WFRBS 2012-C9 A3 2.870		07/15/2021	PAID ON PRINCIPAL		204,286	204,286	208,894	204,934	0	(648)	0	(648)	0	204,286	0	0	0	3,541	11/15/2045	1.A FM
393505-F5-6	GT 1998-4 A6 6.530		09/01/2021	PAID ON PRINCIPAL		40,328	40,328	41,563	40,328	0	0	0	0	0	40,328	0	0	0	1,742	04/01/2030	1.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						224,267,046	220,742,551	225,742,522	220,733,112	27,900	92,898	0	120,799	0	220,853,911	0	605,482	605,482	10,496,413	XXX	XXX
8399997. Total - Bonds - Part 4						595,729,525	592,205,030	608,285,904	595,920,806	27,900	(3,632,317)	0	(3,604,416)	0	592,316,390	0	605,482	605,482	20,667,839	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						595,729,525	592,205,030	608,285,904	595,920,806	27,900	(3,632,317)	0	(3,604,416)	0	592,316,390	0	605,482	605,482	20,667,839	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
26908M-10-9	ESI ENERGY SERVICES INC	A	06/29/2021	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4,210		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,210	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,210	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,210	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,210	XXX	XXX
9999999 - Totals						595,729,525	XXX	608,285,904	595,920,806	27,900	(3,632,317)	0	(3,604,416)	0	592,316,390	0	605,482	605,482	20,672,049	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO- BARC A TREASURY		1.A	39,042,833	39,042,833	10/01/2021
000000-00-0	REPO- CITIBANK A TREASURY		1.A	293,394	293,394	10/01/2021
000000-00-0	REPO- JP A TREASURY		1.A	39,042,833	39,042,833	10/01/2021
000000-00-0	REPO- MIZUHO A TREASURY		1.A	39,042,833	39,042,833	10/01/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				117,421,893	117,421,893	XXX
0599999. Total - U.S. Government Bonds				117,421,893	117,421,893	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				117,421,893	117,421,893	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				117,421,893	117,421,893	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				117,421,893	117,421,893	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 107,438,040 Book/Adjusted Carrying Value $ 107,438,040
2. Average balance for the year Fair Value $ 77,500,674 Book/Adjusted Carrying Value $ 77,500,674
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 117,421,893 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
9999999 - 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	8,393	8,393	0	XXX
Bank of America, N.A. - NC .... Charlotte,NC		0.000	0	0	9,833,823	15,208,730	3,250,071	XXX
Bank of America, N.A. - TX .... Dallas,TX		0.000	0	0	(11,224,300)	(12,088,883)	(11,965,843)	XXX
Bank of America, N.A. ..... Charlotte,NC		0.000	0	0	18,420,222	17,922,911	55,691,855	XXX
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(3,905,642)	(6,281,336)	(4,878,188)	XXX
Bank of New York Mellon ..... New York,NY		0.000	0	0	19,151,612	21,274,427	58,475,246	XXX
Bank of New York Mellon ..... Pittsburgh,PA		0.000	0	0	23,337,158	27,271,333	17,878,737	XXX
Citibank, N.A. - NY ..... New York,NY		0.000	0	0	615,711	690,079	693,815	XXX
Citibank, N.A. ..... New Castle,DE		0.000	0	0	(763,569,158)	(753,720,901)	(789,404,202)	XXX
Citibank, N.A. ..... New York,NY		0.000	0	0	5,451	14,999	13,672	XXX
First National Bank of Anchorage ..... Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL ..... Chicago,IL		0.000	0	0	1,799,426	4,758,130	2,052,155	XXX
JP Morgan Chase Bank, N.A. .... Hartford,CT		0.000	0	0	(34)	(168)	(49)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(12,669,302)	(34,515,415)	(9,955,893)	XXX
The Bank of New York Mellon ... Pittsburgh,PA		0.000	0	0	100,006	101,495	1,620,092	XXX
US Bank Corp ..... Minneapolis,MN		0.000	0	0	1,807,921	2,988,558	2,761,793	XXX
US Bank Corp ..... St. Paul,MN		0.000	0	0	28,905,551	29,775,073	30,597,006	XXX
Wells Fargo Bank, N.A. ..... Jacksonville,FL		0.000	0	0	1,914,459	1,056,380	361,263	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(685,443,701)	(685,511,195)	(642,783,468)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(685,443,701)	(685,511,195)	(642,783,468)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(685,443,701)	(685,511,195)	(642,783,468)	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
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		09/30/2021	0.098		233,194,024	0	2,623
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						233,194,024	0	2,623