PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

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

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	11,650,735,386	0	11,650,735,386	11,599,074,841
2.	Stocks:				
	2.1 Preferred stocks	1,538,080	0	1,538,080	1,920,000
	2.2 Common stocks	4,729,502,779	0	4,729,502,779	4,382,354,072
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (283,121)), cash equivalents ($ 81,479,628) and short-term investments ($ 0)	81,196,507	0	81,196,507	310,928,929
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,800,546,095	5,337,861	1,795,208,234	1,712,562,785
9.	Receivables for securities	3,224,550	0	3,224,550	0
10.	Securities lending reinvested collateral assets	83,518,873	0	83,518,873	16,406,901
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,350,262,271	5,337,861	18,344,924,410	18,023,247,528
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	92,927,487	0	92,927,487	91,759,463
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	795,804,556	28,361,293	767,443,263	698,423,028
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 6,108,000 earned but unbilled premiums)	1,231,599,675	3,465,564	1,228,134,111	1,077,303,061
	15.3 Accrued retrospective premiums ($ 14,819,471) and contracts subject to redetermination ($ 0)	14,819,471	938,756	13,880,716	12,173,865
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	24,129,886	0	24,129,886	17,244,340
	16.2 Funds held by or deposited with reinsured companies	777,456	0	777,456	834,507
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	11,983,640	0	11,983,640	0
18.2	Net deferred tax asset	77,772,107	0	77,772,107	85,399,074
19.	Guaranty funds receivable or on deposit	420,735	0	420,735	288,819
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	65,428,067	0	65,428,067	117,376,898
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	69,237,614	1,227,080	68,010,534	74,168,605
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,735,162,964	39,330,554	20,695,832,410	20,198,219,187
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	20,735,162,964	39,330,554	20,695,832,410	20,198,219,187
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	26,654,778	0	26,654,778	25,697,377
2502.	Suspense, undistributed payments	20,549,457	0	20,549,457	27,190,233
2503.	Amounts receivable under high deductible policies	12,211,637	1,227,080	10,984,556	12,414,631
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,821,743	0	9,821,743	8,866,364
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	69,237,614	1,227,080	68,010,534	74,168,605

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,220,008,521)	7,512,668,768	7,316,629,039
2.	Reinsurance payable on paid losses and loss adjustment expenses	320,939,922	325,672,068
3.	Loss adjustment expenses	1,597,608,511	1,579,274,263
4.	Commissions payable, contingent commissions and other similar charges	127,371,659	173,649,129
5.	Other expenses (excluding taxes, licenses and fees)	112,101,887	117,376,259
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	58,141,811	65,896,910
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	23,101,267
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 236,934,761 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,853,041,763	2,668,067,637
10.	Advance premium	1,850	50
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,245,813	11,234,019
12.	Ceded reinsurance premiums payable (net of ceding commissions)	98,519,155	57,001,693
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	6,641,791	6,853,217
15.	Remittances and items not allocated	(805)	(805)
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	45,431,997	14,757,156
22.	Payable for securities lending	83,518,873	16,406,901
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(7,472,989)	(7,670,338)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,819,760,005	12,368,248,466
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,819,760,005	12,368,248,466
29.	Aggregate write-ins for special surplus funds	8,402,578	8,599,298
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,660,159,287	2,629,824,585
35.	Unassigned funds (surplus)	5,182,510,540	5,166,546,838
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,876,072,405	7,829,970,720
38.	Totals (Page 2, Line 28, Col. 3)	20,695,832,410	20,198,219,187
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,091	240,107
2502.	Escheat liability	237,054	234,823
2503.	Retroactive reinsurance reserve ceded	(7,950,135)	(8,145,267)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(7,472,989)	(7,670,338)
2901.	Special surplus from retroactive reinsurance	8,402,578	8,599,298
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	8,402,578	8,599,298
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 218,603,044)	190,619,309	179,541,951	356,263,225
	1.2 Assumed (written $ 3,090,812,172)	2,913,229,469	2,653,189,956	5,471,595,310
	1.3 Ceded (written $ 224,414,902)	196,274,270	184,227,566	365,648,525
	1.4 Net (written $ 3,085,000,314)	2,907,574,508	2,648,504,341	5,462,210,009
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,771,638,823):			
	2.1 Direct	79,378,659	89,180,418	206,135,907
	2.2 Assumed	1,733,688,857	1,568,529,657	3,160,518,719
	2.3 Ceded	81,872,809	92,978,364	212,330,139
	2.4 Net	1,731,194,707	1,564,731,710	3,154,324,487
3.	Loss adjustment expenses incurred	274,491,371	271,868,474	561,617,384
4.	Other underwriting expenses incurred	853,635,170	786,832,573	1,584,351,603
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	2,859,321,248	2,623,432,757	5,300,293,474
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	48,253,260	25,071,583	161,916,536
	INVESTMENT INCOME			
9.	Net investment income earned	259,010,516	302,445,208	1,208,795,117
10.	Net realized capital gains (losses) less capital gains tax of $ (155,559)	(3,654,082)	2,243,628	(6,008,585)
11.	Net investment gain (loss) (Lines 9 + 10)	255,356,434	304,688,836	1,202,786,532
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 829,020 amount charged off $ 11,378,888)	(10,549,868)	(6,032,758)	(12,091,832)
13.	Finance and service charges not included in premiums	9,216,784	9,245,871	18,444,550
14.	Aggregate write-ins for miscellaneous income	744,981	466,045	(777,751)
15.	Total other income (Lines 12 through 14)	(588,103)	3,679,159	5,574,967
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	303,021,591	333,439,578	1,370,278,035
17.	Dividends to policyholders	2,878,029	3,519,117	7,096,810
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	300,143,562	329,920,461	1,363,181,225
19.	Federal and foreign income taxes incurred	51,456,923	59,097,777	134,585,179
20.	Net income (Line 18 minus Line 19)(to Line 22)	248,686,640	270,822,684	1,228,596,046
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,829,970,720	7,158,214,223	7,158,214,223
22.	Net income (from Line 20)	248,686,640	270,822,684	1,228,596,046
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,020,126	373,660,178	494,862,653	346,163,178
25.	Change in net unrealized foreign exchange capital gain (loss)	(6,627,896)	(104,425)	(2,130,459)
26.	Change in net deferred income tax	2,393,159	1,317,415	(15,970,495)
27.	Change in nonadmitted assets	7,654,902	10,271,584	12,098,227
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	30,334,702	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	(610,000,000)	(478,000,000)	(897,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	46,101,685	299,169,910	671,756,498
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,876,072,405	7,457,384,133	7,829,970,720
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	748,434	614,058	185,012
1402.	Retroactive reinsurance gain/loss	31,179	(110,620)	(903,814)
1403.	Other assets tri-party/tax credit bond income	0	(31)	4,669
1498.	Summary of remaining write-ins for Line 14 from overflow page	(34,631)	(37,362)	(63,618)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	744,981	466,045	(777,751)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,920,305,864	2,661,130,952	5,578,142,911
2.	Net investment income	275,145,176	321,061,152	1,247,254,718
3.	Miscellaneous income	(588,103)	3,679,159	5,574,967
4.	Total (Lines 1 to 3)	3,194,862,936	2,985,871,262	6,830,972,596
5.	Benefit and loss related payments	1,546,715,619	1,313,091,747	2,764,754,961
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,168,114,585	1,096,112,709	2,067,668,537
8.	Dividends paid to policyholders	2,866,234	2,993,684	7,377,686
9.	Federal and foreign income taxes paid (recovered) net of $ (105,949) tax on capital gains (losses)	86,386,271	50,886,738	128,748,541
10.	Total (Lines 5 through 9)	2,804,082,708	2,463,084,879	4,968,549,725
11.	Net cash from operations (Line 4 minus Line 10)	390,780,228	522,786,383	1,862,422,871
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	860,024,979	1,125,825,703	2,136,032,237
	12.2 Stocks	397,847	926,281	3,237,257
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	36,608,862	82,997,424	179,005,842
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(11,095)	0	0
	12.7 Miscellaneous proceeds	30,674,840	90,405,376	7,157,566
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	927,695,435	1,300,154,784	2,325,432,903
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	935,780,316	1,604,721,880	3,567,959,107
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	87,799,746	100,161,686	183,406,676
	13.6 Miscellaneous applications	70,336,522	19,816,542	10,136,567
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,093,916,584	1,724,700,108	3,761,502,351
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(166,221,149)	(424,545,324)	(1,436,069,448)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	30,334,702	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	610,000,000	478,000,000	897,000,000
	16.6 Other cash provided (applied)	125,373,798	60,656,351	7,782,305
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(454,291,500)	(417,343,649)	(889,217,695)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(229,732,421)	(319,102,590)	(462,864,271)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	310,928,929	773,793,200	773,793,200
	19.2 End of period (Line 18 plus Line 19.1)	81,196,507	454,690,610	310,928,929

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

20.0001. Exchange of bonds	10,070,048	2,161,820	8,776,070
20.0002. Stock distribution from limited partnership	978,494	1,467,293	3,749,778
20.0003. Income payment received in securities	115,055	150,950	284,890
20.0004. Other assets tri-party/tax credit bonds	0	0	35,107

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2022	December 31, 2021
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 248,686,640	$ 1,228,596,046
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 248,686,640	$ 1,228,596,046
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,876,072,405	$ 7,829,970,720
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,876,072,405	$ 7,829,970,720

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   The Company had no material changes in accounting principles or material corrections of errors through June 30, 2022.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

NOTES TO FINANCIAL STATEMENTS

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 2022.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	48,425,893
2. 12 Months or Longer	$	13,955

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

1. Less than 12 Months	$	574,978,070
2. 12 Months or Longer	$	230,056

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	2.4 %
(2)	Cash equivalents	46.1 %
(3)	Short-term investments	51.5 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

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

2. Effective April 1, 2022, Simply Business, Inc., a direct subsidiary of The Travelers Companies, Inc. (TRV) was converted from a common stock corporation to Simply Business, LLC, a limited liability company.

   Immediately after the conversion and also effective April 1, 2022, an intercompany contribution agreement was executed in which TRV contributed 100% of the common interests of Simply Business, LLC to Travelers Property Casualty Corp. Travelers Property Casualty Corp. then contributed 100% of the common interests of Simply Business, LLC to Travelers Insurance Group Holdings Inc. which in turn contributed 100% of the common interests of Simply Business, LLC to the Company.

   The carrying value of Simply Business, LLC was $30,334,702 on April 1, 2022.

   All required regulatory approvals were obtained by the Company and its affiliates in connection with the conversion and subsequent non-cash capital contributions.

3. In June 2022, the Company made a capital contribution of $16 million to Simply Business, LLC.

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.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2022, the Company paid ordinary dividends of $610 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 25, 2022	$ 305	$ —	$ 305
June 20, 2022	305	—	305

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

A. Securities measured and reported at fair value as of June 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 54,413,931	$ —	$ —	$ 54,413,931
Preferred stock					
Perpetual	1,538,080	—	—	—	1,538,080
Common stock					
Industrial and miscellaneous	1,458,187	—	1,211,204	—	2,669,391
Total securities at fair value	$ 2,996,267	$ 54,413,931	$ 1,211,204	$ —	$ 58,621,402

The Company did not have any activity in Level 3 of the fair value hierarchy during the quarter.

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At June 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 81,479,628	$ 81,479,628	$ 8,778,822	$ 72,700,806	$ —	$ —	$ —
Long-term bonds	10,806,235,748	11,650,735,386	525,909,893	10,268,611,286	11,714,569	—	—
Preferred stock	1,538,080	1,538,080	1,538,080	—	—	—	—
Common stock	2,669,391	2,669,391	1,458,187	—	1,211,204	—	—

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 311,410,051	$ 311,410,051	$ 92,197,060	$ 219,212,991	$ —	$ —	$ —
Long-term bonds	12,099,427,694	11,599,074,841	543,786,513	11,488,676,415	66,964,766	—	—
Preferred stock	1,920,000	1,920,000	1,920,000	—	—	—	—
Common stock	3,987,770	3,987,770	2,087,842	—	1,899,928	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through August 8, 2022, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $52,199,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, commercial multiple peril, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 11,033,857

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 4,378,366,303	$ 4,726,833,388
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 24,154,255	$ 52,973,943
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,402,520,558	$ 4,779,807,331
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. ..... $ 83,518,873

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 83,518,873

16.3 Total payable for securities lending reported on the liability page. ..... $ 83,518,873

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	22,247,168	22,247,168	0	0	173,467	173,467
TOTAL			0	0	22,247,168	22,247,168	0	0	173,467	173,467

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	1,987,346	3,236,926	937,712	1,575,018	43,823,721	45,964,817
2. Alaska AK	L	52,851	249,782	6,106	20,249	665,315	794,173
3. Arizona AZ	L	1,866,030	2,566,544	1,139,424	1,195,187	18,178,203	13,119,475
4. Arkansas AR	L	1,134,226	2,062,224	337,715	292,653	7,239,861	7,438,783
5. California CA	L	19,302,366	9,459,709	7,536,237	8,243,706	69,929,907	72,651,050
6. Colorado CO	L	5,448,740	3,677,868	542,499	154,013	11,844,234	8,524,963
7. Connecticut CT	L	5,817,695	4,346,815	7,418,683	4,517,739	120,400,344	125,993,879
8. Delaware DE	L	255,336	327,783	556,882	339,472	11,732,646	12,683,469
9. District of Columbia DC	L	5,233,702	4,549,009	615,786	426,028	20,992,694	20,400,640
10. Florida FL	L	19,025,056	18,192,506	7,752,794	8,031,524	117,926,266	123,687,729
11. Georgia GA	L	11,127,737	8,587,032	1,577,827	1,515,940	33,764,237	33,063,685
12. Hawaii HI	L	78,599	650,388	0	2,318	7,605,313	7,550,106
13. Idaho ID	L	549,480	359,689	311,096	247,690	4,384,358	4,326,714
14. Illinois IL	L	8,136,090	4,788,105	2,875,129	3,185,771	43,162,591	43,278,107
15. Indiana IN	L	1,679,879	1,060,560	1,027,946	669,988	9,999,277	10,106,403
16. Iowa IA	L	2,196,008	2,354,131	1,312,891	975,263	14,189,300	12,711,101
17. Kansas KS	L	2,760,646	2,161,883	1,325,275	2,067,764	29,239,923	18,471,506
18. Kentucky KY	L	1,115,580	1,744,425	545,574	512,907	17,756,287	18,851,264
19. Louisiana LA	L	5,559,027	5,562,419	2,702,545	2,518,523	39,441,215	40,885,175
20. Maine ME	L	330,634	539,322	270,483	190,192	9,169,100	11,370,197
21. Maryland MD	L	9,721,825	3,276,561	1,522,086	1,082,887	51,471,891	52,132,345
22. Massachusetts MA	L	9,158,435	7,959,085	9,484,835	6,514,498	84,610,121	79,481,803
23. Michigan MI	L	2,054,504	1,802,269	5,595,659	3,290,126	190,226,778	202,938,996
24. Minnesota MN	L	6,400,101	5,244,531	1,270,234	1,601,709	31,452,580	32,077,667
25. Mississippi MS	L	3,408,850	2,845,677	1,416,893	1,151,947	18,758,440	17,233,103
26. Missouri MO	L	2,411,439	3,425,255	2,562,416	1,605,464	27,882,980	28,509,635
27. Montana MT	L	1,020,407	718,215	250,430	108,217	1,728,850	1,506,060
28. Nebraska NE	L	1,559,472	1,955,557	1,499,184	996,870	11,161,112	9,814,641
29. Nevada NV	L	1,490,818	1,705,290	570,255	608,553	4,544,169	4,942,307
30. New Hampshire NH	L	107,012	16,422	826,145	997,910	14,196,642	13,019,989
31. New Jersey NJ	L	1,466,187	3,492,986	2,993,736	3,664,904	160,589,892	158,526,407
32. New Mexico NM	L	1,115,143	955,458	115,486	(8,526)	3,193,786	3,561,378
33. New York NY	L	20,086,830	16,388,953	20,159,266	17,670,802	225,436,091	228,455,222
34. North Carolina NC	L	3,942,722	3,765,334	4,880,200	1,384,797	28,464,022	28,884,005
35. North Dakota ND	L	28,158	19,445	0	0	87,891	111,434
36. Ohio OH	L	65,799	135,385	1,742,518	806,598	47,193,080	50,687,869
37. Oklahoma OK	L	1,859,831	932,912	320,559	360,059	7,159,206	7,098,069
38. Oregon OR	L	3,744,961	2,942,080	977,761	1,160,171	10,901,857	10,478,253
39. Pennsylvania PA	L	6,934,305	4,963,996	8,452,299	7,962,267	143,102,895	158,553,098
40. Rhode Island RI	L	1,249,822	1,373,175	1,178,003	676,770	16,487,000	18,269,781
41. South Carolina SC	L	1,688,445	1,451,149	1,019,157	1,042,105	17,411,046	19,116,412
42. South Dakota SD	L	442,935	491,953	82,922	131,818	2,015,914	2,074,488
43. Tennessee TN	L	4,848,430	4,504,253	1,470,265	1,847,678	41,622,928	45,553,002
44. Texas TX	L	25,346,379	26,486,725	5,159,396	4,126,836	119,308,335	121,977,613
45. Utah UT	L	1,014,735	1,271,127	168,038	924,115	6,997,984	7,102,603
46. Vermont VT	L	527,172	212,875	299,459	238,141	4,044,533	4,069,756
47. Virginia VA	L	11,562,542	10,844,369	4,791,333	4,228,330	36,511,797	37,850,926
48. Washington WA	L	363,573	788,846	413,014	4,823,093	9,418,359	9,378,316
49. West Virginia WV	L	513,318	697,338	655,294	861,293	7,315,573	7,299,503
50. Wisconsin WI	L	161,017	518,898	1,770,735	1,271,241	23,433,381	24,950,348
51. Wyoming WY	L	5,096	6,320	3,724	3,724	111,848	121,078
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	584,814	566,866	0	0	80,598	42,383
54. Puerto Rico PR	L	46,901	62,889	(144,808)	53,399	44,427	22,912
55. U.S. Virgin Islands VI	L	13,894	16,734	0	0	201,572	230,631
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	145	145	216	76,808	0	0
59. Totals	XXX	218,603,044	188,316,194	120,299,315	107,946,550	1,978,612,371	2,017,945,273
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	216	76,808	0	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	145	145	216	76,808	0	0

(a) Active Status Counts:

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

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

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

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766
… … Northbrook Holdings, Inc.	Delaware	51-0375653
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256
… … … BMR Sports Properties, Inc.	Maryland	52-1852190
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778
… … MMI Capital Trust I	Delaware	52-2073764
… … Promenade Partners, L.L.C.	Delaware	41-0406690
… … SPFM Holdings, LLC	Delaware	41-0406690
… … USF&G Capital I	Delaware	52-1953822
… … USF&G Capital III	Delaware	52-2044075
… … 350 Market Street, LLC	Delaware	38-4046010
… … Travelers Special Services Limited	United Kingdom	
… … Yonkers Financing Corp.	Delaware	20-3033027
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734
… … … English Turn LLC (99%)	Minnesota	59-2635727
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441
… … English Turn LLC (1%)	Minnesota	59-2635727
… … English Turn Realty Management, Inc.	Minnesota	52-1715225
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441
… … 8527512 Canada Inc. (22.48%)	Canada	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630
… … Windamere II, LLC (99%)	Minnesota	41-1963936
… … Windamere III, LLC (99%)	Minnesota	41-2007089
… Camperdown Corporation	Delaware	41-1762781
… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… Aprilgrange Limited	United Kingdom	
… F&G UK Underwriters Limited	United Kingdom	
… Travelers Underwriting Agency Limited	United Kingdom	
… Travelers Syndicate Management Limited	United Kingdom	
… Travelers Corporate Trustee Limited	United Kingdom	
… Travelers London Limited	United Kingdom	
… TCI Global Services, Inc.	Delaware	52-1965525
… Travelers Management Limited	United Kingdom	
… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … Travelers Insurance Designated Activity Company *	Ireland	
… Xbridge Limited	United Kingdom	
… 10762962 Canada Inc.	Canada	
… … Zensurance Inc. (89.36%)	Canada	
… … … Zensurance Brokers Inc.	Canada	
… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	

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

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

… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … 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
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	RE	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	DS	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	DS	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire	6,318,366	(367,011)	(5.8)	147.8
2.1	Allied Lines	1,127,992	357,923	31.7	45.4
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	11,709,988	6,628,089	56.6	36.5
5.	Commercial multiple peril	10,997	1,168,786	10,628.2	17,780.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	372	1	0.2	(16.4)
9.	Inland marine	53,821	(1,162)	(2.2)	30.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	1	0.0	0.0
11.2	Medical professional liability - claims-made	0	(1)	0.0	0.0
12.	Earthquake	12,426	4	0.0	0.2
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	139,534,976	73,872,369	52.9	58.4
17.1	Other liability - occurrence	89,043	2,170,730	2,437.9	798.8
17.2	Other liability - claims-made	23,152	46,835	202.3	193.5
17.3	Excess workers' compensation	0	283,603	0.0	0.0
18.1	Products liability - occurrence	126,637	(1,457,560)	(1,151.0)	24.9
18.2	Products liability - claims-made	0	(2,936)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(2,324,520)	0.0	0.0
19.2	Other private passenger auto liability	0	(711)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	619	0.0	0.0
19.4	Other commercial auto liability	0	15,312	0.0	0.0
21.1	Private passenger auto physical damage	0	(2,847)	0.0	0.0
21.2	Commercial auto physical damage	0	(134)	0.0	0.0
22.	Aircraft (all perils)	0	(20,679)	0.0	0.0
23.	Fidelity	1,861	(53,481)	(2,873.8)	(864.7)
24.	Surety	31,606,686	(935,192)	(3.0)	10.6
26.	Burglary and theft	2,993	622	20.8	11.5
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	190,619,309	79,378,659	41.6	49.7
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,225,658	8,069,348	5,295,036
2.1	Allied Lines	429,247	1,076,646	1,124,912
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	5,993,963	11,423,934	11,329,486
5.	Commercial multiple peril	3,138	10,195	8,132
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	250	300	280
9.	Inland marine	25,102	52,347	56,102
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	6,746	12,177	12,735
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	74,153,022	159,018,330	140,007,346
17.1	Other liability - occurrence	112,606	82,687	399,487
17.2	Other liability - claims-made	1,438	1,438	1,438
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	95,464	126,637	103,408
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	2,060	2,660	2,116
24.	Surety	19,810,415	38,723,570	29,971,471
26.	Burglary and theft	1,371	2,775	4,246
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	103,860,479	218,603,044	188,316,194
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	2,392,400	2,956,312	5,348,713	414,470	27,965	442,434	2,176,065	23,687	2,681,407	4,881,159	198,134	(223,253)	(25,119)
2. 2020	433,911	936,982	1,370,894	136,186	11,057	147,244	411,317	14,165	771,184	1,196,665	113,592	(140,576)	(26,984)
3. Subtotals 2020 + Prior	2,826,312	3,893,295	6,719,606	550,656	39,022	589,678	2,587,382	37,852	3,452,591	6,077,825	311,726	(363,829)	(52,103)
4. 2021	639,627	1,536,670	2,176,297	457,932	101,236	559,168	494,417	51,458	1,071,157	1,617,033	312,723	(312,818)	(96)
5. Subtotals 2021 + Prior	3,465,938	5,429,965	8,895,903	1,008,588	140,258	1,148,846	3,081,799	89,311	4,523,748	7,694,858	624,449	(676,648)	(52,199)
6. 2022	XXX	XXX	XXX	XXX	642,466	642,466	XXX	364,682	1,050,737	1,415,419	XXX	XXX	XXX
7. Totals	3,465,938	5,429,965	8,895,903	1,008,588	782,724	1,791,312	3,081,799	453,993	5,574,486	9,110,277	624,449	(676,648)	(52,199)
8. Prior Year-End Surplus As Regards Policyholders	7,829,971										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.0	2. (12.5)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	8,321,881	0	8,321,881	7,669,966
2505.	Other assets	1,531,299	0	1,531,299	1,271,143
2506.	Other assets tri-party/tax credit bonds	0	0	0	37,750
2507.	Assumed reinsurance receivable and payable	(31,437)	0	(31,437)	(112,496)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,821,743	0	9,821,743	8,866,364

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(34,631)	(37,362)	(63,618)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(34,631)	(37,362)	(63,618)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,717,549,482	1,505,653,930
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	30,334,702	0
	2.2 Additional investment made after acquisition	87,799,746	183,406,676
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	39,885,634	208,265,311
6.	Total gain (loss) on disposals	(176,904)	8,074,918
7.	Deduct amounts received on disposals	67,922,058	182,755,620
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(6,530,823)	(2,039,891)
10.	Deduct current year's other than temporary impairment recognized	393,684	3,055,843
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,800,546,095	1,717,549,482
12.	Deduct total nonadmitted amounts	5,337,861	4,986,697
13.	Statement value at end of current period (Line 11 minus Line 12)	1,795,208,234	1,712,562,785

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,983,348,913	14,416,150,727
2.	Cost of bonds and stocks acquired	946,943,913	3,580,769,845
3.	Accrual of discount	4,476,467	8,585,255
4.	Unrealized valuation increase (decrease)	343,794,670	181,624,363
5.	Total gain (loss) on disposals	(1,524,737)	(6,438,554)
6.	Deduct consideration for bonds and stocks disposed of	873,094,865	2,166,271,236
7.	Deduct amortization of premium	23,070,885	49,054,072
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,699,221	243,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,601,990	18,225,671
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,381,776,246	15,983,348,913
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	16,381,776,246	15,983,348,913

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	9,413,059,328	208,284,382	270,266,134	59,413,755	9,413,059,328	9,410,491,330	0	9,187,757,817
2.	NAIC 2 (a)	2,295,656,030	11,373,020	60,333,392	(68,878,886)	2,295,656,030	2,177,816,772	0	2,322,417,986
3.	NAIC 3 (a)	61,142,089	0	7,039,163	(3,179,102)	61,142,089	50,923,824	0	70,755,129
4.	NAIC 4 (a)	11,087,842	0	0	(1,219,454)	11,087,842	9,868,388	0	17,468,427
5.	NAIC 5 (a)	675,375	0	0	959,696	675,375	1,635,071	0	675,481
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	11,781,620,664	219,657,402	337,638,689	(12,903,991)	11,781,620,664	11,650,735,385	0	11,599,074,840
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,580,000	0	0	(41,920)	1,580,000	1,538,080	0	1,920,000
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,580,000	0	0	(41,920)	1,580,000	1,538,080	0	1,920,000
15.	Total Bonds and Preferred Stock	11,783,200,664	219,657,402	337,638,689	(12,945,911)	11,783,200,664	11,652,273,465	0	11,600,994,840

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	774,608,828
2.	Cost of short-term investments acquired	1,016,340	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(11,095)	0
6.	Deduct consideration received on disposals	1,000,000	774,374,172
7.	Deduct amortization of premium	5,246	234,656
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	311,410,051	0
2.	Cost of cash equivalents acquired	2,040,341,418	5,315,924,166
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,270,271,841	5,004,514,115
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,479,628	311,410,051
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	81,479,628	311,410,051

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative 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 - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors		04/11/2017	2	0	946,128	0	2,137,783	5.510
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	946,128	0	2,137,783	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners		12/22/2014	3	0	143,222	0	431,006	0.820
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	181,104	0	1,197,860	3.580
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC		05/06/2017	3	0	564,760	0	2,350,883	7.120
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	30,333	0	1,519,951	0.090
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	3	0	91,754	0	4,778,551	0.710
	CIP Capital Fund, L.P.	New York	NY	CIP Capital		04/30/2014	3	0	1,581,472	0	124,124	9.540
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	104,255	0	2,301,478	0.860
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	13,195	0	1,472,374	2.120
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	2,915,939	0	3,503,022	4.600
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	80,000	0	560,000	0.720
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	606,297	0	3,595,615	2.240
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	0	750,000	0	750,000	5.730
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	13,435	0	2,742,680	1.530
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	30,191	0	1,162,662	2.370
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham		05/19/2015	3	0	480,514	0	1,898,924	6.530
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	654,452	0	485,593	1.970
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc.		05/04/2005	3	0	20,734	0	483,184	1.570
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	353,359	0	4,420,586	1.830
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	397,883	0	700,542	6.130
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	82,484	0	3,371,726	1.390
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	0	825,000	0	825,000	7.120
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	164,960	0	21,258,115	6.560
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures		09/01/2015	1	0	250,000	0	950,000	11.270
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures		04/24/2018	1	0	400,000	0	3,500,000	7.590
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	329,270	0	1,318,515	1.050
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	122,428	0	2,075,158	1.310
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	0	69,359	0	2,919,959	2.140
	Silverfleet European Development Fund SCSp	London	GBR	Silverfleet Capital Partners		08/22/2018	3	0	136,534	0	4,146,487	5.570
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	255,570	0	2,977,714	2.040
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	3	0	121,594	0	919,214	4.500
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	0	53	0	980,942	2.630
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	45,282	0	854,379	2.030
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	50,001	0	3,101,141	1.130
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	14,513	0	1,713,896	3.790
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	38,143	0	2,703,336	3.930
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	869,243	0	4,476,839	5.750
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	12,787,332	0	92,571,456	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	771,545	0	9,842,120	0.100
	RockBridge Hospitality Fund VII, L.P.	Columbus	OH	Rockbridge Capital, LLC		01/30/2018		0	2,923,022	0	4,039,822	3.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,694,566	0	13,881,942	XXX
Joint Venture Interests - Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P	Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		0	824,500	0	8,124,555	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	824,500	0	8,124,555	XXX
Joint Venture Interests - Other - Unaffiliated												
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy		02/24/2017		0	955,430	0	2,074,009	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners		09/23/2014	3	0	145,051	0	1,929,414	3.740
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	2	0	90,848	0	5,315,873	2.820
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	89,432	0	3,211,449	0.410
	K2 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		06/16/2014		0	200,121	0	0	5.620

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		04/14/2016		0	190,154	0	5,063,184	2.140
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016		0	742,903	0	807,440	3.770
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC		08/10/2018		0	336,775	0	1,563,063	2.440
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	NexPhase Capital		08/10/2007	3	0	40,662	0	1,343,499	7.730
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016		0	187,500	0	4,847,097	0.610
	NVM Private Equity Vintage III L.P.	Reading	GBR	NVM Private Equity		06/27/2017		0	1,490,303	0	3,011,513	7.050
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018		0	1,594,734	0	4,374,257	1.820
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	48,078	0	11,092,812	5.170
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital		03/05/2018		0	1,064,535	0	5,112,699	2.020
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands		12/28/2017		0	40,792	0	225,374	7.740
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014		0	23,767	0	11,418,356	4.960
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group		12/14/2017		0	300,128	0	7,150,701	4.950
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	364,391	0	5,819,768	3.070
2599999. Joint Venture Interests - Other - Unaffiliated								0	7,905,603	0	74,360,508	XXX
Joint Venture Interests - Other - Affiliated												
	Simply Business, LLC	Boston	MA	Travelers Casualty and Surety Company		04/01/2022		30,334,702	16,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								30,334,702	16,000,000	0	0	XXX
4899999. Total - Unaffiliated								0	25,333,629	0	182,951,688	XXX
4999999. Total - Affiliated								30,334,702	16,824,500	0	8,124,555	XXX
5099999 - Totals								30,334,702	42,158,129	0	191,076,243	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	04/12/2022	53,544	0	0	0	0	0	0	53,544	53,544	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	04/28/2022	149,985	0	0	0	0	0	0	149,985	149,985	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	06/28/2022	(3,500)	0	0	0	0	0	0	(3,500)	(3,500)	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	06/23/2022	146,928	0	0	0	0	0	0	146,928	146,928	0	0	0	0
	CIP Capital Fund, L.P.	New York	NY	Distribution	04/30/2014	06/08/2022	5,822,839	0	0	0	0	0	0	5,822,839	5,822,839	0	0	0	0
	DFW Capital Partners V, L.P.	Teaneck	NJ	Distribution	04/02/2016	04/13/2022	249,491	0	0	0	0	0	0	249,491	249,491	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	06/15/2022	200,916	0	0	0	0	0	0	200,916	200,916	0	0	0	0
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	Distribution	12/21/2016	04/15/2022	1,038,963	0	0	0	0	0	0	1,038,963	1,038,963	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	06/13/2022	413,840	0	0	0	0	0	0	413,840	413,840	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	06/09/2022	(242,313)	0	0	0	0	0	0	(242,313)	(242,313)	0	0	0	0
	Pitango Venture Capital Fund V, L.P.	Herzliya	ISR	Distribution	01/01/2010	05/03/2022	407,855	0	0	0	0	0	0	407,855	407,855	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	06/15/2022	4,978,991	0	0	0	0	0	0	4,978,991	4,978,991	0	0	0	0
	Silverfleet European Development Fund SCSp	London	GBR	Distribution	08/22/2018	05/31/2022	1,065,917	0	0	0	0	0	0	1,065,917	1,065,917	0	0	0	0
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	05/11/2022	158,564	0	0	0	0	0	0	158,564	158,564	0	0	0	0
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	04/07/2022	1,034,465	0	0	0	0	0	0	1,034,465	1,034,465	0	0	0	0
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Distribution	12/10/2015	04/05/2022	832,384	0	0	0	0	0	0	832,384	832,384	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	05/23/2022	5,852	0	0	0	0	0	0	5,852	5,852	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	06/06/2022	1,115,952	0	0	0	0	0	0	1,115,952	1,115,952	0	0	0	0
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	06/14/2022	3,282	0	0	0	0	0	0	3,282	3,282	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							17,433,954	0	0	0	0	0	0	17,433,954	17,433,954	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	04/29/2022	515,701	0	0	0	0	0	0	515,701	515,701	0	0	0	0
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018	06/02/2022	(15,402)	0	0	0	0	0	0	(15,402)	(15,402)	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	05/27/2022	54,601	0	0	0	0	0	0	54,601	54,601	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	06/09/2022	380,081	0	0	0	0	0	0	380,081	380,081	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	06/29/2022	1,221,837	0	0	0	0	0	0	1,221,837	1,221,837	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	06/10/2022	608,566	0	0	0	0	0	0	608,566	608,566	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	04/28/2022	218,080	0	0	0	0	0	0	218,080	218,080	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	04/05/2022	(4,735)	0	0	0	0	0	0	(4,735)	(4,735)	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	06/23/2022	1,641,971	0	0	0	0	0	0	1,641,971	1,641,971	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	05/18/2022	1,606,569	0	0	0	0	0	0	1,606,569	1,606,569	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	06/23/2022	1,181	0	0	0	0	0	0	1,181	1,181	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,228,450	0	0	0	0	0	0	6,228,450	6,228,450	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	05/20/2022	2,060,009	0	0	0	0	0	0	2,060,009	2,060,009	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	06/30/2022	347,335	0	0	0	0	0	0	347,335	347,335	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	06/28/2022	254,394	0	0	0	0	0	0	254,394	254,394	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	06/24/2022	242,436	0	0	0	0	0	0	242,436	242,436	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	05/26/2022	2,210,238	0	0	0	0	0	0	2,210,238	2,210,238	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	05/31/2022	362,683	0	0	0	0	0	0	362,683	362,683	0	0	0	0
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	04/25/2022	2,897,124	0	0	0	0	0	0	2,897,124	2,897,124	0	0	0	0
	Monarch Capital Partners IV LP	New York	NY	Distribution	01/03/2018	05/12/2022	2,671,108	0	0	0	0	0	0	2,671,108	2,671,108	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	06/30/2022	35,039	0	0	0	0	0	0	35,039	35,039	0	0	0	0
	NVM Private Equity Vintage III L.P.	Reading	GBR	Distribution	06/27/2017	04/01/2022	459	0	0	0	0	0	0	459	459	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	06/27/2022	66,055	0	0	0	0	0	0	66,055	66,055	0	0	0	0
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	06/09/2022	6,504,546	0	0	0	0	0	0	6,504,546	6,504,546	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	05/12/2022	1,182,070	0	0	0	0	0	0	1,182,070	1,182,070	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	04/29/2022	(2,435)	0	0	0	0	0	0	(2,435)	(2,435)	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	04/29/2022	64,260	0	0	0	0	0	0	64,260	64,260	0	0	0	0
	Monomoy Capital Partners, L.P.	New York	NY	Liquidation	05/08/2006	05/23/2022	0	21,325	0	0	0	21,325	0	21,325	0	0	(21,325)	(21,325)	0
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Liquidation	01/01/2010	06/30/2022	0	2,421	0	0	0	2,421	0	2,421	0	0	(2,421)	(2,421)	0
	Quintana Energy Partners, L.P.	Houston	TX	Liquidation	01/01/2010	06/30/2022	166,826	0	0	0	0	0	0	166,826	39,778	0	(127,048)	(127,048)	0
2599999. Joint Venture Interests - Other - Unaffiliated							19,062,145	23,746	0	0	0	23,746	0	19,085,891	18,935,098	0	(150,794)	(150,794)	0
4899999. Total - Unaffiliated							42,724,550	23,746	0	0	0	23,746	0	42,748,296	42,597,502	0	(150,794)	(150,794)	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							42,724,550	23,746	0	0	0	23,746	0	42,748,296	42,597,502	0	(150,794)	(150,794)	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-BT-7	U S TREASURY NOTES .750 2026 03		06/27/2022	BAS-MERRILL LYNCH		22,766,685	25,000,000	45,594	1.A
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/14/2022	NOMURA SECURITIES INTL		10,484,412	11,000,000	51,393	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		06/20/2022	PAR WRITE-UP		923	923	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		06/20/2022	PAR WRITE-UP		14,052	14,052	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		06/20/2022	PAR WRITE-UP		38,897	38,897	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						33,304,969	36,053,871	96,988	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
091212-GC-8	BIRMINGHAM PUBLIC SCHOOL 3.125 2033 05		04/07/2022	HUNTINGTON SECURITIES		1,074,495	1,075,000	0	1.C FE
091212-GD-6	BIRMINGHAM PUBLIC SCHOOL 3.125 2034 05		04/07/2022	HUNTINGTON SECURITIES		1,069,141	1,075,000	0	1.C FE
091212-GE-4	BIRMINGHAM PUBLIC SCHOOL 3.125 2035 05		04/07/2022	HUNTINGTON SECURITIES		988,930	1,000,000	0	1.C FE
091212-GF-1	BIRMINGHAM PUBLIC SCHOOL 3.250 2036 05		04/07/2022	HUNTINGTON SECURITIES		1,035,362	1,040,000	0	1.C FE
091212-GG-9	BIRMINGHAM PUBLIC SCHOOL 3.250 2037 05		04/07/2022	HUNTINGTON SECURITIES		889,452	900,000	0	1.C FE
091212-GH-7	BIRMINGHAM PUBLIC SCHOOL 3.375 2038 05		04/07/2022	HUNTINGTON SECURITIES		1,096,623	1,100,000	0	1.C FE
091212-GJ-3	BIRMINGHAM PUBLIC SCHOOL 3.375 2039 05		04/07/2022	HUNTINGTON SECURITIES		1,090,848	1,100,000	0	1.C FE
091212-GK-0	BIRMINGHAM PUBLIC SCHOOL 3.375 2040 05		04/07/2022	HUNTINGTON SECURITIES		1,086,096	1,100,000	0	1.C FE
091212-GL-8	BIRMINGHAM PUBLIC SCHOOL 3.375 2041 05		04/07/2022	HUNTINGTON SECURITIES		1,082,532	1,100,000	0	1.C FE
091212-GM-6	BIRMINGHAM PUBLIC SCHOOL 3.500 2042 05		04/07/2022	HUNTINGTON SECURITIES		1,096,854	1,100,000	0	1.C FE
478700-4J-3	JOHNSON CO USD #229 BLUE 3.000 2033 10		04/12/2022	MORGAN STANLEY		2,607,398	2,620,000	0	1.B FE
478700-4K-0	JOHNSON CO USD #229 BLUE 3.125 2034 10		04/12/2022	MORGAN STANLEY		2,690,823	2,695,000	0	1.B FE
478700-4L-8	JOHNSON CO USD #229 BLUE 3.125 2035 10		04/12/2022	MORGAN STANLEY		2,748,336	2,780,000	0	1.B FE
478700-4M-6	JOHNSON CO USD #229 BLUE 3.250 2036 10		04/12/2022	MORGAN STANLEY		2,848,612	2,865,000	0	1.B FE
478700-4N-4	JOHNSON CO USD #229 BLUE 3.250 2037 10		04/12/2022	MORGAN STANLEY		2,917,465	2,960,000	0	1.B FE
602409-NM-2	MILWAUKEE METRO SEWER DI 3.500 2036 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,647,038	2,665,000	0	1.B FE
602409-NN-0	MILWAUKEE METRO SEWER DI 3.500 2037 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,711,253	2,750,000	0	1.B FE
602409-NP-5	MILWAUKEE METRO SEWER DI 3.625 2038 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,820,802	2,840,000	0	1.B FE
602409-NQ-3	MILWAUKEE METRO SEWER DI 3.625 2039 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,890,826	2,930,000	0	1.B FE
602409-NR-1	MILWAUKEE METRO SEWER DI 3.750 2040 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		3,016,923	3,025,000	0	1.B FE
602409-NS-9	MILWAUKEE METRO SEWER DI 3.750 2041 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		3,099,344	3,125,000	0	1.B FE
602409-NT-7	MILWAUKEE METRO SEWER DI 3.750 2042 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		3,175,142	3,225,000	0	1.B FE
613580-EY-1	MONTGOMERY CO GENERAL OB 5.000 2040 07		06/29/2022	MORGAN STANLEY		12,839,131	11,315,000	0	1.A FE
679384-NX-1	OLATHE GENERAL OBLIGATIO 3.500 2032 10		06/22/2022	J P MORGAN CHASE SECURITIES INC		2,003,216	2,005,000	0	1.B FE
902273-ZG-9	TYLER ISD GEN OBLIG S202 3.875 2038 02		06/29/2022	FHN FINANCIAL		4,679,950	4,710,000	0	1.A FE
902273-ZH-7	TYLER ISD GEN OBLIG S202 3.875 2039 02		06/29/2022	FHN FINANCIAL		4,838,854	4,895,000	0	1.A FE
943363-QT-1	WAUSAU SCHOOL DIST GO S2 4.000 2040 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		7,031,891	7,130,000	0	1.C FE
943363-QU-8	WAUSAU SCHOOL DIST GO S2 4.125 2041 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		7,367,514	7,430,000	0	1.C FE
95640H-KD-9	WEST VALLEY-MISSION CCD 3.625 2039 08		06/10/2022	MORGAN STANLEY		6,774,786	6,805,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						90,219,634	89,360,000	0	XXX
Bonds - U.S. Special Revenues									
10146H-MU-7	BOULDER CO WATER & SEWER 3.875 2038 12		05/18/2022	PIPER JAFFRAY		2,625,665	2,640,000	0	1.A FE
10146H-MV-5	BOULDER CO WATER & SEWER 3.875 2039 12		05/18/2022	PIPER JAFFRAY		2,707,367	2,740,000	0	1.A FE
546598-AA-1	LOUISVILLE & JEFFERSON R .390 2029 01		04/14/2022	GOLDMAN SACHS & CO		22,100,000	22,100,000	1,574	1.G FE
795604-CK-1	SALT LAKE CITY PUBLIC UT 4.000 2038 02		06/15/2022	RBC CAPITAL MARKETS		6,975,640	7,000,000	0	1.B FE
896572-FB-5	TRINITY RIVER AUTH MOUNT 3.500 2039 08		06/08/2022	CITIGROUP GLOBAL MARKETS		4,088,205	4,125,000	0	1.A FE
896572-FE-9	TRINITY RIVER AUTH MOUNT 3.500 2042 08		06/08/2022	CITIGROUP GLOBAL MARKETS		4,465,017	4,575,000	0	1.A FE
92818F-CY-9	VIRGINIA PSA MONTGOMERY 3.500 2040 02		04/12/2022	MORGAN STANLEY		6,396,050	6,430,000	0	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						49,357,943	49,610,000	1,574	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
023135-CG-9	AMAZON.COM INC 3.450 2029 04		04/11/2022	J P MORGAN CHASE SECURITIES INC		9,978,400	10,000,000	0	1.D FE
023135-CH-7	AMAZON.COM INC 3.600 2032 04		04/11/2022	J P MORGAN CHASE SECURITIES INC		4,990,850	5,000,000	0	1.D FE
101137-AX-5	BOSTON SCIENTIFIC 4.000 2029 03		04/12/2022	TRUIST SECURITIES		3,486,350	3,500,000	16,722	2.B FE
24422E-WE-5	JOHN DEERE CAPITAL CORP 3.350 2029 04		04/12/2022	BAS-MERRILL LYNCH		4,993,200	5,000,000	0	1.F FE
49271V-AP-5	KEURIG DR PEPPER INC 3.950 2029 04		04/07/2022	BAS-MERRILL LYNCH		4,990,650	5,000,000	0	2.B FE
52532X-AF-2	LEIDOS INC 4.375 2030 05		06/10/2022	TD SECURITIES		947,150	1,000,000	3,524	2.C FE
718547-AC-6	PHILLIPS 66 (144A) 3.605 2025 02		05/05/2022	EXCHANGED		984,970	1,000,000	8,011	2.A FE

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
718547-AG-7	PHILLIPS 66 (144A) 3.750 2028 03		05/05/2022	EXCHANGED		963,900	1,000,000	6,667	2.A FE
95000U-2U-6	WELLS FARGO 3.350 2033 03		04/18/2022	J P MORGAN CHASE SECURITIES INC		4,602,150	5,000,000	22,333	1.E FE
08160B-AC-8	BMARK 2018-B5 A3 3.943 2051 07		05/17/2022	BAS-MERRILL LYNCH		3,682,221	3,725,000	7,345	1.A FE
17327G-AX-2	CGCMT 2018-C6 A3 4.145 2051 11		05/18/2022	CITIGROUP GLOBAL MARKETS		3,513,453	3,530,000	7,722	1.A FE
36257U-AK-3	GSMS 2019-GC42 A3 2.748 2052 09		05/17/2022	WELLS FARGO SECURITIES		3,641,563	4,000,000	5,498	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,774,856	47,755,000	77,823	XXX
2509999997. Total - Bonds - Part 3						219,657,402	222,778,871	176,385	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						219,657,402	222,778,871	176,385	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						219,657,402	XXX	176,385	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
912828-X4-7	U S TREASURY NOTES 1.875		04/30/2022	MATURED		20,000,000	20,000,000	20,096,161	20,013,367	0	(13,367)	0	(13,367)	0	20,000,000	0	0	0	187,500	04/30/2022	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		06/20/2022	VARIOUS		63,523	63,523	62,362	61,900	0	1,623	0	1,623	0	63,523	0	0	0	648	09/20/2046	1.A
36179S-QU-4	GNMA II PASS #MA4067 2.500		06/20/2022	VARIOUS		832,488	832,488	819,666	819,044	0	13,444	0	13,444	0	832,488	0	0	0	8,534	11/20/2046	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		06/20/2022	VARIOUS		799,978	799,978	787,696	787,599	0	12,379	0	12,379	0	799,978	0	0	0	8,225	01/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		06/20/2022	VARIOUS		141,841	141,841	147,581	146,434	0	(4,593)	0	(4,593)	0	141,841	0	0	0	2,023	01/20/2042	1.A
36202F-3M-6	GNMA II PASS #00005304 3.500		06/20/2022	VARIOUS		145,614	145,614	153,509	152,144	0	(6,530)	0	(6,530)	0	145,614	0	0	0	2,089	02/20/2042	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		06/20/2022	VARIOUS		147,774	147,774	155,116	153,891	0	(6,118)	0	(6,118)	0	147,774	0	0	0	2,069	03/20/2042	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		06/20/2022	VARIOUS		39,630	39,630	38,037	38,470	0	1,160	0	1,160	0	39,630	0	0	0	789	06/20/2034	1.A
36202E-CM-9	GNMA II PASS #3676 4.500		06/20/2022	VARIOUS		111,730	111,730	106,056	107,519	0	4,212	0	4,212	0	111,730	0	0	0	1,997	02/20/2035	1.A
36202E-EU-9	GNMA II PASS #3747 5.000		06/20/2022	VARIOUS		46,644	46,644	45,332	45,599	0	1,045	0	1,045	0	46,644	0	0	0	964	08/20/2035	1.A
36202E-FM-6	GNMA II PASS #3772 5.000		06/20/2022	VARIOUS		23,819	23,819	23,294	23,399	0	420	0	420	0	23,819	0	0	0	483	10/20/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		06/15/2022	VARIOUS		10,142	10,142	9,984	10,016	0	126	0	126	0	10,142	0	0	0	228	11/15/2035	1.A
36290R-U6-8	GNMA PASS TH #615405 4.500		06/15/2022	VARIOUS		39,691	39,691	38,488	38,868	0	823	0	823	0	39,691	0	0	0	686	08/15/2033	1.A
36291A-DH-9	GNMA PASS TH #622104 4.500		06/15/2022	VARIOUS		10,217	10,217	9,907	10,024	0	192	0	192	0	10,217	0	0	0	200	09/15/2033	1.A
36292F-H6-7	GNMA PASS TH #647453 5.000		06/15/2022	VARIOUS		12,441	12,441	12,246	12,300	0	141	0	141	0	12,441	0	0	0	262	10/15/2035	1.A
36225A-ER-7	GNMA PASS TH #780144 7.000		06/15/2022	VARIOUS		7,053	7,053	6,729	6,973	0	80	0	80	0	7,053	0	0	0	203	07/15/2024	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		06/20/2022	VARIOUS		87	87	89	88	0	(1)	0	(1)	0	87	0	0	0	1	04/20/2062	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		06/20/2022	VARIOUS		780,997	780,997	775,139	779,557	0	1,440	0	1,440	0	780,997	0	0	0	5,842	12/20/2062	1.A
38379L-U4-6	GNR 2015-62 CG CMO 2.250		06/20/2022	VARIOUS		403,384	403,384	401,997	401,906	0	1,478	0	1,478	0	403,384	0	0	0	3,768	03/20/2045	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		06/20/2022	VARIOUS		629,404	629,404	607,670	616,473	0	12,930	0	12,930	0	629,404	0	0	0	5,440	04/20/2066	1.A
38380X-S3-2	GNR 2018-115 GB CMO 3.500		06/20/2022	VARIOUS		263,161	263,161	261,897	262,217	0	944	0	944	0	263,161	0	0	0	3,695	10/20/2046	1.A
38381A-S6-4	GNR 2018-152 KA CMO 4.000		06/20/2022	VARIOUS		293,669	293,669	295,688	294,609	0	(941)	0	(941)	0	293,669	0	0	0	4,947	01/20/2047	1.A
36225C-BX-3	G2 (ARM) #80053 2.625		06/20/2022	VARIOUS		26	26	26	26	0	0	0	0	0	26	0	0	0	0	03/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 1.875		06/20/2022	VARIOUS		65	65	65	64	0	1	0	1	0	65	0	0	0	0	05/20/2027	1.A
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		06/16/2022	VARIOUS		38,086	38,086	38,062	38,056	0	29	0	29	0	38,086	0	0	0	459	05/16/2055	1.A
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		06/16/2022	VARIOUS		161,646	161,646	159,601	160,254	0	1,393	0	1,393	0	161,646	0	0	0	1,751	04/16/2054	1.A
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		06/16/2022	VARIOUS		48,252	48,252	48,320	48,282	0	(30)	0	(30)	0	48,252	0	0	0	561	11/16/2057	1.A
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		06/16/2022	VARIOUS		61,400	61,400	60,515	60,895	0	504	0	504	0	61,400	0	0	0	683	02/16/2050	1.A
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		06/16/2022	VARIOUS		502,081	502,081	503,456	503,147	0	(1,067)	0	(1,067)	0	502,081	0	0	0	4,301	10/16/2050	1.A
83162C-SP-9	SBAP 2009-20F 1 4.950		06/01/2022	PAID ON PRINCIPAL		52,248	52,248	52,248	52,108	0	140	0	140	0	52,248	0	0	0	1,293	06/01/2029	1.A
83162C-VX-8	SBAP 2013-20K 1 3.380		05/01/2022	PAID ON PRINCIPAL		218,030	218,030	218,030	216,787	0	1,243	0	1,243	0	218,030	0	0	0	3,878	11/01/2033	1.A
83162C-XL-2	SBAP 2015-20L 1 2.820		06/01/2022	PAID ON PRINCIPAL		417,522	417,522	417,522	415,904	0	1,618	0	1,618	0	417,522	0	0	0	6,380	12/01/2035	1.A
83162C-YC-1	SBAP 2016-10F 1 2.170		05/01/2022	PAID ON PRINCIPAL		128,849	128,849	128,849	128,592	0	257	0	257	0	128,849	0	0	0	1,398	11/01/2026	1.A
83162C-YP-2	SBAP 2017-10C 1 2.330		05/01/2022	PAID ON PRINCIPAL		546,987	546,987	546,987	546,809	0	178	0	178	0	546,987	0	0	0	6,973	05/01/2027	1.A
83162C-YY-3	SBAP 2017-10F 1 2.290		05/01/2022	PAID ON PRINCIPAL		208,984	208,984	208,984	208,770	0	214	0	214	0	208,984	0	0	0	2,396	11/01/2027	1.A
83162C-YQ-0	SBAP 2017-20E 1 2.880		05/01/2022	PAID ON PRINCIPAL		1,306,710	1,306,710	1,306,710	1,302,009	0	4,701	0	4,701	0	1,306,710	0	0	0	20,650	05/01/2037	1.A
83162C-YZ-0	SBAP 2017-20K 1 2.790		05/01/2022	PAID ON PRINCIPAL		604,174	604,174	604,174	602,637	0	1,537	0	1,537	0	604,174	0	0	0	9,068	11/01/2037	1.A
83162C-A3-7	SBAP 2018-20L 1 3.540		06/01/2022	PAID ON PRINCIPAL		417,235	417,235	417,235	415,462	0	1,773	0	1,773	0	417,235	0	0	0	8,307	12/01/2038	1.A
0109999999. Subtotal - Bonds - U.S. Governments						29,515,578	29,515,578	29,565,426	29,482,200	0	33,379	0	33,379	0	29,515,578	0	0	0	308,691	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
021087-WF-4	ALPINE SCH DIST GO S20 5.000		06/27/2022	BARCLAYS CAPITAL INC		5,198,463	4,660,000	5,614,787	5,225,167	0	(50,612)	0	(50,612)	0	5,174,554	0	23,909	23,909	183,811	03/15/2029	1.A FE
035519-TF-4	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		1,810,000	1,810,000	2,136,180	1,822,344	0	(12,344)	0	(12,344)	0	1,810,000	0	0	0	45,250	05/01/2026	1.B FE
035519-TG-2	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		1,900,000	1,900,000	2,229,783	1,912,512	0	(12,512)	0	(12,512)	0	1,900,000	0	0	0	47,500	05/01/2027	1.B FE
035519-TH-0	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		1,250,000	1,250,000	1,458,725	1,257,938	0	(7,938)	0	(7,938)	0	1,250,000	0	0	0	31,250	05/01/2028	1.B FE
035519-TJ-6	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		2,000,000	2,000,000	2,320,860	2,012,233	0	(12,233)	0	(12,233)	0	2,000,000	0	0	0	50,000	05/01/2029	1.B FE
162376-BQ-9	CHATTANOOGA GEN OBLIG 5.000		06/24/2022	STIFEL NICOLAUS & CO INC		2,605,759	2,420,000	2,940,929	2,629,745	0	(27,037)	0	(27,037)	0	2,602,709	0	3,050	3,050	99,825	09/01/2029	1.A FE
234685-LH-6	DALLAS CO CCD GO LTD R 3.000		06/08/2022	PIPER JAFFRAY		1,173,740	1,145,000	1,240,241	1,187,771	0	(4,418)	0	(4,418)	0	1,183,353	0	(9,613)	(9,613)	28,148	02/15/2027	1.A FE
266705-G7-1	DURHAM CO GENERAL OBLI 5.000		04/01/2022	REDEEMED		1,430,000	1,430,000	1,695,680	1,437,542	0	(7,542)	0	(7,542)	0	1,430,000	0	0	0	35,750	04/01/2030	1.A FE
266705-G8-9	DURHAM CO GENERAL OBLI 5.000		04/01/2022	REDEEMED		1,955,000	1,955,000	2,308,933	1,965,063	0	(10,063)	0	(10,063)	0	1,955,000	0	0	0	48,875	04/01/2031	1.A FE
266705-G9-7	DURHAM CO GENERAL OBLI 5.000		04/01/2022	REDEEMED		1,540,000	1,540,000	1,810,070	1,547,694	0	(7,694)	0	(7,694)	0	1,540,000	0	0	0	38,500	04/01/2032	1.A FE
280605-7X-8	EDINA GENERAL OBLIGATI 2.500		06/07/2022	MUNI CENTER		201,144	200,000	206,136	201,784	0	(371)	0	(371)	0	201,413	0	(269)	(269)	4,278	02/01/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
388640-2Z-6	GRAPEVINE-COLLEYVILLE 5.000		06/08/2022	HILLTOP SECURITIES		10,936,200	10,000,000	12,490,200	11,031,927	0	(121,907)	0	(121,907)	0	10,910,020	0	26,180	26,180	409,722	08/15/2028	1.A FE
430686-PJ-8	HIGHLAND PARK ISD GO R 2.750		06/17/2022	HILLTOP SECURITIES		6,208,587	6,165,000	6,318,693	6,232,165	0	(7,420)	0	(7,420)	0	6,224,745	0	(16,159)	(16,159)	144,578	02/15/2027	1.A FE
454272-JQ-9	INDIAN HILL EXEMPT VLG 2.500		06/07/2022	J P MORGAN CHASE SECURITIES INC		1,350,733	1,340,000	1,400,849	1,362,696	0	(3,330)	0	(3,330)	0	1,359,367	0	(8,633)	(8,633)	17,494	12/01/2026	1.A FE
486063-ST-8	KATY ISD GO REF S2015B 5.000		06/17/2022	BAS-MERRILL LYNCH		4,410,321	4,145,000	5,050,268	4,452,969	0	(45,353)	0	(45,353)	0	4,407,616	0	2,705	2,705	176,738	02/15/2028	1.A FE
613664-4L-2	MONTGOMERY CO GENERAL 5.000		04/01/2022	REDEEMED		6,300,000	6,300,000	7,063,812	6,320,834	0	(20,834)	0	(20,834)	0	6,300,000	0	0	0	157,500	04/01/2027	1.C FE
613664-4M-0	MONTGOMERY CO GENERAL 5.000		04/01/2022	REDEEMED		6,300,000	6,300,000	7,010,640	6,319,407	0	(19,407)	0	(19,407)	0	6,300,000	0	0	0	157,500	04/01/2028	1.C FE
64327T-DW-5	NEW CASTLE CO GENERAL 5.000		06/24/2022	MORGAN STANLEY		5,733,979	5,260,000	6,492,365	5,731,668	0	(59,411)	0	(59,411)	0	5,672,257	0	61,722	61,722	195,058	10/01/2035	1.A FE
727199-WS-6	PLANO ISD GENERAL OBLI 5.000		06/15/2022	MUNI CENTER		53,817	50,000	60,081	53,482	0	(497)	0	(497)	0	52,985	0	832	832	2,097	02/15/2028	1.A FE
886155-NJ-5	THURSTON CO SD #33 TUM 5.000		06/15/2022	PIPER JAFFRAY		1,776,700	1,630,000	2,020,581	1,820,335	0	(19,009)	0	(19,009)	0	1,801,326	0	(24,626)	(24,626)	44,372	12/01/2027	1.A FE
886172-NB-7	THURSTON CO SD#111 OLY 4.500		06/01/2022	REDEEMED		5,000,000	5,000,000	5,473,150	5,022,956	0	(22,956)	0	(22,956)	0	5,000,000	0	0	0	112,500	12/01/2030	1.B FE
95988M-JH-1	WESTERN TECH COLLEGE D 4.000		06/28/2022	JEFFERIES & CO INC		485,902	465,000	507,468	485,000	0	(2,954)	0	(2,954)	0	482,046	0	3,856	3,856	13,898	04/01/2031	1.A
95988M-KP-1	WESTERN TECH COLLEGE D 4.000		06/28/2022	JEFFERIES & CO INC		841,185	805,000	878,521	839,624	0	(5,114)	0	(5,114)	0	834,510	0	6,675	6,675	24,061	04/01/2031	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						70,461,529	67,770,000	78,728,953	70,872,855	0	(480,954)	0	(480,954)	0	70,391,901	0	69,628	69,628	2,068,706	XXX	XXX
Bonds - U.S. Special Revenues																					
158855-DK-9	CHANDLER EXCISE TAX RE 5.000		06/06/2022	MESIROW FINANCIAL		1,068,113	940,000	1,245,209	1,102,220	0	(12,330)	0	(12,330)	0	1,089,890	0	(21,778)	(21,778)	43,997	07/01/2027	1.A FE
39167J-CW-3	GREATER CLEVELAND REG 5.000		06/27/2022	ZIEGLER CAPITAL MARKETS		483,024	435,000	547,839	491,025	0	(5,363)	0	(5,363)	0	485,662	0	(2,638)	(2,638)	12,567	12/01/2031	1.B FE
429749-FS-8	HIGH POINT COMB ENTERP 4.000		06/13/2022	MUNI CENTER		107,346	100,000	113,741	107,069	0	(631)	0	(631)	0	106,438	0	908	908	2,489	11/01/2030	1.B FE
759911-WF-3	ILLINOIS REGL TRANS AU 5.500		06/01/2022	MATURED		2,495,000	2,495,000	2,753,282	2,503,143	0	(8,143)	0	(8,143)	0	2,495,000	0	0	0	68,613	06/01/2022	1.C FE
45506D-VY-8	INDIANA FINANCE AUTH R 5.000		06/24/2022	MORGAN STANLEY		4,311,917	3,930,000	4,814,918	4,323,500	0	(45,383)	0	(45,383)	0	4,278,117	0	33,801	33,801	178,488	02/01/2030	1.A FE
46613P-8H-2	JEA WATER & SEWER SYS 5.000		04/01/2022	REDEEMED		6,330,000	6,330,000	7,352,612	6,360,026	0	(30,026)	0	(30,026)	0	6,330,000	0	0	0	158,250	10/01/2034	1.A
546598-AA-1	LOUISVILLE & JEFFERSON .390		04/29/2022	GOLDMAN SACHS & CO		22,100,000	22,100,000	22,100,000	22,100,000	0	0	0	0	0	22,100,000	0	0	0	5,068	01/01/2029	1.G FE
574204-YT-4	MARYLAND DEPT OF TRANS 3.500		06/01/2022	REDEEMED		9,355,000	9,355,000	9,596,265	9,368,885	0	(13,885)	0	(13,885)	0	9,355,000	0	0	0	163,713	06/01/2028	1.B FE
576051-PJ-9	MASSACHUSETTS WATER RE 5.000		06/10/2022	SIEBERT WILLIAMS SHANK & CO LLC		2,947,982	2,640,000	3,288,490	2,949,558	0	(29,188)	0	(29,188)	0	2,920,370	0	27,612	27,612	114,767	08/01/2033	1.B FE
585395-2D-7	MELBOURNE WATER & SEWE 5.000		06/28/2022	MORGAN STANLEY		1,033,287	950,000	1,170,391	1,050,009	0	(11,192)	0	(11,192)	0	1,038,817	0	(5,531)	(5,531)	35,493	10/01/2028	1.C FE
64990B-ZP-1	NEW YORK DORM AUTH (CO 5.000		06/06/2022	RAYMOND JAMES & ASSOC		1,384,925	1,250,000	1,597,763	1,406,915	0	(15,526)	0	(15,526)	0	1,391,389	0	(6,464)	(6,464)	42,882	10/01/2029	1.A FE
67919P-JK-0	OKLAHOMA WATER RES BRD 4.000		04/01/2022	REDEEMED		7,030,000	7,030,000	7,796,411	7,052,577	0	(22,577)	0	(22,577)	0	7,030,000	0	0	0	140,600	04/01/2029	1.A FE
67919P-ME-0	OKLAHOMA WATER RES BRD 5.000		06/27/2022	HILLTOP SECURITIES		522,134	490,000	589,161	527,356	0	(5,490)	0	(5,490)	0	521,865	0	269	269	18,239	04/01/2030	1.A FE
682001-EZ-1	OMAHA PUBLIC POWER DIS 5.000		06/06/2022	FIDELITY CAPITAL MARKETS SERVICES		3,289,560	3,000,000	3,814,710	3,369,967	0	(38,228)	0	(38,228)	0	3,331,739	0	(42,179)	(42,179)	127,917	02/01/2028	1.C FE
682001-FA-5	OMAHA PUBLIC POWER DIS 5.000		06/07/2022	SIEBERT WILLIAMS SHANK & CO LLC		6,113,935	5,575,000	7,050,424	6,246,183	0	(69,709)	0	(69,709)	0	6,176,475	0	(62,540)	(62,540)	238,486	02/01/2029	1.C FE
686507-GB-4	ORLANDO UTILITIES COMM 5.000		06/14/2022	RBC CAPITAL MARKETS		2,703,625	2,500,000	3,276,550	2,751,506	0	(29,657)	0	(29,657)	0	2,721,849	0	(18,224)	(18,224)	88,542	10/01/2025	1.C FE
771902-GD-9	ROCHESTER HLTH CARE FA 4.000		05/15/2022	REDEEMED		2,125,000	2,125,000	2,183,969	2,128,136	0	(3,136)	0	(3,136)	0	2,125,000	0	0	0	42,500	11/15/2041	1.C FE
79574C-BS-1	SALT RIVER PROJ AGR IM 5.000		06/27/2022	BAS-MERRILL LYNCH		861,614	775,000	943,632	863,991	0	(8,310)	0	(8,310)	0	855,682	0	5,932	5,932	38,535	01/01/2027	1.B FE
914402-W7-3	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		7,590,000	7,590,000	7,639,639	7,591,094	0	(1,094)	0	(1,094)	0	7,590,000	0	0	0	113,850	04/01/2031	1.B FE
914402-W8-1	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		7,815,000	7,815,000	7,827,660	7,814,954	0	46	0	46	0	7,815,000	0	0	0	117,225	04/01/2032	1.B FE
977123-L7-1	WISCONSIN TRANSPORTATI 5.000		06/17/2022	RAYMOND JAMES & ASSOC		1,909,940	1,780,000	2,106,808	1,922,596	0	(18,621)	0	(18,621)	0	1,903,976	0	5,965	5,965	86,775	07/01/2027	1.B FE
977123-L8-9	WISCONSIN TRANSPORTATI 5.000		06/29/2022	VARIOUS		6,455,730	6,000,000	7,321,260	6,493,419	0	(67,297)	0	(67,297)	0	6,426,122	0	29,608	29,608	224,167	07/01/2028	1.B FE
977123-R6-7	WISCONSIN TRANSPORTATI 5.000		06/24/2022	MORGAN STANLEY		1,937,750	1,830,000	2,131,822	1,942,953	0	(21,681)	0	(21,681)	0	1,921,272	0	16,479	16,479	90,738	07/01/2036	1.B FE
31280G-CC-4	FH (3/1 ARM) #1N0067 2.390		06/15/2022	VARIOUS		2,031	2,031	2,038	2,022	0	9	0	9	0	2,031	0	0	0	20	12/15/2035	1.A
3128JR-G4-2	FH (3/1 ARM) #847419 2.331		06/15/2022	VARIOUS		2,408	2,408	2,398	2,391	0	17	0	17	0	2,408	0	0	0	23	03/15/2035	1.A
3128JR-KQ-8	FH (5/1 ARM) #847503 2.283		06/15/2022	VARIOUS		25,194	25,194	24,744	24,754	0	441	0	441	0	25,194	0	0	0	224	12/15/2035	1.A
31296S-DY-9	FHLMC GOLD P #A17319 5.000		06/15/2022	VARIOUS		6,414	6,414	6,394	6,396	0	18	0	18	0	6,414	0	0	0	112	01/15/2034	1.A
31292H-AK-0	FHLMC GOLD P #C00910 7.500		06/15/2022	VARIOUS		277	277	290	301	0	(25)	0	(25)	0	277	0	0	0	9	01/15/2030	1.A
31292H-NH-3	FHLMC GOLD P #C01292 6.000		06/15/2022	VARIOUS		403	403	414	418	0	(15)	0	(15)	0	403	0	0	0	11	02/15/2032	1.A
31292M-FD-0	FHLMC GOLD P #C04664 3.000		06/15/2022	VARIOUS		601,031	601,031	610,563	608,863	0	(7,832)	0	(7,832)	0	601,031	0	0	0	7,362	03/15/2043	1.A
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		06/15/2022	VARIOUS		1,160	1,160	1,186	1,195	0	(35)	0	(35)	0	1,160	0	0	0	29	04/15/2029	1.A
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		06/15/2022	VARIOUS		55	55	57	58	0	(4)	0	(4)	0	55	0	0	0	2	08/15/2031	1.A
31298V-FC-6	FHLMC GOLD P #C58263 7.500		06/15/2022	VARIOUS		481	481	504	511	0	(30)	0	(30)	0	481	0	0	0	15	09/15/2031	1.A
31287S-GA-9	FHLMC GOLD P #C66493 6.000		06/15/2022	VARIOUS		268	268	274	278	0	(10)	0	(10)	0	268	0	0	0	7	04/15/2032	1.A
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		06/15/2022	VARIOUS		1,716	1,716	1,762	1,771	0	(55)	0	(55)	0	1,716	0	0	0	43	09/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31288A-K7-9	FHLMC GOLD P #C72118 6.000		06/15/2022	VARIOUS		1,396	1,396	1,436	1,478	0	(82)	0	(82)	0	1,396	0	0	0	35	10/15/2032	1.A
31288E-6E-2	FHLMC GOLD P #C76269 6.000		06/15/2022	VARIOUS		164	164	169	172	0	(7)	0	(7)	0	164	0	0	0	4	02/15/2033	1.A
31288H-RC-6	FHLMC GOLD P #C78583 6.000		06/15/2022	VARIOUS		145	145	149	150	0	(5)	0	(5)	0	145	0	0	0	4	03/15/2033	1.A
31335H-TT-0	FHLMC GOLD P #C90562 6.000		06/15/2022	VARIOUS		556	556	570	557	0	0	0	0	0	556	0	0	0	14	07/15/2022	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		06/15/2022	VARIOUS		90,475	90,475	90,259	90,249	0	226	0	226	0	90,475	0	0	0	1,993	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		06/15/2022	VARIOUS		15,080	15,080	15,468	15,502	0	(422)	0	(422)	0	15,080	0	0	0	376	04/15/2033	1.A
31283H-W9-2	FHLMC GOLD P #G01572 6.000		06/15/2022	VARIOUS		1,805	1,805	1,846	1,858	0	(53)	0	(53)	0	1,805	0	0	0	44	05/15/2033	1.A
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		06/15/2022	VARIOUS		25,151	25,151	25,767	25,809	0	(658)	0	(658)	0	25,151	0	0	0	625	11/15/2033	1.A
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		06/15/2022	VARIOUS		40,848	40,848	41,847	42,000	0	(1,153)	0	(1,153)	0	40,848	0	0	0	1,110	02/15/2034	1.A
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		06/15/2022	VARIOUS		212,176	212,176	209,416	210,202	0	1,973	0	1,973	0	212,176	0	0	0	2,635	06/15/2043	1.A
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		06/15/2022	VARIOUS		52,437	52,437	50,301	50,992	0	1,446	0	1,446	0	52,437	0	0	0	646	07/15/2043	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		06/15/2022	VARIOUS		155,598	155,598	147,719	150,276	0	5,323	0	5,323	0	155,598	0	0	0	1,900	08/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		06/15/2022	VARIOUS		72,443	72,443	71,747	71,842	0	601	0	601	0	72,443	0	0	0	883	01/15/2047	1.A
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		06/15/2022	VARIOUS		245,365	245,365	243,391	243,296	0	2,069	0	2,069	0	245,365	0	0	0	3,494	11/15/2037	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2022	VARIOUS		82,535	82,535	83,889	83,942	0	(1,407)	0	(1,407)	0	82,535	0	0	0	1,073	10/15/2046	1.A
31335C-GR-9	FHLMC GOLD P #G62008 3.000		06/15/2022	VARIOUS		120,322	120,322	122,616	122,546	0	(2,224)	0	(2,224)	0	120,322	0	0	0	1,487	05/15/2047	1.A
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		06/25/2022	VARIOUS		65,280	65,280	65,779	66,074	0	(794)	0	(794)	0	65,280	0	0	0	611	09/25/2039	1.A
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		06/25/2022	VARIOUS		260,949	260,949	260,338	264,545	0	(3,595)	0	(3,595)	0	260,949	0	0	0	2,717	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		06/25/2022	VARIOUS		242,414	242,414	241,088	242,592	0	(179)	0	(179)	0	242,414	0	0	0	2,394	10/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		06/25/2022	VARIOUS		172,251	172,251	174,761	175,489	0	(3,238)	0	(3,238)	0	172,251	0	0	0	2,261	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		06/15/2022	VARIOUS		52,854	52,854	48,357	51,308	0	1,546	0	1,546	0	52,854	0	0	0	1,213	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		06/15/2022	VARIOUS		71,304	71,304	65,187	69,496	0	1,809	0	1,809	0	71,304	0	0	0	1,865	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		06/15/2022	VARIOUS		15,523	15,523	15,965	15,480	0	43	0	43	0	15,523	0	0	0	501	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		06/15/2022	VARIOUS		5,500	5,500	5,373	5,439	0	61	0	61	0	5,500	0	0	0	177	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		06/15/2022	VARIOUS		17,563	17,563	17,525	17,522	0	41	0	41	0	17,563	0	0	0	514	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		06/15/2022	VARIOUS		20,791	20,791	19,655	20,386	0	405	0	405	0	20,791	0	0	0	578	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		06/15/2022	VARIOUS		34,424	34,424	32,329	33,702	0	722	0	722	0	34,424	0	0	0	900	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		06/15/2022	VARIOUS		34,330	34,330	30,954	33,487	0	842	0	842	0	34,330	0	0	0	863	03/15/2031	1.A
31339W-Q2-5	FHR 2433 NH CMO 6.500		06/15/2022	VARIOUS		116,983	116,983	117,641	117,092	0	(109)	0	(109)	0	116,983	0	0	0	3,022	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		06/15/2022	VARIOUS		37,538	37,538	37,266	37,348	0	191	0	191	0	37,538	0	0	0	954	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		06/15/2022	VARIOUS		52,874	52,874	53,279	52,947	0	(73)	0	(73)	0	52,874	0	0	0	1,425	05/15/2032	1.A
31394K-NK-6	FHR 2686 NY CMO 5.000		06/15/2022	VARIOUS		85,198	85,198	82,336	84,800	0	398	0	398	0	85,198	0	0	0	1,758	10/15/2023	1.A
31394M-SG-6	FHR 2719 WC CMO 4.500		06/15/2022	VARIOUS		44,875	44,875	41,348	44,495	0	380	0	380	0	44,875	0	0	0	780	12/15/2023	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		06/15/2022	VARIOUS		108,572	108,572	101,034	107,753	0	819	0	819	0	108,572	0	0	0	2,011	01/15/2024	1.A
3137B8-DA-2	FHR 4302 CA CMO 3.000		06/15/2022	VARIOUS		64,266	64,266	64,809	64,240	0	27	0	27	0	64,266	0	0	0	776	06/15/2040	1.A
3137BB-QB-9	FHR 4351 LC CMO 3.000		06/15/2022	VARIOUS		167,241	167,241	169,364	167,528	0	(287)	0	(287)	0	167,241	0	0	0	1,985	11/15/2040	1.A
3137BT-JW-2	FHR 4635 EG CMO 2.500		06/15/2022	VARIOUS		125,767	125,767	126,003	125,939	0	(173)	0	(173)	0	125,767	0	0	0	1,279	12/15/2046	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		06/25/2022	VARIOUS		248,722	248,722	248,955	249,133	0	(410)	0	(410)	0	248,722	0	0	0	2,453	04/25/2049	1.A
3137FP-LJ-2	FHR 4926 BN CMO 2.500		06/25/2022	VARIOUS		605,516	605,516	607,148	607,218	0	(1,702)	0	(1,702)	0	605,516	0	0	0	6,083	10/25/2049	1.A
31282X-A8-4	FHS 146 75 CMO 7.500		06/15/2022	VARIOUS		1,639	1,639	1,652	1,636	0	3	0	3	0	1,639	0	0	0	51	01/15/2023	1.A
31403D-AC-3	FN (5/1 ARM) #745303 2.275		06/25/2022	VARIOUS		17,002	17,002	16,834	16,961	0	41	0	41	0	17,002	0	0	0	142	01/25/2036	1.A
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		06/25/2022	VARIOUS		16,971	16,971	16,916	16,923	0	47	0	47	0	16,971	0	0	0	249	01/25/2026	1.A
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		06/25/2022	VARIOUS		31,861	31,861	31,758	31,775	0	86	0	86	0	31,861	0	0	0	436	01/25/2026	1.A
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		06/25/2022	VARIOUS		87,390	87,390	86,701	87,001	0	389	0	389	0	87,390	0	0	0	915	08/25/2028	1.A
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		06/25/2022	VARIOUS		96,213	96,213	93,958	94,240	0	1,973	0	1,973	0	96,213	0	0	0	1,285	07/25/2046	1.A
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		06/25/2022	VARIOUS		768,294	768,294	762,124	762,265	0	6,029	0	6,029	0	768,294	0	0	0	9,247	10/25/2042	1.A
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		06/25/2022	VARIOUS		285,036	285,036	283,967	283,991	0	1,045	0	1,045	0	285,036	0	0	0	2,956	07/25/2048	1.A
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		06/25/2022	VARIOUS		434,781	434,781	435,087	435,098	0	(317)	0	(317)	0	434,781	0	0	0	4,288	05/25/2053	1.A
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		06/25/2022	VARIOUS		604,893	604,893	607,772	607,658	0	(2,766)	0	(2,766)	0	604,893	0	0	0	7,388	02/25/2047	1.A
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		06/25/2022	VARIOUS		60,504	60,504	60,594	60,620	0	(116)	0	(116)	0	60,504	0	0	0	860	02/25/2048	1.A
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		06/25/2022	VARIOUS		159,313	159,313	161,553	162,048	0	(2,735)	0	(2,735)	0	159,313	0	0	0	1,927	01/25/2045	1.A
31400B-GN-2	FNMA PASS TH #CA3804 2.500		06/25/2022	VARIOUS		146,162	146,162	146,253	146,300	0	(138)	0	(138)	0	146,162	0	0	0	1,407	07/25/2049	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		06/25/2022	VARIOUS		121,037	121,037	121,070	121,244	0	(207)	0	(207)	0	121,037	0	0	0	1,917	10/25/2048	1.A
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		06/25/2022	VARIOUS		136,837	136,837	141,167	140,002	0	(3,165)	0	(3,165)	0	136,837	0	0	0	1,996	12/25/2041	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
3140X4-VS-2	FNMA PASS TH #1524 2.500		06/25/2022	VARIOUS		250,148	250,148	250,812	251,081	0	(933)	0	(933)	0	250,148	0	0	0	2,449	02/25/2047	1.A
31371K-RC-7	FNMA PASS TH #254383 7.500		06/25/2022	VARIOUS		579	579	605	623	0	(44)	0	(44)	0	579	0	0	0	18	06/25/2032	1.A
31371K-2V-2	FNMA PASS TH #254688 5.500		06/25/2022	VARIOUS		7,561	7,561	7,753	7,563	0	(2)	0	(2)	0	7,561	0	0	0	171	03/25/2023	1.A
31371K-2X-8	FNMA PASS TH #254690 5.500		06/25/2022	VARIOUS		10,753	10,753	10,984	10,753	0	0	0	0	0	10,753	0	0	0	245	04/25/2023	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		06/25/2022	VARIOUS		3,785	3,785	3,776	3,773	0	12	0	12	0	3,785	0	0	0	79	05/25/2023	1.A
31371L-A8-2	FNMA PASS TH #254831 5.000		06/25/2022	VARIOUS		3,724	3,724	3,716	3,712	0	12	0	12	0	3,724	0	0	0	77	08/25/2023	1.A
31371L-A9-0	FNMA PASS TH #254832 5.500		06/25/2022	VARIOUS		40,762	40,762	41,679	40,800	0	(38)	0	(38)	0	40,762	0	0	0	919	08/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		06/25/2022	VARIOUS		10,971	10,971	11,043	10,951	0	19	0	19	0	10,971	0	0	0	226	09/25/2023	1.A
31371L-F3-8	FNMA PASS TH #254986 5.500		06/25/2022	VARIOUS		13,495	13,495	13,782	13,513	0	(17)	0	(17)	0	13,495	0	0	0	311	11/25/2023	1.A
31371L-HY-8	FNMA PASS TH #255047 5.500		06/25/2022	VARIOUS		12,034	12,034	12,289	12,051	0	(18)	0	(18)	0	12,034	0	0	0	274	01/25/2024	1.A
31371L-JU-4	FNMA PASS TH #255075 5.500		06/25/2022	VARIOUS		29,925	29,925	30,687	29,995	0	(70)	0	(70)	0	29,925	0	0	0	684	02/25/2024	1.A
31372Q-CQ-8	FNMA PASS TH #279179 7.000		06/25/2022	VARIOUS		1,487	1,487	1,400	1,466	0	21	0	21	0	1,487	0	0	0	43	05/25/2024	1.A
31373U-F3-6	FNMA PASS TH #303586 6.500		06/25/2022	VARIOUS		700	700	656	681	0	19	0	19	0	700	0	0	0	19	09/25/2025	1.A
31375F-4Z-8	FNMA PASS TH #333940 6.500		06/25/2022	VARIOUS		1,240	1,240	1,187	1,225	0	15	0	15	0	1,240	0	0	0	34	06/25/2024	1.A
31376R-6H-9	FNMA PASS TH #363672 7.500		06/25/2022	VARIOUS		1,640	1,640	1,583	1,605	0	35	0	35	0	1,640	0	0	0	51	11/25/2026	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		06/25/2022	VARIOUS		137	137	137	137	0	0	0	0	0	137	0	0	0	4	12/25/2027	1.A
31379F-J3-9	FNMA PASS TH #417982 7.000		06/25/2022	VARIOUS		30,035	30,035	30,505	30,185	0	(150)	0	(150)	0	30,035	0	0	0	1,044	03/25/2028	1.A
31379T-G5-7	FNMA PASS TH #428720 6.500		06/25/2022	VARIOUS		1,515	1,515	1,508	1,508	0	7	0	7	0	1,515	0	0	0	41	06/25/2028	1.A
313615-L4-6	FNMA PASS TH #50747 7.000		06/25/2022	VARIOUS		346	346	324	342	0	5	0	5	0	346	0	0	0	10	06/25/2023	1.A
31384V-L7-5	FNMA PASS TH #535050 7.500		06/25/2022	VARIOUS		2,456	2,456	2,563	2,632	0	(177)	0	(177)	0	2,456	0	0	0	75	12/25/2029	1.A
31385H-5H-1	FNMA PASS TH #545448 7.500		06/25/2022	VARIOUS		264	264	275	285	0	(21)	0	(21)	0	264	0	0	0	8	02/25/2032	1.A
31385X-M8-7	FNMA PASS TH #555783 4.500		06/25/2022	VARIOUS		30,487	30,487	30,071	30,213	0	274	0	274	0	30,487	0	0	0	560	10/25/2033	1.A
31389Y-M7-3	FNMA PASS TH #639482 7.500		06/25/2022	VARIOUS		501	501	524	544	0	(43)	0	(43)	0	501	0	0	0	16	01/25/2032	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		06/25/2022	VARIOUS		77	77	81	85	0	(8)	0	(8)	0	77	0	0	0	2	05/25/2032	1.A
31401M-BR-1	FNMA PASS TH #712048 5.500		06/25/2022	VARIOUS		1,269	1,269	1,296	1,295	0	(25)	0	(25)	0	1,269	0	0	0	29	07/25/2033	1.A
31402C-QM-7	FNMA PASS TH #725060 6.000		06/25/2022	VARIOUS		168	168	172	173	0	(5)	0	(5)	0	168	0	0	0	4	01/25/2034	1.A
31402J-ER-4	FNMA PASS TH #730144 5.000		06/25/2022	VARIOUS		7,749	7,749	7,704	7,713	0	37	0	37	0	7,749	0	0	0	161	07/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		06/25/2022	VARIOUS		2,608	2,608	2,513	2,553	0	55	0	55	0	2,608	0	0	0	49	08/25/2033	1.A
31403F-Q6-4	FNMA PASS TH #747577 5.000		06/25/2022	VARIOUS		2,917	2,917	2,901	2,903	0	13	0	13	0	2,917	0	0	0	61	11/25/2033	1.A
31403G-RL-8	FNMA PASS TH #748491 5.000		06/25/2022	VARIOUS		7,247	7,247	7,209	7,214	0	33	0	33	0	7,247	0	0	0	154	10/25/2033	1.A
31403L-LR-0	FNMA PASS TH #751936 5.500		06/25/2022	VARIOUS		7,975	7,975	8,145	7,982	0	(7)	0	(7)	0	7,975	0	0	0	183	11/25/2023	1.A
31404B-SY-9	FNMA PASS TH #763835 5.000		06/25/2022	VARIOUS		243	243	242	242	0	1	0	1	0	243	0	0	0	5	01/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953 5.000		06/25/2022	VARIOUS		2,508	2,508	2,506	2,504	0	4	0	4	0	2,508	0	0	0	52	03/25/2034	1.A
31404J-YQ-2	FNMA PASS TH #770319 5.000		06/25/2022	VARIOUS		3,429	3,429	3,409	3,412	0	17	0	17	0	3,429	0	0	0	72	04/25/2034	1.A
31404N-2P-0	FNMA PASS TH #773982 5.000		06/25/2022	VARIOUS		56,901	56,901	56,568	56,636	0	265	0	265	0	56,901	0	0	0	1,031	03/25/2034	1.A
31404W-GW-0	FNMA PASS TH #780613 5.000		06/25/2022	VARIOUS		532	532	508	513	0	19	0	19	0	532	0	0	0	11	05/25/2034	1.A
31404W-R9-9	FNMA PASS TH #780912 5.000		06/25/2022	VARIOUS		10,777	10,777	10,336	10,524	0	253	0	253	0	10,777	0	0	0	226	06/25/2029	1.A
31406V-2P-0	FNMA PASS TH #821682 5.000		06/25/2022	VARIOUS		11,169	11,169	11,107	11,113	0	56	0	56	0	11,169	0	0	0	230	06/25/2035	1.A
31407X-A8-4	FNMA PASS TH #843431 5.000		06/25/2022	VARIOUS		88,838	88,838	84,979	86,266	0	2,572	0	2,572	0	88,838	0	0	0	1,895	07/25/2035	1.A
31358T-3G-2	FNR G93-10 J CMO 5.000		06/25/2022	VARIOUS		3,360	3,360	2,930	3,323	0	38	0	38	0	3,360	0	0	0	70	03/25/2023	1.A
31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		06/25/2022	VARIOUS		112,225	112,225	107,222	110,525	0	1,700	0	1,700	0	112,225	0	0	0	3,299	09/25/2028	1.A
31359W-AW-1	FNR 1999-28 ZB CMO 6.500		06/25/2022	VARIOUS		21,001	21,001	19,921	20,622	0	379	0	379	0	21,001	0	0	0	563	06/25/2029	1.A
31359V-S5-3	FNR 1999-29 ZB CMO 6.500		06/25/2022	VARIOUS		9,609	9,609	9,139	9,371	0	239	0	239	0	9,609	0	0	0	248	06/25/2029	1.A
31392D-NT-5	FNR 2002-40 MG CMO 6.500		06/25/2022	VARIOUS		42,183	42,183	41,808	41,917	0	266	0	266	0	42,183	0	0	0	1,155	06/25/2032	1.A
31392G-EK-7	FNR 2002-90 A1 CMO 6.500		06/25/2022	VARIOUS		10,728	10,728	11,162	10,836	0	(108)	0	(108)	0	10,728	0	0	0	285	06/25/2042	1.A
31393U-LU-5	FNR 2003-122 TG CMO 5.000		06/25/2022	VARIOUS		73,609	73,609	70,791	73,169	0	441	0	441	0	73,609	0	0	0	1,523	12/25/2023	1.A
3136AJ-G4-2	FNR 2014-26 W CMO 3.000		04/25/2022	PAID ON PRINCIPAL		10,027	10,027	10,146	10,013	0	14	0	14	0	10,027	0	0	0	100	04/25/2040	1.A
3136AJ-6A-9	FNR 2014-27 NA CMO 3.000		06/25/2022	VARIOUS		124,235	124,235	126,059	124,204	0	31	0	31	0	124,235	0	0	0	1,583	04/25/2040	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						108,413,413	105,477,530	115,670,378	108,909,428	0	(457,236)	0	(457,236)	0	108,452,192	0	(38,779)	(38,779)	2,270,606	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00037B-AB-8	ABB FINANCE USA 2.875	C	05/08/2022	MATURED		3,000,000	3,000,000	3,040,450	3,001,556	0	(1,556)	0	(1,556)	0	3,000,000	0	0	0	43,125	05/08/2022	1.G FE
00846U-AJ-0	AGILENT TECHNOLOGIES I 3.875		05/04/2022	MAKE WHOLE CALL		2,028,920	2,000,000	1,990,880	1,998,346	0	290	0	290	0	1,998,636	0	1,364	1,364	91,135	07/15/2023	2.A FE
012725-AC-1	ALBEMARLE CORP 4.150		06/12/2022	MAKE WHOLE CALL		5,626,390	5,500,000	5,657,843	5,564,669	0	(10,402)	0	(10,402)	0	5,554,267	0	(54,267)	(54,267)	247,489	12/01/2024	2.C FE
00206R-BN-1	AT&T INC 2.625		05/11/2022	MAKE WHOLE CALL		2,010,242	2,000,000	1,998,440	1,999,814	0	70	0	70	0	1,999,884	0	116	116	33,575	12/01/2022	2.B FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00206R-DC-3	AT&T INC	4.450		05/11/2022	MAKE WHOLE CALL		1,026,111	1,000,000	1,085,420	1,024,009	0	(4,209)	0	(4,209)	0	1,019,800	0	(19,800)	(19,800)	53,306	04/01/2024	2.B FE
00206R-DD-1	AT&T INC	3.950		05/11/2022	MAKE WHOLE CALL		1,018,364	1,000,000	1,042,010	1,015,049	0	(1,893)	0	(1,893)	0	1,013,156	0	(13,156)	(13,156)	50,842	01/15/2025	2.B FE
00206R-HP-0	AT&T INC	4.050		04/26/2022	MAKE WHOLE CALL		2,041,019	2,000,000	2,111,100	2,049,650	0	(7,967)	0	(7,967)	0	2,041,683	0	(41,683)	(41,683)	70,494	12/15/2023	2.B FE
07274N-AV-5	BAYER US FINANCE II LL	2.200	C	04/16/2022	REDEEMED		2,000,000	2,000,000	1,868,020	1,981,000	0	10,088	0	10,088	0	1,991,088	0	8,912	8,912	33,122	07/15/2022	2.B FE
073730-AE-3	BEAM INC	3.250	C	05/15/2022	MATURED		1,000,000	1,000,000	991,080	999,559	0	441	0	441	0	1,000,000	0	0	0	16,250	05/15/2022	2.B FE
05581J-AA-2	BNSF RAILWAY CO 2015-1	3.442		06/16/2022	REDEEMED		56,420	56,420	56,420	56,420	0	0	0	0	0	56,420	0	0	0	971	06/16/2028	1.C FE
05565S-AA-2	BNSF 2006-2 TRUST	5.629		04/01/2022	REDEEMED		121,664	121,664	121,664	121,659	0	5	0	5	0	121,664	0	0	0	3,424	04/01/2024	1.B FE
12189L-AL-5	BURLINGTON NORTHERN SA	3.050		06/13/2022	REDEEMED		1,000,000	1,000,000	1,021,290	1,001,039	0	(1,039)	0	(1,039)	0	1,000,000	0	0	0	23,892	09/01/2022	1.D FE
15200W-AC-9	CENTERPOINT ENERGY 201	3.028		04/15/2022	REDEEMED		217,980	217,980	217,978	217,975	0	5	0	5	0	217,980	0	0	0	3,300	10/15/2025	1.A FE
12527G-AC-7	CF INDUSTRIES	3.450		04/21/2022	MAKE WHOLE CALL		674,864	666,000	665,381	665,886	0	18	0	18	0	665,904	0	96	96	19,132	06/01/2023	2.C FE
166764-AH-3	CHEVRON CORP	3.191		05/11/2022	MAKE WHOLE CALL		1,010,594	1,000,000	1,006,960	1,001,020	0	(305)	0	(305)	0	1,000,714	0	(714)	(714)	22,737	06/24/2023	1.D FE
166764-BK-5	CHEVRON CORP	2.566		05/11/2022	MAKE WHOLE CALL		3,269,924	3,259,000	3,160,285	3,228,375	0	7,949	0	7,949	0	3,236,324	0	22,676	22,676	51,575	05/16/2023	1.D FE
17252M-AL-4	CINTAS CORPORATE NO 2	3.250		05/02/2022	REDEEMED		1,000,000	1,000,000	998,480	999,890	0	60	0	60	0	999,950	0	50	50	13,632	06/01/2022	1.G FE
189054-AT-6	CLOROX CO	3.050		06/15/2022	REDEEMED		1,000,000	1,000,000	1,003,630	1,000,198	0	(198)	0	(198)	0	1,000,000	0	0	0	22,875	09/15/2022	2.A FE
189054-AU-3	CLOROX CO	3.500		06/12/2022	MAKE WHOLE CALL		2,019,833	2,000,000	2,005,720	2,002,678	0	(409)	0	(409)	0	2,002,269	0	(2,269)	(2,269)	54,250	12/15/2024	2.A FE
20826F-AQ-9	CONOCOPHILLIPS	4.950		05/11/2022	MAKE WHOLE CALL		7,151,068	6,776,000	7,536,787	7,163,708	0	(33,262)	0	(33,262)	0	7,130,446	0	(354,446)	(354,446)	594,949	03/15/2026	1.G FE
21036P-AL-2	CONSTELLATION BRANDS I	4.250		06/08/2022	MAKE WHOLE CALL		1,015,239	1,000,000	1,073,750	1,016,262	0	(5,250)	0	(5,250)	0	1,011,012	0	(11,012)	(11,012)	40,857	05/01/2023	2.B FE
12665U-AA-2	CVS LEASE PASS THRU CE	4.704		06/10/2022	REDEEMED		28,727	28,727	28,727	28,727	0	0	0	0	0	28,727	0	0	0	563	01/10/2036	2.B FE
126650-BC-3	CVS LEASE PASS THRU CE	5.880		06/10/2022	REDEEMED		78,125	78,125	69,844	74,062	0	4,063	0	4,063	0	78,125	0	0	0	1,915	01/10/2028	2.B
126650-BQ-2	CVS LEASE PASS THRU CE	6.943		06/10/2022	REDEEMED		32,496	32,496	30,470	31,435	0	1,060	0	1,060	0	32,496	0	0	0	941	01/10/2030	2.B FE
25245B-AB-3	DIAGEO INVESTMENT CORP	2.875	C	05/11/2022	MATURED		2,000,000	2,000,000	1,956,810	1,997,798	0	2,202	0	2,202	0	2,000,000	0	0	0	28,750	05/11/2022	1.G FE
336158-AK-6	FIRST REPUBLIC BANK	2.500		05/06/2022	REDEEMED		1,000,000	1,000,000	1,001,360	1,000,085	0	(85)	0	(85)	0	1,000,000	0	0	0	10,417	06/06/2022	1.G FE
404121-AF-2	HCA INC	4.750		04/01/2022	MAKE WHOLE CALL		2,054,980	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,563	05/01/2023	2.C FE
45688C-AA-5	INGEVITY CORP (144A)	4.500		04/27/2022	REDEEMED		2,205,536	2,181,000	2,133,630	2,154,411	0	1,844	0	1,844	0	2,156,255	0	49,281	49,281	72,518	02/01/2026	3.C FE
521615-AA-2	LEA POWER PARTNERS (14	6.595		06/15/2022	MAKE WHOLE CALL		1,508,332	1,287,103	1,287,103	1,287,100	0	4	0	4	0	1,287,103	0	0	0	263,671	06/15/2033	3.A FE
539830-BE-8	LOCKHEED MARTIN CORP	2.900		05/11/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,000,200	1,999,987	0	(894)	0	(894)	0	1,999,092	0	908	908	40,278	03/01/2025	1.G FE
539830-BG-3	LOCKHEED MARTIN CORP	3.100		05/11/2022	MAKE WHOLE CALL		1,007,129	1,000,000	993,610	998,977	0	329	0	329	0	999,307	0	693	693	32,618	01/15/2023	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP	3.550		05/11/2022	MAKE WHOLE CALL		3,493,762	3,458,000	3,479,645	3,469,338	0	(1,169)	0	(1,169)	0	3,468,169	0	(10,169)	(10,169)	136,697	01/15/2026	1.G FE
548661-CW-5	LOWES COMPANIES	3.120		04/15/2022	MATURED		1,000,000	1,000,000	999,580	999,927	0	73	0	73	0	1,000,000	0	0	0	15,600	04/15/2022	2.A FE
55616X-AH-0	MACYS RETAIL HOLDINGS	2.875		04/01/2022	MAKE WHOLE CALL		603,583	598,000	578,248	595,451	0	557	0	557	0	596,007	0	1,993	1,993	16,376	02/15/2023	3.B FE
55279H-AL-4	MANUFACTURERS & TRADER	2.500		04/18/2022	REDEEMED		1,000,000	1,000,000	998,600	999,858	0	95	0	95	0	999,953	0	47	47	10,417	05/18/2022	1.G FE
57629W-CD-0	MASSMUTUAL GLOBAL FUND	2.500		04/13/2022	MATURED		1,000,000	1,000,000	995,530	999,690	0	310	0	310	0	1,000,000	0	0	0	12,500	04/13/2022	1.B FE
585055-BS-4	MEDTRONIC INC	3.500		06/01/2022	MAKE WHOLE CALL		949,616	934,000	925,052	930,797	0	391	0	391	0	931,188	0	2,812	2,812	38,863	03/15/2025	1.G FE
59217G-AQ-2	MET LIFE GLOBAL FUNDIN	3.875		04/11/2022	MATURED		1,000,000	1,000,000	998,930	999,872	0	128	0	128	0	1,000,000	0	0	0	19,375	04/11/2022	1.D FE
60871R-AC-4	MOLSON COORS BEVERAGE	3.500		05/01/2022	MATURED		2,868,000	2,868,000	2,868,422	2,867,792	0	208	0	208	0	2,868,000	0	0	0	50,190	05/01/2022	2.C FE
64952W-CS-0	NEW YORK LIFE GLOBAL F	2.300		06/10/2022	MATURED		1,000,000	1,000,000	998,030	999,803	0	197	0	197	0	1,000,000	0	0	0	11,500	06/10/2022	1.A FE
655844-BJ-6	NORFOLK SOUTHERN CORP	3.000		04/01/2022	MATURED		1,000,000	1,000,000	989,370	999,634	0	366	0	366	0	1,000,000	0	0	0	15,000	04/01/2022	2.A FE
665772-CH-0	NORTHERN STATES POWER	2.150		05/20/2022	REDEEMED		2,470,000	2,470,000	2,431,270	2,467,209	0	1,658	0	1,658	0	2,468,867	0	1,133	1,133	40,566	08/15/2022	1.F FE
629470-AV-0	NXP BV/NXP FUNDING LLC	4.625	C	05/27/2022	MAKE WHOLE CALL		2,851,852	2,800,000	2,761,024	2,786,605	0	3,802	0	3,802	0	2,790,407	0	9,593	9,593	115,163	06/01/2023	2.B FE
124857-AP-8	PARAMOUNT GLOBAL	3.500		04/18/2022	MAKE WHOLE CALL		464,058	456,000	451,590	454,485	0	128	0	128	0	454,613	0	1,387	1,387	20,161	01/15/2025	2.B FE
693304-AP-2	PECO ENERGY CO	2.375		06/18/2022	REDEEMED		2,000,000	2,000,000	1,941,320	1,994,090	0	3,797	0	3,797	0	1,997,887	0	2,113	2,113	36,021	09/15/2022	1.F FE
713448-DT-2	PEPSICO INC	2.250		04/11/2022	REDEEMED		1,000,000	1,000,000	997,980	999,828	0	133	0	133	0	999,962	0	38	38	9,938	05/02/2022	1.E FE
714294-AD-7	PERRIGO CO LTD	4.000		05/20/2022	MAKE WHOLE CALL		2,038,500	2,000,000	1,998,900	1,999,698	0	99	0	99	0	1,999,797	0	203	203	79,611	11/15/2023	3.B FE
718546-AC-8	PHILLIPS 66	4.300		04/01/2022	MATURED		1,500,000	1,500,000	1,618,000	1,504,174	0	(4,174)	0	(4,174)	0	1,500,000	0	0	0	32,250	04/01/2022	2.A FE
718549-AB-4	PHILLIPS 66 PARTNERS	3.605		05/05/2022	EXCHANGED		984,970	1,000,000	999,670	999,853	0	2	0	2	0	999,855	0	(14,885)	(14,885)	27,036	02/15/2025	2.C FE
718549-AF-5	PHILLIPS 66 PARTNERS	3.750		05/05/2022	EXCHANGED		963,900	1,000,000	996,200	997,507	0	121	0	121	0	997,629	0	(33,729)	(33,729)	26,417	03/01/2028	2.C FE
144141-DC-9	PROGRESS ENERGY CAROLI	2.800		05/15/2022	MATURED		1,000,000	1,000,000	997,750	999,867	0	133	0	133	0	1,000,000	0	0	0	14,000	05/15/2022	1.F FE
78409V-AW-4	S&P GLOBAL INC (144A)	4.750		04/20/2022	MAKE WHOLE CALL		2,123,760	2,000,000	2,121,360	2,121,360	0	(5,842)	0	(5,842)	0	2,115,518	0	(115,518)	(115,518)	140,913	02/15/2025	1.G FE
844895-AV-4	SOUTHWEST GAS CORP	3.875		04/01/2022	MATURED		2,000,000	2,000,000	2,043,190	2,000,099	0	(99)	0	(99)	0	2,000,000	0	0	0	38,750	04/01/2022	2.A FE
855244-AG-4	STARBUCKS CORP	2.700		06/15/2022	MATURED		2,000,000	2,000,000	1,963,380	1,995,538	0	4,462	0	4,462	0	2,000,000	0	0	0	27,000	06/15/2022	2.A FE
857477-AZ-6	STATE STREET CORP	2.653		05/15/2022	REDEEMED		1,000,000	1,000,000	1,001,960	1,000,122	0	(122)	0	(122)	0	1,000,000	0	0	0	13,265	05/15/2023	1.F FE
871829-AQ-0	SYSCO CORP	2.600		06/12/2022	MATURED		2,000,000	2,000,000	1,985,210	1,999,216	0	784	0	784	0	2,000,000	0	0	0	26,000	06/12/2022	2.B FE
878055-AD-4	TCF NATIONAL BANK	6.250		06/08/2022	MATURED		3,000,000	3,000,000	2,972,580	2,998,085	0	1,915	0	1,915	0	3,000,000	0	0	0	93,750	06/08/2022	2.A FE
882508-BA-1	TEXAS INSTRUMENTS INC	1.850		04/15/2022	REDEEMED		1,000,000	1,000,000	997,390	999,813	0	136	0	136	0	999,950	0	50	50	7,708	05/15/2022	1.D FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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
873050-CD-1	TTX CO (144A)	3.050		05/11/2022	MAKE WHOLE CALL		1,006,590	1,000,000	996,670	999,645	0	156	0	156	0	999,801	0	199	199	21,501	11/15/2022	1.F FE
907818-DK-1	UNION PACIFIC CORP	4.163		04/15/2022	REDEEMED		1,107,000	1,107,000	1,221,548	1,110,831	0	(3,831)	0	(3,831)	0	1,107,000	0	0	0	34,563	07/15/2022	2.A FE
94106L-AY-5	WASTE MANAGEMENT INC	2.900		06/15/2022	REDEEMED		1,000,000	1,000,000	996,810	999,718	0	137	0	137	0	999,855	0	145	145	21,750	09/15/2022	2.A FE
958254-AB-0	WESTERN GAS PARTNERS L	4.000		04/01/2022	REDEEMED		1,000,000	1,000,000	1,051,780	1,001,629	0	(1,629)	0	(1,629)	0	1,000,000	0	0	0	30,000	07/01/2022	3.A FE
960413-AF-9	WESTLAKE CHEMICAL	3.600		05/14/2022	REDEEMED		3,299,000	3,299,000	3,182,662	3,290,355	0	5,631	0	5,631	0	3,295,986	0	3,014	3,014	98,640	07/15/2022	2.B FE
96332H-CE-7	WHIRLPOOL CORP	4.700		06/01/2022	MATURED		1,000,000	1,000,000	1,089,110	1,004,619	0	(4,619)	0	(4,619)	0	1,000,000	0	0	0	23,500	06/01/2022	2.B FE
05253J-AS-0	AUST & NZ BANKING GROU	2.625	D	05/19/2022	MATURED		1,000,000	1,000,000	999,440	999,924	0	76	0	76	0	1,000,000	0	0	0	13,125	05/19/2022	1.D FE
055300-AF-7	BAT INTL FINANCE (144A	3.250	D	06/07/2022	MATURED		3,483,000	3,483,000	3,448,968	3,480,801	0	2,199	0	2,199	0	3,483,000	0	0	0	56,599	06/07/2022	2.B FE
05565Q-CS-5	BP CAPITAL MARKETS PLC	3.535	D	06/30/2022	MAKE WHOLE CALL		1,004,072	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,246	11/04/2024	1.F FE
23636T-AA-8	DANONE SA (144A)	3.000	D	06/15/2022	MATURED		3,400,000	3,400,000	3,396,890	3,399,753	0	247	0	247	0	3,400,000	0	0	0	51,000	06/15/2022	2.A FE
377373-AD-7	GLAXOSMITHKLINE CAPITA	2.850	D	05/08/2022	MATURED		2,200,000	2,200,000	2,204,624	2,200,436	0	(436)	0	(436)	0	2,200,000	0	0	0	31,350	05/08/2022	1.F FE
423012-AA-1	HEINEKEN NV (144A)	3.400	D	04/01/2022	MATURED		1,000,000	1,000,000	997,310	999,848	0	152	0	152	0	1,000,000	0	0	0	17,000	04/01/2022	2.A FE
63254A-AW-8	NATIONAL AUSTRALIA BAN	2.500	D	05/22/2022	MATURED		1,000,000	1,000,000	994,270	999,496	0	504	0	504	0	1,000,000	0	0	0	12,500	05/22/2022	1.D FE
780097-BE-0	NATWEST GROUP PLC	3.498	D	05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,490	05/15/2023	2.A FE
806854-AD-7	SCHLUMBERGER INVESTMEN	2.400	D	05/02/2022	REDEEMED		1,000,000	1,000,000	998,320	999,881	0	37	0	37	0	999,917	0	83	83	18,067	08/01/2022	1.F FE
85235X-AF-2	STADSHYPOTEK AB (144A)	2.500	D	04/05/2022	MATURED		2,000,000	2,000,000	1,942,020	1,995,151	0	4,849	0	4,849	0	2,000,000	0	0	0	25,000	04/05/2022	1.A FE
86803U-AC-5	SUNTORY HOLDINGS LTD (	2.550	D	06/28/2022	MATURED		1,000,000	1,000,000	998,320	999,822	0	178	0	178	0	1,000,000	0	0	0	12,750	06/28/2022	2.B FE
90352J-AA-1	UBS GROUP FUNDING (144	3.491	D	05/23/2022	REDEEMED		1,000,000	1,000,000	999,980	999,962	0	28	0	28	0	999,990	0	10	10	17,455	05/23/2023	1.G FE
04541G-AS-1	ABSLB 2000-LB1 AF6	7.615		06/21/2022	VARIOUS		120,559	120,559	125,833	120,050	0	509	0	509	0	120,559	0	0	0	3,688	03/21/2029	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO	5.750		05/25/2022	RECOVERY OF PAR WRITE-OFF		0	(40)	(40)	(28)	0	2	0	2	0	(25)	0	25	25	0	03/25/2036	1.D FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO	5.750		06/25/2022	VARIOUS		25,019	25,019	24,876	17,318	0	7,701	0	7,701	0	25,019	0	0	0	638	03/25/2036	1.D FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO	5.750		06/25/2022	WRITTEN OFF		0	733	729	507	0	(64)	0	(64)	0	443	0	(443)	(443)	22	03/25/2036	1.D FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO	3.983		06/25/2022	VARIOUS		438	438	425	427	0	11	0	11	0	438	0	0	0	7	05/25/2033	1.A FM
161546-EF-9	CFAB 2003-1 2A2	2.284		06/27/2022	VARIOUS		3,685	3,685	3,688	3,601	0	84	0	84	0	3,685	0	0	0	15	11/25/2032	1.A FM
17330C-AR-9	CMLTI 2022-J1 A3A CMO	3.000		06/25/2022	VARIOUS		425,215	425,215	424,418	424,418	0	797	0	797	0	425,215	0	0	0	3,234	02/25/2052	1.A FE
225410-4A-7	CSFB 2003-29 4A1 CMO	6.000		06/25/2022	VARIOUS		57,042	57,042	59,174	56,869	0	174	0	174	0	57,042	0	0	0	1,426	12/25/2033	1.A FM
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO	3.000		06/25/2022	VARIOUS		51,586	51,586	48,684	50,820	0	766	0	766	0	51,586	0	0	0	658	05/25/2043	1.A
12647M-AM-7	CSMC 2013-6 1A1 CMO	2.500		06/25/2022	VARIOUS		93,905	93,905	91,704	92,977	0	927	0	927	0	93,905	0	0	0	995	07/25/2028	1.A
12667F-A4-7	CWALT 2004-33 3A1 CMO	2.838		06/25/2022	VARIOUS		48,098	48,098	34,510	22,113	0	25,985	0	25,985	0	48,098	0	0	0	509	12/25/2034	1.A FM
36263V-AB-3	GSMBS 2021-PJ11 A2 (14	2.500		06/25/2022	VARIOUS		253,805	253,805	254,677	254,664	0	(860)	0	(860)	0	253,805	0	0	0	2,334	04/25/2052	1.A FE
36262L-AB-6	GSMBS 2021-PJ6 A2	2.500		06/25/2022	VARIOUS		157,832	157,832	159,706	159,604	0	(1,773)	0	(1,773)	0	157,832	0	0	0	1,600	11/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144	2.500		06/25/2022	VARIOUS		454,518	454,518	458,728	458,540	0	(4,022)	0	(4,022)	0	454,518	0	0	0	4,918	01/25/2052	1.A
36263N-AB-1	GSMBS 2022-PJ1 A2 (144	2.500		06/25/2022	VARIOUS		95,477	95,477	93,791	93,791	0	1,686	0	1,686	0	95,477	0	0	0	960	05/28/2052	1.A FE
46640M-AX-8	JPMMT 2013-3 A10 CMO (	3.355		06/25/2022	VARIOUS		503,814	503,814	491,691	498,626	0	5,188	0	5,188	0	503,814	0	0	0	6,619	07/25/2043	1.A
46648R-AC-5	JPMMT 2018-1 A3 CMO	3.500		06/25/2022	VARIOUS		87,585	87,585	87,873	87,442	0	144	0	144	0	87,585	0	0	0	1,258	06/25/2048	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (	2.500		06/25/2022	VARIOUS		449,764	449,764	447,445	447,456	0	2,308	0	2,308	0	449,764	0	0	0	4,392	05/25/2052	1.A Z
46654T-AC-2	JPMMT 2021-15 A3	2.500		06/25/2022	VARIOUS		803,682	803,682	802,928	802,928	0	754	0	754	0	803,682	0	0	0	8,357	06/25/2052	1.A FE
61744C-BD-7	MSAC 2004-SD1 A	2.424		06/27/2022	VARIOUS		294,525	294,525	264,380	268,389	0	26,136	0	26,136	0	294,525	0	0	0	1,036	08/25/2034	1.A FM
61772N-AJ-6	MSRM 2021-5 A3 (144A)	2.500		06/25/2022	VARIOUS		173,724	173,724	176,845	176,762	0	(3,038)	0	(3,038)	0	173,724	0	0	0	1,777	08/25/2051	1.A
61772Q-AE-0	MSRM 2021-6 A3 (144A)	2.500		06/25/2022	VARIOUS		143,794	143,794	144,738	144,738	0	(944)	0	(944)	0	143,794	0	0	0	1,484	09/25/2051	1.A
67647V-AA-7	OCMT 2021-3 A1 (144A)	2.500		06/25/2022	VARIOUS		112,291	112,291	114,151	114,091	0	(1,799)	0	(1,799)	0	112,291	0	0	0	1,130	06/25/2051	1.A
743874-AC-3	PFMT 2020-1 A2 CMO (14	3.000		06/25/2022	VARIOUS		94,796	94,796	96,144	95,861	0	(1,065)	0	(1,065)	0	94,796	0	0	0	1,206	02/25/2050	1.A
75410J-AA-2	RATE 2021-J4 A1 (144A)	2.500		06/25/2022	VARIOUS		99,696	99,696	99,572	99,571	0	126	0	126	0	99,696	0	0	0	1,128	11/25/2051	1.A FE
74938F-AA-6	ROCT 2022-1 A1 (144A)	2.500		06/25/2022	VARIOUS		132,267	132,267	129,601	129,601	0	2,666	0	2,666	0	132,267	0	0	0	1,193	01/25/2052	1.A FE
81377N-AA-2	SABR 2007-BR3 A2A	1.694		06/27/2022	VARIOUS		67,996	67,996	23,276	9,265	0	58,731	0	58,731	0	67,996	0	0	0	111	04/25/2037	1.D FM
81745A-AB-3	SEMT 2013-5 A2 CMO (14	3.000		06/25/2022	VARIOUS		126,993	126,993	128,481	127,860	0	(867)	0	(867)	0	126,993	0	0	0	1,455	05/25/2043	1.A
81745E-AA-7	SEMT 2013-8 A1 CMO	3.000		06/25/2022	VARIOUS		63,617	63,617	62,156	63,087	0	530	0	530	0	63,617	0	0	0	726	06/25/2043	1.A
81746Q-AA-9	SEMT 2018-2 A1 CMO (14	3.500		06/25/2022	VARIOUS		128,122	128,122	129,023	128,107	0	15	0	15	0	128,122	0	0	0	1,810	02/25/2048	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO	2.500		06/25/2022	VARIOUS		411,104	411,104	412,132	412,118	0	(1,014)	0	(1,014)	0	411,104	0	0	0	4,567	01/25/2052	1.A FE
939336-PC-1	WAMU 2003-AR1 A6 CMO	2.368		06/25/2022	VARIOUS		6,615	6,615	5,970	6,159	0	455	0	455	0	6,615	0	0	0	77	03/25/2033	1.A FM
97652P-AA-9	WIN 2014-1 A1 CMO (144	4.000		06/20/2022	VARIOUS		14,115	14,115	14,591	14,106	0	9	0	9	0	14,115	0	0	0	266	06/20/2044	1.A
92977Y-BR-1	WMLT 2005-B 4A1 CMO	2.317		06/20/2022	VARIOUS		64,975	64,975	57,581	37,322	0	27,653	0	27,653	0	64,975	0	0	0	526	10/20/2035	1.D FM
92977Y-BR-1	WMLT 2005-B 4A1 CMO	2.317		06/20/2022	WRITTEN OFF		0	5,329	4,723	3,061	0	734	0	734	0	3,795	0	(3,795)	(3,795)	37	10/20/2035	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 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
126240-AR-4	COMM 2012-CR4 A3 2.853		06/15/2022	VARIOUS		1,449,143	1,449,143	1,414,836	1,444,620	0	4,523	0	4,523	0	1,449,143	0	0	0	15,946	10/15/2045	1.A FM
126320-AW-3	COMM 2014-CR18 A4 3.550		05/15/2022	PAID ON PRINCIPAL		144,051	144,051	145,925	144,490	0	(438)	0	(438)	0	144,051	0	0	0	2,131	07/15/2047	1.A
46361T-AA-0	ICOT 2013-IRV A1 2.068		06/15/2022	VARIOUS		169,939	169,939	171,631	170,037	0	(98)	0	(98)	0	169,939	0	0	0	1,465	05/15/2048	1.A
46639N-AP-6	JPMBB 2013-C12 A4 3.363		06/15/2022	VARIOUS		1,144,013	1,144,013	1,158,945	1,145,158	0	(1,145)	0	(1,145)	0	1,144,013	0	0	0	16,300	07/15/2045	1.A
962210-AF-0	WFRBS 2013-C18 ASB 3.676		06/15/2022	VARIOUS		474,259	474,259	488,466	475,261	0	(1,002)	0	(1,002)	0	474,259	0	0	0	8,668	12/15/2046	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						128,963,679	127,731,594	128,638,255	128,144,715	0	123,208	0	123,208	0	128,267,923	0	(568,945)	(568,945)	3,746,439	XXX	XXX
2509999997. Total - Bonds - Part 4						337,354,198	330,494,702	352,603,012	337,409,198	0	(781,604)	0	(781,604)	0	336,627,594	0	(538,096)	(538,096)	8,394,442	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						337,354,198	330,494,702	352,603,012	337,409,198	0	(781,604)	0	(781,604)	0	336,627,594	0	(538,096)	(538,096)	8,394,442	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
22041E-60-9	CORSA COAL CORP		04/13/2022	CITIGROUP GLOBAL MKTS	126,351.000	73,162		60,648	63,049	(2,401)	0	0	(2,401)	0	60,648	0	12,513	12,513	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						73,162	XXX	60,648	63,049	(2,401)	0	0	(2,401)	0	60,648	0	12,513	12,513	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						73,162	XXX	60,648	63,049	(2,401)	0	0	(2,401)	0	60,648	0	12,513	12,513	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						73,162	XXX	60,648	63,049	(2,401)	0	0	(2,401)	0	60,648	0	12,513	12,513	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						73,162	XXX	60,648	63,049	(2,401)	0	0	(2,401)	0	60,648	0	12,513	12,513	0	XXX	XXX
6009999999 - Totals						337,427,360	XXX	352,663,660	337,472,247	(2,401)	(781,604)	0	(784,005)	0	336,688,242	0	(525,583)	(525,583)	8,394,442	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	27,780,763	27,780,763	07/01/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	27,780,763	27,780,763	07/01/2022
000000-00-0	REPO - HSBC A TREASURY		1.A	176,584	176,584	07/01/2022
000000-00-0	REPO - JP A TREASURY		1.A	27,780,763	27,780,763	07/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				83,518,873	83,518,873	XXX
0109999999. Total - U.S. Government Bonds				83,518,873	83,518,873	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				83,518,873	83,518,873	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				83,518,873	83,518,873	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				83,518,873	83,518,873	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 67,111,972 Book/Adjusted Carrying Value $ 67,111,972
2. Average balance for the year Fair Value $ 41,688,247 Book/Adjusted Carrying Value $ 41,688,247
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 83,518,873 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(204,285)	(671,051)	(283,121)	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	(204,285)	(671,051)	(283,121)	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	(204,285)	(671,051)	(283,121)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(204,285)	(671,051)	(283,121)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2022	1.435		81,479,628	0	27,036
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						81,479,628	0	27,036
8609999999 - Total Cash Equivalents						81,479,628	0	27,036