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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 2021

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	10,947,579,135	0	10,947,579,135	10,212,276,072
2.	Stocks:				
	2.1 Preferred stocks	1,925,000	0	1,925,000	1,931,980
	2.2 Common stocks	4,720,945,926	0	4,720,945,926	4,201,942,675
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (620,489)), cash equivalents ($ 290,047,636) and short-term investments ($ 0)	289,427,148	0	289,427,148	773,793,200
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,743,594,316	5,821,457	1,737,772,860	1,500,392,397
9.	Receivables for securities	14	0	14	246,307
10.	Securities lending reinvested collateral assets	18,133,436	0	18,133,436	6,270,334
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,721,604,975	5,821,457	17,715,783,518	16,696,852,966
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	88,426,110	0	88,426,110	89,554,136
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	761,657,278	36,366,387	725,290,892	656,714,722
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 4,179 earned but unbilled premiums)	1,132,259,373	3,388,446	1,128,870,927	1,032,112,747
	15.3 Accrued retrospective premiums ($ 13,543,659) and contracts subject to redetermination ($ 0)	13,543,659	1,319,476	12,224,183	14,151,147
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	27,357,908	0	27,357,908	42,245,982
	16.2 Funds held by or deposited with reinsured companies	780,401	0	780,401	851,020
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	12,506,564	0	12,506,564	0
18.2	Net deferred tax asset	101,284,159	0	101,284,159	136,500,065
19.	Guaranty funds receivable or on deposit	279,412	0	279,412	461,290
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	35,033,181	0	35,033,181	97,909,962
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	94,655,376	956,158	93,699,217	93,165,568
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,989,388,395	47,851,924	19,941,536,472	18,860,519,605
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	19,989,388,395	47,851,924	19,941,536,472	18,860,519,605
	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.	Suspense, undistributed payments	52,892,160	0	52,892,160	44,011,978
2502.	Equities and deposits in pools and associations	22,506,291	0	22,506,291	28,127,189
2503.	Amounts receivable under high deductible policies	9,522,465	956,158	8,566,306	11,045,356
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,734,459	0	9,734,459	9,981,044
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	94,655,376	956,158	93,699,217	93,165,568

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,552,873,847)	7,352,282,692	6,977,015,050
2.	Reinsurance payable on paid losses and loss adjustment expenses	279,476,569	300,734,687
3.	Loss adjustment expenses	1,581,353,337	1,516,535,064
4.	Commissions payable, contingent commissions and other similar charges	150,927,186	167,286,488
5.	Other expenses (excluding taxes, licenses and fees)	112,934,122	111,648,913
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	54,633,891	62,146,489
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	12,847,590
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 212,546,405 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)	2,689,991,503	2,476,159,440
10.	Advance premium	208	155
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,939,291	11,514,894
12.	Ceded reinsurance premiums payable (net of ceding commissions)	100,086,809	51,430,770
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	10,286,298	7,743,231
15.	Remittances and items not allocated	(17,490)	939,046
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	50,683,398	7,845,897
22.	Payable for securities lending	18,133,436	6,270,334
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(7,331,422)	(7,812,666)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,405,379,828	11,702,305,382
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,405,379,828	11,702,305,382
29.	Aggregate write-ins for special surplus funds	8,829,790	9,208,098
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	4,872,502,268	4,494,181,540
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)	7,536,156,644	7,158,214,223
38.	Totals (Page 2, Line 28, Col. 3)	19,941,536,472	18,860,519,605
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,124	240,149
2502.	Escheat liability	231,276	151,033
2503.	Retroactive reinsurance reserve ceded	(7,802,822)	(8,203,847)
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)	(7,331,422)	(7,812,666)
2901.	Special surplus from retroactive reinsurance	8,829,790	9,208,098
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)	8,829,790	9,208,098
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 $ 278,369,693)	270,661,816	260,643,077	340,976,927
	1.2 Assumed (written $ 4,253,622,208)	4,042,550,987	3,829,049,246	5,154,157,694
	1.3 Ceded (written $ 285,459,167)	277,568,690	266,531,222	348,774,694
	1.4 Net (written $ 4,246,532,734)	4,035,644,113	3,823,161,101	5,146,359,927
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,483,933,999):			
	2.1 Direct	193,394,450	253,739,137	267,973,300
	2.2 Assumed	2,420,101,307	2,307,561,212	2,953,143,785
	2.3 Ceded	198,389,919	259,549,102	274,572,904
	2.4 Net	2,415,105,838	2,301,751,247	2,946,544,182
3.	Loss adjustment expenses incurred	430,737,660	357,656,041	494,339,615
4.	Other underwriting expenses incurred	1,193,705,362	1,135,211,688	1,501,855,554
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,039,548,860	3,794,618,976	4,942,739,351
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(3,904,747)	28,542,125	203,620,576
	INVESTMENT INCOME			
9.	Net investment income earned	443,591,520	272,131,571	825,414,429
10.	Net realized capital gains (losses) less capital gains tax of $ 3,508,136	1,164,590	(14,818,351)	(18,555,731)
11.	Net investment gain (loss) (Lines 9 + 10)	444,756,110	257,313,220	806,858,698
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,400,053 amount charged off $ 10,983,220)	(9,583,166)	(7,587,388)	(9,287,504)
13.	Finance and service charges not included in premiums	13,854,472	11,659,488	16,339,529
14.	Aggregate write-ins for miscellaneous income	(471,055)	497,902	1,127,186
15.	Total other income (Lines 12 through 14)	3,800,250	4,570,002	8,179,212
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	444,651,613	290,425,347	1,018,658,485
17.	Dividends to policyholders	5,251,995	5,325,385	7,042,914
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	439,399,618	285,099,963	1,011,615,571
19.	Federal and foreign income taxes incurred	75,820,594	63,999,525	114,038,707
20.	Net income (Line 18 minus Line 19)(to Line 22)	363,579,024	221,100,438	897,576,864
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,158,214,223	6,890,366,651	6,890,366,651
22.	Net income (from Line 20)	363,579,024	221,100,438	897,576,864
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 43,411,962	685,342,281	279,536,603	146,972,327
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,810,701)	(173,754)	3,709,332
26.	Change in net deferred income tax	(399,943)	15,867,372	10,796,683
27.	Change in nonadmitted assets	11,231,760	16,359,778	792,365
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(680,000,000)	(575,000,000)	(792,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	377,942,421	(42,309,562)	267,847,571
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,536,156,644	6,848,057,089	7,158,214,223
	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.	Other assets tri-party/tax credit bond income	5,022	7,122	7,129
1402.	Fines and penalties of regulatory authorities	(48,806)	(55,942)	(72,968)
1403.	Profit and loss, miscellaneous	(102,691)	1,422,647	1,744,458
1498.	Summary of remaining write-ins for Line 14 from overflow page	(324,580)	(875,925)	(551,433)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(471,055)	497,902	1,127,186
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	4,137,638,498	3,864,285,980	5,231,870,710
2.	Net investment income	474,833,686	300,082,466	859,144,493
3.	Miscellaneous income	3,800,250	4,570,002	8,179,212
4.	Total (Lines 1 to 3)	4,616,272,434	4,168,938,448	6,099,194,415
5.	Benefit and loss related payments	2,046,137,620	1,888,481,722	2,550,246,080
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,581,900,395	1,532,660,585	1,985,273,168
8.	Dividends paid to policyholders	4,827,598	5,415,526	7,633,829
9.	Federal and foreign income taxes paid (recovered) net of $ 2,563,118 tax on capital gains (losses)	104,682,883	73,810,603	115,168,091
10.	Total (Lines 5 through 9)	3,737,548,497	3,500,368,436	4,658,321,168
11.	Net cash from operations (Line 4 minus Line 10)	878,723,937	668,570,012	1,440,873,247
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,744,293,208	1,391,105,286	1,985,232,308
	12.2 Stocks	1,211,904	25,107,564	28,561,416
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	114,633,008	39,796,844	69,885,668
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	43,083,795	23,265,085	41,843,615
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,903,221,916	1,479,274,779	2,125,523,008
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,510,131,151	1,820,397,578	2,389,841,514
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	140,834,745	162,912,890	218,579,072
	13.6 Miscellaneous applications	11,863,102	35,969,722	69,952,910
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,662,828,999	2,019,280,190	2,678,373,497
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(759,607,082)	(540,005,411)	(552,850,489)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	680,000,000	575,000,000	792,000,000
	16.6 Other cash provided (applied)	76,517,093	(10,603,369)	(80,959,465)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(603,482,907)	(585,603,369)	(872,959,465)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(484,366,053)	(457,038,768)	15,063,293
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	773,793,200	758,729,907	758,729,907
	19.2 End of period (Line 18 plus Line 19.1)	289,427,148	301,691,139	773,793,200

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

20.0001. Exchange of bonds	2,161,820	29,534,755	29,534,755
20.0002. Stock distribution from limited partnership	2,026,318	903,745	3,726,582
20.0003. Income payment received in securities	219,795	261,939	336,525
20.0004. Other assets tri-party/tax credit bonds	35,107	32,708	32,708

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 363,579,024	$ 897,576,864
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 363,579,024	$ 897,576,864
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,536,156,644	$ 7,158,214,223
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,536,156,644	$ 7,158,214,223

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	123,536
2. 12 Months or Longer	$	3,064

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

1. Less than 12 Months	$	25,006,287
2. 12 Months or Longer	$	247,628

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.9 %
(2)	Cash Equivalents	45.2 %
(3)	Short-Term Investments	52.9 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

Through September 30, 2021, the Company sold $559.0 million of securities to the TRVMMLP as follows:

(in millions)	Proceeds
January 25, 2021	$ 33.0
February 25, 2021	162.0
March 29, 2021	35.5
April 28, 2021	94.4
May 27, 2021	21.8
June 28, 2021	37.0
July 28, 2021	28.0
August 27, 2021	96.8
September 29, 2021	50.5

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

Through September 30, 2021, the Company paid ordinary dividends totaling $680 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 239	$ —	$ 239
June 23, 2021	239	—	239
September 20, 2021	202	—	202

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 September 30, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 12,543,740	$ —	$ —	$ 12,543,740
Preferred stock					
Perpetual	1,925,000	—	—	—	1,925,000
Common stock					
Industrial and miscellaneous	2,216,582	—	1,899,928	—	4,116,510
Total securities at fair value	$ 4,141,582	$ 12,543,740	$ 1,899,928	$ —	$ 18,585,250

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At September 30, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 290,047,636	$ 290,047,636	$ 37,284,988	$ 252,762,648	$ —	$ —	$ —
Long-term bonds	11,511,523,525	10,947,579,135	547,182,310	10,952,299,340	12,041,875	—	—
Preferred stock	1,925,000	1,925,000	1,925,000	—	—	—	—
Common stock	4,116,510	4,116,510	2,216,582	—	1,899,928	—	—

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

(At December 31, 2020)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $49,509,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, products liability – occurrence and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 11,601,105

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 4,198,455,450	$ 4,716,829,416
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 30,593,709	$ 26,787,445
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,229,049,159	$ 4,743,616,861
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. ..... $ 18,133,436

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 18,133,436

16.3 Total payable for securities lending reported on the liability page. ..... $ 18,133,436

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 [X] No [ ]

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	22,748,432	22,748,432	0	0	172,042	172,042
TOTAL			0	0	22,748,432	22,748,432	0	0	172,042	172,042

5. Operating Percentages:

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

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

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

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

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

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

6.4 If yes, please provide the 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	4,407,170	6,176,899	1,964,916	7,473,948	44,762,257	49,673,039
2. Alaska AK	L	199,226	157,286	28,416	20,408	747,683	587,062
3. Arizona AZ	L	3,597,327	7,019,507	1,579,347	1,948,427	12,789,493	13,347,089
4. Arkansas AR	L	2,411,851	2,053,355	420,324	664,487	7,453,160	7,030,146
5. California CA	L	18,867,741	19,170,530	10,436,364	4,663,838	76,819,547	70,696,823
6. Colorado CO	L	5,725,484	6,511,504	426,285	308,920	8,675,557	7,596,507
7. Connecticut CT	L	9,320,920	11,483,573	7,554,836	8,045,914	132,173,233	135,658,956
8. Delaware DE	L	621,680	885,534	501,484	258,495	13,548,737	13,565,133
9. District of Columbia DC	L	8,489,880	3,187,470	629,042	859,047	20,494,242	20,178,554
10. Florida FL	L	23,557,972	16,079,416	11,427,216	12,432,221	126,565,838	115,605,902
11. Georgia GA	L	11,825,749	11,630,418	2,435,939	2,301,262	33,640,848	31,672,047
12. Hawaii HI	L	933,744	400,747	15,147	41,769	7,603,119	7,488,910
13. Idaho ID	L	743,158	599,766	379,220	299,765	4,554,493	4,650,034
14. Illinois IL	L	8,290,127	9,235,669	4,307,343	6,710,564	44,117,296	46,810,255
15. Indiana IN	L	1,869,948	1,680,234	1,111,106	2,068,965	10,256,629	10,443,810
16. Iowa IA	L	3,509,909	2,344,546	1,561,509	1,180,734	12,905,670	13,161,527
17. Kansas KS	L	2,813,387	2,148,591	2,888,108	2,236,783	22,985,196	19,497,485
18. Kentucky KY	L	1,818,642	2,083,019	709,273	746,107	18,503,694	19,670,817
19. Louisiana LA	L	7,754,205	8,114,552	3,403,395	3,994,836	40,392,410	42,493,175
20. Maine ME	L	3,711,535	681,365	282,803	483,754	11,741,494	11,972,381
21. Maryland MD	L	4,804,268	6,156,053	1,671,848	2,599,709	53,075,869	54,692,435
22. Massachusetts MA	L	11,695,548	9,950,278	9,637,470	9,595,938	82,355,374	82,744,614
23. Michigan MI	L	2,762,232	3,893,417	4,885,588	5,801,212	204,428,851	222,981,722
24. Minnesota MN	L	7,072,736	5,677,350	2,251,659	3,537,640	31,271,585	32,239,111
25. Mississippi MS	L	3,955,442	3,838,742	1,464,014	1,251,925	17,316,454	16,607,175
26. Missouri MO	L	4,362,138	4,395,992	2,249,589	3,124,138	29,106,995	27,359,044
27. Montana MT	L	1,015,311	949,073	144,342	85,479	1,539,978	1,441,637
28. Nebraska NE	L	2,185,221	1,722,493	1,348,618	1,407,522	9,908,010	9,837,741
29. Nevada NV	L	1,998,813	1,320,679	879,781	606,541	4,943,373	4,378,975
30. New Hampshire NH	L	514,055	525,085	1,745,962	1,349,176	13,209,142	14,861,231
31. New Jersey NJ	L	2,223,097	7,279,252	4,976,441	11,895,925	158,375,033	182,028,830
32. New Mexico NM	L	1,027,927	1,826,073	68,887	225,346	3,361,608	4,102,909
33. New York NY	L	21,782,843	24,134,795	30,921,627	32,453,797	246,567,421	219,415,105
34. North Carolina NC	L	5,343,723	5,584,790	3,130,061	3,136,144	27,306,496	28,436,629
35. North Dakota ND	L	30,331	47,846	0	0	109,006	129,396
36. Ohio OH	L	234,802	322,861	1,082,843	1,345,430	56,137,224	57,299,092
37. Oklahoma OK	L	1,695,052	1,564,116	459,453	538,403	7,604,583	7,743,318
38. Oregon OR	L	4,016,358	4,017,011	1,832,445	1,788,574	10,763,439	10,582,791
39. Pennsylvania PA	L	7,614,712	8,318,279	13,417,398	10,432,899	158,465,506	164,003,242
40. Rhode Island RI	L	1,856,658	1,944,312	898,236	635,940	18,199,316	18,666,998
41. South Carolina SC	L	2,439,775	3,253,209	1,946,298	2,136,121	18,607,765	19,335,187
42. South Dakota SD	L	679,879	479,006	182,208	454,370	2,099,337	2,341,678
43. Tennessee TN	L	6,249,852	8,589,133	3,531,973	3,283,119	44,353,734	51,454,043
44. Texas TX	L	38,927,203	37,066,344	6,718,089	6,234,356	122,671,031	125,599,485
45. Utah UT	L	1,691,468	1,471,534	1,561,143	231,533	6,904,616	6,227,546
46. Vermont VT	L	538,558	874,172	431,583	460,193	3,980,103	4,133,548
47. Virginia VA	L	16,547,428	16,384,356	7,013,103	6,483,868	37,284,684	36,922,638
48. Washington WA	L	1,317,218	2,948,606	7,385,231	1,211,788	9,376,007	9,835,439
49. West Virginia WV	L	1,728,741	2,009,101	1,277,705	1,703,721	7,612,151	7,578,618
50. Wisconsin WI	L	870,503	593,334	1,905,293	2,024,632	24,845,617	25,943,758
51. Wyoming WY	L	8,891	10,775	5,320	5,320	120,275	127,757
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	582,056	39,005	0	0	56,368	36,565
54. Puerto Rico PR	L	99,371	109,767	(2,530)	27,627	36,433	18,720
55. U.S. Virgin Islands VI	L	27,684	664,611	0	0	220,572	266,063
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	145	735	77,552	571,977	0	25,000
59. Totals	XXX	278,369,693	279,606,166	167,161,304	173,380,607	2,062,944,552	2,091,197,692
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	77,552	571,977	0	25,000
58002. BEL Belgium	XXX	0	590	0	0	0	0
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	735	77,552	571,977	0	25,000

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		N	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	N	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	N	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	N	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	N	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	N	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0

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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.	Y	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	N	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	N	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	N	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	N	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		37-1839380	0	0		Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	N	0

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

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	6,524,554	9,951,580	152.5	30.0
2.	Allied Lines	1,658,476	598,226	36.1	30.9
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	18,009,986	7,755,158	43.1	44.2
5.	Commercial multiple peril	12,650	2,771,651	21,910.7	24,980.6
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	578	(81)	(14.0)	9.0
9.	Inland marine	88,817	19,790	22.3	5.5
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(103)	0.0	0.0
11.2	Medical professional liability - claims-made	0	103	0.0	0.0
12.	Earthquake	20,035	(32)	(0.2)	0.2
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	190,608,282	102,928,229	54.0	70.0
17.1	Other liability - occurrence	561,126	52,379,096	9,334.6	14,068.3
17.2	Other liability - claims-made	87,827	96,025	109.3	589.0
17.3	Excess workers' compensation	0	(863,501)	0.0	0.0
18.1	Products liability - occurrence	168,971	15,679,953	9,279.7	(3,849.6)
18.2	Products liability - claims-made	0	(63,201)	0.0	0.0
19.1,19.2	Private passenger auto liability	0	(5,216,647)	0.0	0.0
19.3,19.4	Commercial auto liability	0	1,504,275	0.0	0.0
21.	Auto physical damage	0	(8,598)	0.0	0.0
22.	Aircraft (all perils)	0	(359,282)	0.0	0.0
23.	Fidelity	2,471	(35,321)	(1,429.5)	282.9
24.	Surety	52,912,014	6,256,514	11.8	13.8
26.	Burglary and theft	6,029	615	10.2	22.3
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	270,661,816	193,394,450	71.5	97.4
	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	2,894,097	8,189,133	5,531,305
2.	Allied Lines	463,557	1,588,469	1,518,407
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	6,311,836	17,641,322	18,669,985
5.	Commercial multiple peril	3,869	12,000	17,329
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	350	630	566
9.	Inland marine	30,607	86,709	95,337
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	7,208	19,943	21,438
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	59,526,062	199,533,407	199,803,746
17.1	Other liability - occurrence	155,338	554,825	545,514
17.2	Other liability - claims-made	0	1,438	27,150
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	65,563	168,971	(621,601)
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	0	0	0
21.	Auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	400	2,516	(22,378)
24.	Surety	20,593,190	50,564,662	54,014,669
26.	Burglary and theft	1,422	5,669	4,698
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	90,053,499	278,369,693	279,606,166
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	2,303,517	2,764,985	5,068,502	484,056	45,946	530,002	2,027,533	32,909	2,487,695	4,548,137	208,072	(198,435)	9,637
2. 2019	534,625	796,767	1,331,392	243,838	21,674	265,512	440,545	23,223	617,933	1,081,701	149,758	(133,937)	15,820
3. Subtotals 2019 + Prior	2,838,142	3,561,752	6,399,894	727,894	67,619	795,514	2,468,077	56,132	3,105,628	5,629,837	357,829	(332,372)	25,457
4. 2020	539,009	1,554,647	2,093,656	417,686	111,716	529,402	401,497	54,030	1,033,762	1,489,289	280,174	(355,140)	(74,966)
5. Subtotals 2020 + Prior	3,377,151	5,116,399	8,493,550	1,145,580	179,335	1,324,915	2,869,574	110,162	4,139,389	7,119,126	638,003	(687,512)	(49,509)
6. 2021	XXX	XXX	XXX	XXX	1,080,842	1,080,842	XXX	502,982	1,311,528	1,814,510	XXX	XXX	XXX
7. Totals	3,377,151	5,116,399	8,493,550	1,145,580	1,260,178	2,405,758	2,869,574	613,144	5,450,918	8,933,636	638,003	(687,512)	(49,509)
8. Prior Year-End Surplus As Regards Policyholders	7,158,214										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.9	2. (13.4)	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

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	8,438,990	0	8,438,990	8,670,555
2505.	Other assets	1,282,764	0	1,282,764	1,437,267
2506.	Other assets tri-party/tax credit bonds	45,992	0	45,992	80,970
2507.	Assumed reinsurance receivable and payable	(33,287)	0	(33,287)	(207,748)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,734,459	0	9,734,459	9,981,044

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.	Retroactive reinsurance gain/loss	(324,580)	(875,925)	(551,433)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(324,580)	(875,925)	(551,433)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
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	1,505,653,930	1,332,688,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,721,303
	2.2 Additional investment made after acquisition	140,834,745	216,857,769
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	209,286,047	37,770,412
6.	Total gain (loss) on disposals	8,074,918	(80,740)
7.	Deduct amounts received on disposals	116,659,326	73,612,250
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(1,747,891)	3,668,483
10.	Deduct current year's other than temporary impairment recognized	1,848,107	13,359,692
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,743,594,316	1,505,653,930
12.	Deduct total nonadmitted amounts	5,821,457	5,261,533
13.	Statement value at end of current period (Line 11 minus Line 12)	1,737,772,860	1,500,392,397

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,416,150,727	13,951,731,237
2.	Cost of bonds and stocks acquired	2,514,539,084	2,423,439,376
3.	Accrual of discount	6,477,571	8,908,317
4.	Unrealized valuation increase (decrease)	519,468,196	116,956,979
5.	Total gain (loss) on disposals	(1,358,269)	6,077,585
6.	Deduct consideration for bonds and stocks disposed of	1,756,497,510	2,052,680,284
7.	Deduct amortization of premium	36,965,551	44,648,020
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	194,765	2,986,268
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,830,578	9,351,804
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,670,450,061	14,416,150,726
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	15,670,450,061	14,416,150,726

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	8,370,642,267	758,400,035	563,254,019	8,792,880	8,235,508,861	8,370,642,267	8,574,581,162	8,850,574,723
2.	NAIC 2 (a)	2,195,409,928	142,078,081	62,531,747	(26,718,757)	2,128,047,286	2,195,409,928	2,248,237,505	2,012,198,904
3.	NAIC 3 (a)	93,526,958	0	3,286,005	4,598,636	100,329,395	93,526,958	94,839,589	100,137,634
4.	NAIC 4 (a)	19,037,464	0	0	(515,527)	19,985,209	19,037,464	18,521,937	21,542,879
5.	NAIC 5 (a)	2,368,278	5,000,000	0	4,030,662	7,960,842	2,368,278	11,398,941	2,428,192
6.	NAIC 6 (a)	0	0	2,008	2,008	0	0	0	2,568
7.	Total Bonds	10,680,984,895	905,478,116	629,073,779	(9,810,098)	10,491,831,593	10,680,984,895	10,947,579,134	10,986,884,900
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,972,000	0	0	(47,000)	1,850,040	1,972,000	1,925,000	1,931,980
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	1,972,000	0	0	(47,000)	1,850,040	1,972,000	1,925,000	1,931,980
15.	Total Bonds and Preferred Stock	10,682,956,895	905,478,116	629,073,779	(9,857,098)	10,493,681,633	10,682,956,895	10,949,504,134	10,988,816,880

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	774,608,828	759,048,172
2.	Cost of short-term investments acquired	0	4,507,646,338
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	774,374,172	4,491,950,707
7.	Deduct amortization of premium	234,656	134,975
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	774,608,828
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	774,608,828

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	4,082,917,751	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	3,792,870,115	0
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	290,047,636	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	290,047,636	0

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners		12/22/2014	3	0	229,375	0	520,993	0.810
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	152,637	0	1,490,214	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	(37,406)	0	2,168,783	1.770
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	51,089	0	1,519,951	0.090
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		10/18/1999	3	0	3,441	0	71,481	0.910
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	139,814	0	3,927,084	8.030
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	317,683	0	3,612,557	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	3	0	76,540	0	4,778,551	0.760
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	1,754,514	0	336,741	2.690
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	92,193	0	928,066	2.600
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners		07/31/2015	3	0	2,952,390	0	3,773,926	2.850
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	826,014	0	1,152,201	4.210
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	97,864	0	8,847,301	4.640
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	360,000	0	720,000	0.730
	GGV Capital VII Plus L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	20,000	0	50,000	0.750
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	66,884	0	6,266,069	0.400
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	328,717	0	4,617,468	2.250
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	30,695	0	3,617,589	1.560
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	145,352	0	1,370,247	2.840
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham		05/19/2015	3	0	583,870	0	2,379,438	6.540
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	119,688	0	5,454,793	1.810
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	47,727	0	1,240,290	6.190
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	0	481,441	0	3,297,826	3.250
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	85,527	0	2,785,071	1.420
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	0	600,000	0	1,650,000	8.290
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	7,232	0	925,572	0.240
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	333,261	0	24,961,970	7.100
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	1,244,376	0	16,759,890	1.160
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	280,341	0	2,327,378	1.060
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	158,284	0	485,219	1.430
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	0	835,249	0	2,516,562	2.320
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	1,833,889	0	3,267,838	2.060
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	3	0	259,841	0	26,541	4.480
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	46,043	0	899,661	2.050
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	84,492	0	4,005,066	1.200
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	0	1,298,368	0	2,675,255	0.500
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	2,458,712	0	7,202,530	0.980
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	1,912,500	0	4,704,658	11.510
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	79,028	0	1,819,201	3.880
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	7,333	0	4,000,834	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	401,913	0	5,594,290	3.960
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors		02/12/2016	3	0	343,030	0	611,484	6.040
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	21,109,939	0	149,360,589	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	2,861,466	0	10,265,361	0.110
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,861,466	0	10,265,361	XXX
Joint Venture Interests - Other - Unaffiliated												
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners		05/25/2018		0	1,002,271	0	8,776,912	1.620
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies		04/09/2018		0	98,044	0	1,547,579	9.750
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy		02/24/2017		0	253,820	0	3,646,545	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners		09/23/2014	3	0	90,895	0	2,034,085	3.810
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management		09/30/2014		0	798,932	0	3,704,281	1.940
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	227,093	0	4,719,007	0.440
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016		0	2,437,814	0	944,899	3.840

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
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC		08/10/2018		0	3,856,967	0	2,864,639	2.500
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016		0	300,000	0	4,864,699	0.630
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014		0	(4,919)	0	905,855	0.470
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners		07/15/2016		0	114,581	0	2,356,834	4.450
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital		12/20/2018		0	3,547,108	0	10,848,431	5.870
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment		08/13/2014		0	424,974	0	513,267	1.290
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018		0	1,845,877	0	5,792,919	1.870
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	109,043	0	11,250,220	5.530
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014		0	2,318	0	10,619,457	5.100
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners		06/26/2017		0	158,012	0	1,883,272	3.900
	Viola Growth III L.P.	Herzliya	ISR	Viola Group		08/14/2018		0	350,000	0	4,116,848	3.160
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	1,088,825	0	7,171,013	3.240
2599999. Joint Venture Interests - Other - Unaffiliated								0	16,701,654	0	88,560,762	XXX
4899999. Total - Unaffiliated								0	40,673,059	0	248,186,712	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	40,673,059	0	248,186,712	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	09/13/2021	719,874	0	0	0	0	0	0	719,874	719,874	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							719,874	0	0	0	0	0	0	719,874	719,874	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	08/12/2021	668,646	0	0	0	0	0	0	668,646	668,646	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	08/11/2021	7,126,307	0	0	0	0	0	0	7,126,307	7,126,307	0	0	0	0
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	09/06/2021	(37,406)	0	0	0	0	0	0	(37,406)	(37,406)	0	0	0	0
	BCM Fund I, LP	Miami	FL	Distribution	05/06/2017	07/19/2021	1,167,653	0	0	0	0	0	0	1,167,653	1,167,653	0	0	0	0
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	09/16/2021	34,545	0	0	0	0	0	0	34,545	34,545	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	07/26/2021	1,107,346	0	0	0	0	0	0	1,107,346	1,107,346	0	0	0	0
	FPE Fund II LP	London	GBR	Distribution	10/20/2017	08/31/2021	2,253,574	0	0	0	0	0	0	2,253,574	2,253,574	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	09/03/2021	(1,822)	0	0	0	0	0	0	(1,822)	(1,822)	0	0	0	0
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	09/13/2021	1	0	0	0	0	0	0	1	1	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	09/17/2021	543,871	0	0	0	0	0	0	543,871	543,871	0	0	0	0
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	Distribution	04/24/2018	09/21/2021	19,131	0	0	0	0	0	0	19,131	19,131	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
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	09/20/2021	158,644	0	0	0	0	0	0	158,644	158,644	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	09/30/2021	(77,221)	0	0	0	0	0	0	(77,221)	(77,221)	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	09/15/2021	654,690	0	0	0	0	0	0	654,690	654,690	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	09/27/2021	568,766	0	0	0	0	0	0	568,766	568,766	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	09/17/2021	1,767,759	0	0	0	0	0	0	1,767,759	1,767,759	0	0	0	0
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Distribution	05/04/2018	08/31/2021	(196,458)	0	0	0	0	0	0	(196,458)	(196,458)	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016	07/30/2021	(360)	0	0	0	0	0	0	(360)	(360)	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	09/27/2021	(44,584)	0	0	0	0	0	0	(44,584)	(44,584)	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							15,713,081	0	0	0	0	0	0	15,713,081	15,713,081	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	07/30/2021	778,766	0	0	0	0	0	0	778,766	778,766	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	09/02/2021	28,685	0	0	0	0	0	0	28,685	28,685	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	09/27/2021	1,242,754	0	0	0	0	0	0	1,242,754	1,242,754	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	07/30/2021	934,939	0	0	0	0	0	0	934,939	934,939	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	09/21/2021	1,558,863	0	0	0	0	0	0	1,558,863	1,558,863	0	0	0	0
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	09/30/2021	60,680	0	0	0	0	0	0	60,680	60,680	0	0	0	0
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Liquidation	10/13/2006	07/27/2021	0	0	0	0	0	0	0	0	(421,725)	0	(421,725)	(421,725)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							4,604,687	0	0	0	0	0	0	4,604,687	4,182,963	0	(421,725)	(421,725)	0
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017	09/30/2021	3,884,353	0	0	0	0	0	0	3,884,353	3,884,353	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							3,884,353	0	0	0	0	0	0	3,884,353	3,884,353	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	09/17/2021	360,391	0	0	0	0	0	0	360,391	360,391	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	09/22/2021	962,867	0	0	0	0	0	0	962,867	962,867	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	08/30/2021	659,477	0	0	0	0	0	0	659,477	659,477	0	0	0	0
	Five Elms III Q, L.P.	Kansas City	KS	Distribution	06/21/2017	08/30/2021	701,716	0	0	0	0	0	0	701,716	701,716	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	08/16/2021	185,364	0	0	0	0	0	0	185,364	185,364	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	09/30/2021	1,413,928	0	0	0	0	0	0	1,413,928	1,413,928	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	09/13/2021	209,740	0	0	0	0	0	0	209,740	209,740	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	07/30/2021	2,593,765	0	0	0	0	0	0	2,593,765	2,593,765	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	07/30/2021	22,382	0	0	0	0	0	0	22,382	22,382	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	08/04/2021	584,708	0	0	0	0	0	0	584,708	584,708	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							7,694,339	0	0	0	0	0	0	7,694,339	7,694,339	0	0	0	0
4899999. Total - Unaffiliated							28,731,982	0	0	0	0	0	0	28,731,982	28,310,257	0	(421,725)	(421,725)	0
4999999. Total - Affiliated							3,884,353	0	0	0	0	0	0	3,884,353	3,884,353	0	0	0	0
5099999 - Totals							32,616,335	0	0	0	0	0	0	32,616,335	32,194,610	0	(421,725)	(421,725)	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-CB-5	U S TREASURY NOTES 1.625 2031 05		07/14/2021	BAS-MERRILL LYNCH		34,808,964	34,000,000	91,583	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		09/20/2021	PAR WRITE-UP		937	937	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		09/20/2021	PAR WRITE-UP		20,360	20,360	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		09/20/2021	PAR WRITE-UP		47,547	47,547	0	1.A
0599999. Subtotal - Bonds - U.S. Governments						34,877,809	34,068,845	91,583	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
164555-DM-3	ARAPAHOE CO SD #5 CHERRY 5.000 2039 12		08/23/2021	MORGAN STANLEY		34,384,609	26,045,000	253,215	1.B FE
15722T-JX-0	CHABOT-LAS POSITAS CCD G 1.990 2032 08		07/22/2021	MORGAN STANLEY		10,000,000	10,000,000	0	1.C FE
26362V-RD-2	DUBLIN USD GENERAL OBLIG 1.875 2036 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		2,759,533	2,790,000	0	1.B FE
26362V-RE-0	DUBLIN USD GENERAL OBLIG 2.000 2037 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1.B FE
26362V-RF-7	DUBLIN USD GENERAL OBLIG 2.000 2038 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,207,035	3,230,000	0	1.B FE
26362V-RG-5	DUBLIN USD GENERAL OBLIG 2.000 2039 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,413,579	3,465,000	0	1.B FE
26362V-RH-3	DUBLIN USD GENERAL OBLIG 2.125 2040 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,695,605	3,710,000	0	1.B FE
26362V-RJ-9	DUBLIN USD GENERAL OBLIG 2.125 2041 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,928,553	3,970,000	0	1.B FE
414005-K2-3	HARRIS CO ROAD GO S2021 2.000 2039 10		08/05/2021	FHN FINANCIAL		2,136,993	2,150,000	0	1.A FE
414005-K3-1	HARRIS CO ROAD GO S2021 2.100 2040 10		08/05/2021	FHN FINANCIAL		2,195,000	2,195,000	0	1.A FE
414005-K4-9	HARRIS CO ROAD GO S2021 2.125 2041 10		08/05/2021	FHN FINANCIAL		2,238,141	2,240,000	0	1.A FE
425507-LY-4	HENNEPIN CO GENERAL OBLI 4.000 2036 12		09/14/2021	HILLTOP SECURITIES		7,688,491	6,130,000	0	1.A FE
425507-LZ-1	HENNEPIN CO GENERAL OBLI 4.000 2037 12		09/14/2021	HILLTOP SECURITIES		7,975,125	6,375,000	0	1.A FE
425507-MA-5	HENNEPIN CO GENERAL OBLI 4.000 2038 12		09/14/2021	HILLTOP SECURITIES		8,259,388	6,625,000	0	1.A FE
56781R-KY-2	MARIN CCD GO TAXABLE REF 1.610 2030 08		08/25/2021	PIPER JAFFRAY		1,545,000	1,545,000	0	1.A FE
56781R-KZ-9	MARIN CCD GO TAXABLE REF 1.710 2031 08		08/25/2021	PIPER JAFFRAY		3,000,000	3,000,000	0	1.A FE
56781R-LA-3	MARIN CCD GO TAXABLE REF 1.890 2032 08		08/25/2021	PIPER JAFFRAY		2,500,000	2,500,000	0	1.A FE
56781R-LB-1	MARIN CCD GO TAXABLE REF 2.010 2033 08		08/25/2021	PIPER JAFFRAY		5,500,000	5,500,000	0	1.A FE
56781R-LC-9	MARIN CCD GO TAXABLE REF 2.140 2034 08		08/25/2021	PIPER JAFFRAY		3,000,000	3,000,000	0	1.A FE
56781R-LD-7	MARIN CCD GO TAXABLE REF 2.290 2035 08		08/25/2021	PIPER JAFFRAY		700,000	700,000	0	1.A FE
56781R-LE-5	MARIN CCD GO TAXABLE REF 2.390 2036 08		08/25/2021	PIPER JAFFRAY		2,000,000	2,000,000	0	1.A FE
56781R-LF-2	MARIN CCD GO TAXABLE REF 2.490 2037 08		08/25/2021	PIPER JAFFRAY		5,000,000	5,000,000	0	1.A FE
56781R-LG-0	MARIN CCD GO TAXABLE REF 2.540 2038 08		08/25/2021	PIPER JAFFRAY		4,880,000	4,880,000	0	1.A FE
577285-8C-6	MAUI CO GENERAL OBLIGATI 2.000 2039 03		08/05/2021	WELLS FARGO SECURITIES		1,001,720	1,000,000	0	1.B FE
577285-8D-4	MAUI CO GENERAL OBLIGATI 2.000 2040 03		08/05/2021	WELLS FARGO SECURITIES		995,380	1,000,000	0	1.B FE
577285-8E-2	MAUI CO GENERAL OBLIGATI 2.000 2041 03		08/05/2021	WELLS FARGO SECURITIES		990,380	1,000,000	0	1.B FE
601670-NR-9	MILPITAS USD GO S2021B 2.000 2040 08		09/15/2021	CITIGROUP GLOBAL MARKETS		3,871,080	4,000,000	0	1.C FE
601670-NQ-1	MILPITAS USD GO S2021B 2.000 2039 08		09/15/2021	CITIGROUP GLOBAL MARKETS		6,527,290	6,695,000	0	1.C FE
80381L-CY-8	SARPY CO SD#1 BELLEVUE T 1.744 2030 12		09/01/2021	DA DAVIDSON		2,100,000	2,100,000	0	1.D FE
80381L-CZ-5	SARPY CO SD#1 BELLEVUE T 1.844 2031 12		09/01/2021	DA DAVIDSON		2,695,000	2,695,000	0	1.D FE
80381L-DA-9	SARPY CO SD#1 BELLEVUE T 1.944 2032 12		09/01/2021	DA DAVIDSON		2,295,000	2,295,000	0	1.D FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						143,482,902	130,835,000	253,215	XXX
Bonds - U.S. Special Revenues									
343137-KU-8	FLORIDA TURNPIKE AUTH RE 1.875 2036 07		08/03/2021	CITIGROUP GLOBAL MARKETS		8,162,382	8,210,000	0	1.C FE
594695-2Y-3	MICHIGAN TRUNK LINE S202 4.000 2041 11		08/04/2021	BAS-MERRILL LYNCH		9,296,986	7,560,000	0	1.C FE
977123-2Z-0	WISCONSIN TRANSN REV TAX 2.317 2037 07		07/14/2021	MORGAN STANLEY		10,790,000	10,790,000	0	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						28,249,368	26,560,000	0	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00846U-AL-5	AGILENT TECHNOLOGIES INC 2.750 2029 09		09/28/2021	BARCLAYS CAPITAL INC		1,871,642	1,790,000	2,051	2.A FE
031162-CZ-1	AMGEN INC 2.000 2032 01		08/05/2021	CITIGROUP GLOBAL MARKETS		9,932,800	10,000,000	0	2.A FE
037833-EJ-5	APPLE INC 1.700 2031 08		07/29/2021	BARCLAYS CAPITAL INC		9,958,000	10,000,000	0	1.B FE
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	07/22/2021	MUFG SECURITIES AMERICAS INC		5,174,550	5,000,000	18,125	1.G FE
00206R-KH-4	AT&T INC 2.250 2032 02		09/30/2021	GOLDMAN SACHS & CO		6,825,910	7,000,000	27,563	2.B FE
06051G-KA-6	BANK OF AMERICA CORP 2.299 2032 07		09/14/2021	BAS-MERRILL LYNCH		12,035,150	12,000,000	17,562	1.F FE
06406R-AW-7	BANK OF NEW YORK MELLON 1.800 2031 07		09/23/2021	MORGAN STANLEY		24,955,750	25,000,000	15,000	1.E FE
071813-CB-3	BAXTER INTERNATIONAL 1.730 2031 04		07/22/2021	BNP PARIBAS		4,955,800	5,000,000	27,632	1.G FE
075887-CL-1	BECTON DICKINSON 1.957 2031 02		07/15/2021	MORGAN STANLEY		4,919,550	5,000,000	42,945	2.C FE
110122-DQ-8	BRISTOL-MYERS SQUIBB 1.450 2030 11		08/31/2021	U S BANCORP		2,925,570	3,000,000	13,171	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
117043-AT-6	BRUNSWICK CORP 2.400 2031 08		09/09/2021	VARIOUS		7,915,620	8,000,000	8,333	2.B FE
149123-CH-2	CATERPILLAR INC 2.600 2030 04		07/26/2021	BNP PARIBAS		7,506,310	7,000,000	55,106	1.F FE
154051-J*-8	CENTRAL MAINE POWER COMP 2.050 2031 12		08/25/2021	TD SECURITIES		9,000,000	9,000,000	0	1.E Z
808513-BT-1	CHARLES SCHWAB CORP 1.950 2031 12		08/24/2021	CREDIT SUISSE FIRST BOSTON		9,982,500	10,000,000	0	1.F FE
207597-EN-1	CONNECTICUT LIGHT AND PO 2.050 2031 07		07/23/2021	U S BANCORP		1,269,138	1,242,000	1,910	1.E FE
21036P-BH-0	CONSTELLATION BRANDS INC 2.250 2031 08		07/21/2021	BAS-MERRILL LYNCH		4,977,750	5,000,000	0	2.C FE
23357*-AR-2	DTE GAS COMPANY 2.070 2031 12		09/21/2021	U S BANCORP		5,000,000	5,000,000	0	1.E Z
26442C-BB-9	DUKE ENERGY CAROLINAS 2.550 2031 04		07/20/2021	AMHERST PIERPONT SEC		2,283,574	2,158,000	16,967	1.F FE
278062-AD-6	EATON CORP 4.000 2032 11		07/26/2021	VARIOUS		8,919,367	7,546,000	60,398	2.A FE
291011-BN-3	EMERSON ELECTRIC 1.950 2030 10		09/27/2021	MORGAN STANLEY		2,486,593	2,474,000	21,977	1.F FE
30042*-AA-5	EVERSOURCE GAS CO OF MAS 2.110 2031 10		09/15/2021	KEYBANC CAPITAL MARK		11,000,000	11,000,000	0	1.F Z
337738-AU-2	FISERV INC 3.500 2029 07		08/03/2021	WELLS FARGO SECURITIES		5,601,950	5,000,000	16,528	2.B FE
340711-BA-7	FLORIDA GAS TRANSMISSION 2.300 2031 10		09/15/2021	WELLS FARGO SECURITIES		9,992,000	10,000,000	0	2.B FE
38141G-YJ-7	GOLDMAN SACHS GROUP 2.383 2032 07		07/20/2021	J P MORGAN CHASE SECURITIES INC		3,046,860	3,000,000	199	1.F FE
40139L-BE-2	GUARDIAN LIFE GLOBAL FUN 1.625 2028 09		09/13/2021	J P MORGAN CHASE SECURITIES INC		9,994,100	10,000,000	0	1.C FE
438516-BZ-8	HONEYWELL INTERNATIONAL 1.950 2030 06		07/08/2021	TRUIST SECURITIES		2,050,060	2,000,000	4,442	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		08/02/2021	BAS-MERRILL LYNCH		4,988,050	5,000,000	0	1.F FE
832696-AU-2	JM SMUCKER CO 2.125 2032 03		09/27/2021	BARCLAYS CAPITAL INC		4,930,550	5,000,000	1,476	2.B FE
482480-AG-5	KLA CORP 4.100 2029 03		07/12/2021	RBC CAPITAL MARKETS		5,799,900	5,000,000	67,764	2.A FE
502431-AN-9	L3HARRIS TECH INC 1.800 2031 01		08/30/2021	BARCLAYS CAPITAL INC		6,841,450	7,000,000	16,100	2.B FE
571676-AL-9	MARS INC (144A) 1.625 2032 07		07/13/2021	WELLS FARGO SECURITIES		4,810,850	5,000,000	40,399	1.F FE
609207-AY-1	MONDELEZ INTERNATIONAL 1.875 2032 10		09/21/2021	WELLS FARGO SECURITIES		9,775,000	10,000,000	82,292	2.B FE
641062-AX-2	NESTLE HOLDINGS INC (144 1.875 2031 09	C	09/07/2021	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0	1.D FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUN 1.850 2031 08		07/29/2021	BAS-MERRILL LYNCH		9,996,400	10,000,000	0	1.A FE
67021C-AR-8	NSTAR ELECTRIC CO 1.950 2031 08		08/23/2021	MORGAN STANLEY		5,016,850	5,000,000	542	1.E FE
649840-CT-0	NY STATE ELECTRIC & GAS 2.150 2031 10		09/22/2021	VARIOUS		10,021,080	10,000,000	0	1.G FE
688225-AH-4	OSHKOSH CORP 3.100 2030 03		07/14/2021	STIFEL NICOLAUS & CO INC		5,340,100	5,000,000	58,125	2.C FE
6944PL-2H-1	PACIFIC LIFE GLOBAL FUND 1.600 2028 09		09/14/2021	CREDIT SUISSE FIRST BOSTON		9,982,900	10,000,000	0	1.D FE
717081-FB-4	PFIZER INC 1.750 2031 08		08/16/2021	MORGAN STANLEY		3,986,520	4,000,000	0	1.F FE
693475-AZ-8	PNC FINANCIAL SERVICES 2.550 2030 01		07/09/2021	RBC CAPITAL MARKETS		8,454,720	8,000,000	96,900	1.G FE
74456Q-CH-7	PUBLIC SERVICE ELECTRIC 1.900 2031 08		08/23/2021	VARIOUS		12,012,650	12,000,000	2,217	1.F FE
747525-BP-7	QUALCOMM INC 1.650 2032 05		07/06/2021	WELLS FARGO SECURITIES		4,837,900	5,000,000	11,000	1.G FE
75513E-CM-1	RAYTHEON TECHNOLOGIES CO 1.900 2031 09		08/30/2021	BARCLAYS CAPITAL INC		1,982,480	2,000,000	2,217	2.A FE
771367-C#-4	ROCHESTER GAS AND ELECTR 2.100 2031 12		08/25/2021	TD SECURITIES		7,000,000	7,000,000	0	1.F Z
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/04/2021	VARIOUS		11,684,670	11,700,000	0	1.F FE
79466L-AJ-3	SALESFORCE.COM INC 1.950 2031 07		09/21/2021	VARIOUS		15,223,310	15,000,000	41,113	1.F FE
824348-BL-9	SHERWIN-WILLIAMS CO 2.300 2030 05		07/12/2021	VARIOUS		5,099,910	5,000,000	18,847	2.B FE
842638-J@-8	SOUTHERN CONNECTICUT GAS 2.050 2031 12		08/25/2021	TD SECURITIES		5,000,000	5,000,000	0	5.B GI
854502-AL-5	STANLEY BLACK & DECKER 2.300 2030 03		07/27/2021	BARCLAYS CAPITAL INC		10,521,900	10,000,000	85,611	1.G FE
863667-AY-7	STRYKER CORP 1.950 2030 06		07/06/2021	CITIGROUP GLOBAL MARKETS		4,995,100	5,000,000	6,229	2.A FE
87612E-AK-2	TARGET CORP 6.350 2032 11		07/12/2021	STIFEL NICOLAUS & CO INC		5,057,521	3,537,000	45,544	1.F FE
882508-BL-7	TEXAS INSTRUMENTS INC 1.900 2031 09		09/10/2021	VARIOUS		12,020,250	12,000,000	0	1.E FE
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		09/16/2021	CITIGROUP GLOBAL MARKETS		9,960,800	10,000,000	15,000	2.A FE
89788K-AA-4	TRUIST BANK 2.250 2030 03		07/20/2021	VARIOUS		12,495,018	12,164,000	98,280	1.F FE
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 2029 06		07/07/2021	RBC CAPITAL MARKETS		10,141,700	10,000,000	16,773	1.G FE
906548-CT-7	UNION ELECTRIC CO 2.150 2032 03		07/09/2021	SUSQUEHANNA INTL GROUP		5,066,300	5,000,000	6,271	1.F FE
907818-FU-7	UNION PACIFIC CO 2.375 2031 05		09/07/2021	CITIGROUP GLOBAL MARKETS		2,064,600	2,000,000	14,514	1.G FE
914748-AA-6	UNIVERSITY OF NOTRE DAME 3.394 2048 02		07/29/2021	BAS-MERRILL LYNCH		5,896,050	5,000,000	78,722	1.A FE
91159H-JA-9	US BANCORP 1.375 2030 07		07/01/2021	RBC CAPITAL MARKETS		1,921,540	2,000,000	12,528	1.F FE
927804-GB-4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		07/27/2021	VARIOUS		2,318,005	2,127,000	2,378	1.F FE
976826-BP-1	WISCONSIN POWER & LIGHT 1.950 2031 09		09/14/2021	VARIOUS		7,816,038	7,800,000	0	1.G FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS I 3.550 2030 03		09/01/2021	BARCLAYS CAPITAL INC		1,549,352	1,400,000	22,503	2.B FE
25243Y-BD-0	DIAGEO CAPITAL PLC 2.000 2030 04	D	07/13/2021	WELLS FARGO SECURITIES		2,020,280	2,000,000	8,444	1.G FE
47837R-AD-2	JOHNSON CONTROLS/TYCO FI 2.000 2031 09	D	09/20/2021	VARIOUS		24,846,850	25,000,000	1,667	2.B FE
961214-ET-6	WESTPAC BANKING CORP 2.150 2031 06	D	07/01/2021	BMO CAPITAL MARKETS		3,034,830	3,000,000	5,913	1.D FE
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A) 2.500 2052 01		07/20/2021	GOLDMAN SACHS & CO		10,178,125	10,000,000	20,139	1.A FE
61772N-AJ-6	MSRM 2021-5 A3 (144A) 2.500 2051 08		08/19/2021	MORGAN STANLEY		10,179,688	10,000,000	18,056	1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67647V-AA-7	OCMT 2021-3 A1 (144A) 2.500 2051 06		07/09/2021	WELLS FARGO SECURITIES		5,184,469	5,100,000	7,792	1.A FE
78449R-AA-3	SLG 2021-OVA A (144A) 2.585 2041 07		09/28/2021	MORGAN STANLEY		7,733,789	7,500,000	15,620	1.A FE
09690A-AA-1	BMWLT 2021-2 A1 .098 2022 09		09/08/2021	WELLS FARGO SECURITIES		32,500,000	32,500,000	0	1.D FE
14317D-AA-8	CARMX 2021-3 A1 .157 2022 08		07/21/2021	RBC CAPITAL MARKETS		40,000,000	40,000,000	0	1.D FE
14317J-AA-5	CARMX 2021-4 A1 .109 2022 09		09/14/2021	BARCLAYS CAPITAL INC		18,000,000	18,000,000	0	1.D FE
36262X-AA-2	GMALT 2021-3 A1 .129 2022 08		08/10/2021	J P MORGAN CHASE SECURITIES INC		16,500,000	16,500,000	0	1.C FE
380140-AA-1	GMCAR 2021-3 A1 .086 2022 07		07/13/2021	WELLS FARGO SECURITIES		28,000,000	28,000,000	0	1.C FE
44934K-AA-2	HART 2021-B A1 .135 2022 08		07/20/2021	CITIGROUP GLOBAL MARKETS		40,000,000	40,000,000	0	1.C FE
50117X-AA-0	KCOT 2021-2A A1 (144A) .165 2022 08		07/20/2021	MUFG SECURITIES AMERICAS INC		21,500,000	21,500,000	0	1.D FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						698,868,038	691,038,000	1,270,881	XXX
8399997. Total - Bonds - Part 3						905,478,116	882,501,845	1,615,679	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						905,478,116	882,501,845	1,615,679	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
760273-10-2	REPARE THERAPEUTICS INC		09/10/2021	DIST FROM PARTNERSHIP	16,656.000	559,025		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						559,025	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						559,025	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						559,025	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						559,025	XXX	0	XXX
9999999 - Totals						906,037,141	XXX	1,615,679	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
912810-EK-0	U S TREASURY BONDS 8.125		08/15/2021	MATURED		5,000,000	5,000,000	6,963,301	5,174,572	0	(174,572)	0	(174,572)	0	5,000,000	0	0	0	406,250	08/15/2021	1.A
912828-RC-6	U S TREASURY NOTES 2.125		08/15/2021	MATURED		15,000,000	15,000,000	14,711,183	14,936,020	0	63,980	0	63,980	0	15,000,000	0	0	0	318,750	08/15/2021	1.A
912828-2F-6	U S TREASURY NOTES 1.125		08/31/2021	MATURED		10,000,000	10,000,000	9,910,971	9,966,194	0	33,806	0	33,806	0	10,000,000	0	0	0	112,500	08/31/2021	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		09/20/2021	PAID ON PRINCIPAL		206,009	206,009	202,243	202,028	0	3,981	0	3,981	0	206,009	0	0	0	3,438	09/20/2046	1.A
36179S-QU-4	GNMA II PASS #MA4067 2.500		09/20/2021	PAID ON PRINCIPAL		2,194,106	2,194,106	2,160,311	2,165,903	0	28,202	0	28,202	0	2,194,106	0	0	0	36,300	11/20/2046	1.A
36179S-UT-2	GNMA II PASS #MA4194 2.500		09/20/2021	PAID ON PRINCIPAL		2,133,599	2,133,599	2,100,843	2,106,148	0	27,451	0	27,451	0	2,133,599	0	0	0	35,766	01/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		09/20/2021	PAID ON PRINCIPAL		319,513	319,513	332,443	327,969	0	(8,457)	0	(8,457)	0	319,513	0	0	0	7,421	01/20/2042	1.A
36202F-3M-6	GNMA II PASS #00005304 3.500		09/20/2021	PAID ON PRINCIPAL		327,995	327,995	345,778	340,039	0	(12,044)	0	(12,044)	0	327,995	0	0	0	7,576	02/20/2042	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		09/20/2021	PAID ON PRINCIPAL		301,507	301,507	316,488	311,707	0	(10,200)	0	(10,200)	0	301,507	0	0	0	6,963	03/20/2042	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2021	PAID ON PRINCIPAL		81,929	81,929	78,635	79,729	0	2,201	0	2,201	0	81,929	0	0	0	2,684	06/20/2034	1.A
36202E-CM-9	GNMA II PASS #3676 4.500		09/20/2021	PAID ON PRINCIPAL		18,584	18,584	17,641	17,935	0	649	0	649	0	18,584	0	0	0	573	02/20/2035	1.A
36202E-EU-9	GNMA II PASS #3747 5.000		09/20/2021	PAID ON PRINCIPAL		82,763	82,763	80,435	81,085	0	1,677	0	1,677	0	82,763	0	0	0	2,734	08/20/2035	1.A
36202E-FM-6	GNMA II PASS #3772 5.000		09/20/2021	PAID ON PRINCIPAL		58,201	58,201	56,918	57,268	0	932	0	932	0	58,201	0	0	0	1,920	10/20/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		09/15/2021	PAID ON PRINCIPAL		36,081	36,081	35,518	35,654	0	427	0	427	0	36,081	0	0	0	1,189	11/15/2035	1.A
36290R-U6-8	GNMA PASS TH #615405 4.500		09/15/2021	PAID ON PRINCIPAL		7,137	7,137	6,921	6,983	0	155	0	155	0	7,137	0	0	0	214	08/15/2033	1.A
36291A-DH-9	GNMA PASS TH #622104 4.500		09/15/2021	PAID ON PRINCIPAL		8,660	8,660	8,398	8,486	0	174	0	174	0	8,660	0	0	0	260	09/15/2033	1.A
36292F-H6-7	GNMA PASS TH #647453 5.000		09/15/2021	PAID ON PRINCIPAL		12,263	12,263	12,072	12,128	0	135	0	135	0	12,263	0	0	0	410	10/15/2035	1.A
36225A-ER-7	GNMA PASS TH #780144 7.000		09/15/2021	PAID ON PRINCIPAL		8,075	8,075	7,704	7,952	0	123	0	123	0	8,075	0	0	0	373	07/15/2024	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		09/20/2021	PAID ON PRINCIPAL		82	82	84	84	0	(2)	0	(2)	0	82	0	0	0	1	04/20/2062	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		09/20/2021	PAID ON PRINCIPAL		5,102	5,102	5,064	5,086	0	16	0	16	0	5,102	0	0	0	59	12/20/2062	1.A
38379L-U4-6	GNR 2015-62 CG CMO 2.250		09/20/2021	PAID ON PRINCIPAL		566,246	566,246	564,299	564,283	0	1,963	0	1,963	0	566,246	0	0	0	8,513	03/20/2045	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		09/20/2021	PAID ON PRINCIPAL		826,780	826,780	798,230	806,304	0	20,477	0	20,477	0	826,780	0	0	0	10,902	04/20/2066	1.A
38380X-S3-2	GNR 2018-115 GB CMO 3.500		09/20/2021	PAID ON PRINCIPAL		614,299	614,299	611,348	612,270	0	2,030	0	2,030	0	614,299	0	0	0	14,030	10/20/2046	1.A
38381A-S6-4	GNR 2018-152 KA CMO 4.000		09/20/2021	PAID ON PRINCIPAL		793,784	793,784	799,241	795,976	0	(2,192)	0	(2,192)	0	793,784	0	0	0	20,905	01/20/2047	1.A
36225C-BX-3	G2 (ARM) #80053 2.000		09/20/2021	PAID ON PRINCIPAL		40	40	41	40	0	0	0	0	0	40	0	0	0	1	03/20/2027	1.A
36225C-CN-4	G2 (ARM) #80076 1.875		09/20/2021	PAID ON PRINCIPAL		226	226	229	224	0	2	0	2	0	226	0	0	0	4	05/20/2027	1.A
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		09/16/2021	PAID ON PRINCIPAL		72,745	72,745	72,700	72,689	0	57	0	57	0	72,745	0	0	0	1,181	05/16/2055	1.A
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		09/16/2021	PAID ON PRINCIPAL		1,063,752	1,063,752	1,050,294	1,055,464	0	8,287	0	8,287	0	1,063,752	0	0	0	18,436	04/16/2054	1.A
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		09/16/2021	PAID ON PRINCIPAL		748,243	748,243	749,296	748,754	0	(511)	0	(511)	0	748,243	0	0	0	12,696	11/16/2057	1.A
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		09/16/2021	PAID ON PRINCIPAL		186,567	186,567	183,878	185,155	0	1,412	0	1,412	0	186,567	0	0	0	2,985	02/16/2050	1.A
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		09/16/2021	PAID ON PRINCIPAL		491,039	491,039	492,384	491,957	0	(918)	0	(918)	0	491,039	0	0	0	8,066	10/16/2050	1.A
83162C-UP-6	SBAP 2012-20B 1 2.630		08/01/2021	PAID ON PRINCIPAL		287,447	287,447	288,110	286,997	0	449	0	449	0	287,447	0	0	0	7,736	02/01/2032	1.A
83162C-WA-7	SBAP 2014-20A 1 3.460		07/01/2021	PAID ON PRINCIPAL		445,221	445,221	445,221	443,407	0	1,814	0	1,814	0	445,221	0	0	0	15,936	01/01/2034	1.A
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2021	PAID ON PRINCIPAL		314,972	314,972	314,972	314,580	0	392	0	392	0	314,972	0	0	0	9,306	01/01/2037	1.A
83162C-ZG-1	SBAP 2018-10B 1 3.000		09/01/2021	PAID ON PRINCIPAL		2,151,164	2,151,164	2,151,164	2,149,667	0	1,498	0	1,498	0	2,151,164	0	0	0	72,859	03/01/2028	1.A
83162C-A6-0	SBAP 2019-20A 1 3.370		07/01/2021	PAID ON PRINCIPAL		338,984	338,984	338,984	338,334	0	650	0	650	0	338,984	0	0	0	12,294	01/01/2039	1.A
83162C-A7-8	SBAP 2019-25A 1 3.560		07/01/2021	PAID ON PRINCIPAL		168,057	168,057	168,057	167,768	0	289	0	289	0	168,057	0	0	0	6,476	01/01/2044	1.A
0599999. Subtotal - Bonds - U.S. Governments						44,871,174	44,871,174	46,381,398	44,876,839	0	(5,665)	0	(5,665)	0	44,871,174	0	0	0	1,167,707	XXX	XXX
Bonds - All Other Governments																					
168863-AW-8	CHILE (REPUBLIC OF) 3.250	D	09/14/2021	MATURED		1,000,000	1,000,000	991,310	999,255	0	745	0	745	0	1,000,000	0	0	0	32,500	09/14/2021	1.F FE
1099999. Subtotal - Bonds - All Other Governments						1,000,000	1,000,000	991,310	999,255	0	745	0	745	0	1,000,000	0	0	0	32,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
917542-SL-7	UTAH GENERAL OBLIGATIO 5.000		07/01/2021	REDEEMED		3,000,000	3,000,000	3,381,870	3,022,410	0	(22,410)	0	(22,410)	0	3,000,000	0	0	0	150,000	07/01/2026	1.A FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	3,381,870	3,022,410	0	(22,410)	0	(22,410)	0	3,000,000	0	0	0	150,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
164555-DL-5	ARAPAHOE CO SD #5 CHER 5.000		07/14/2021	MORGAN STANLEY		35,109,595	26,110,000	35,610,646	35,610,646	0	(362,708)	0	(362,708)	0	35,247,938	0	(138,343)	(138,343)	514,947	12/15/2038	1.B FE
438670-ZQ-7	HONOLULU CITY & CO GO 5.000		08/01/2021	REDEEMED		1,500,000	1,500,000	1,567,590	1,529,023	0	(29,023)	0	(29,023)	0	1,500,000	0	0	0	75,000	08/01/2027	1.B FE
567288-SN-6	MARICOPA CO USD #48 SC 4.500		07/01/2021	REDEEMED		2,200,000	2,200,000	2,359,808	2,209,833	0	(9,833)	0	(9,833)	0	2,200,000	0	0	0	99,000	07/01/2027	1.C FE
567288-SP-1	MARICOPA CO USD #48 SC 4.500		07/01/2021	REDEEMED		1,865,000	1,865,000	1,983,502	1,872,325	0	(7,325)	0	(7,325)	0	1,865,000	0	0	0	83,925	07/01/2028	1.C FE
567288-SQ-9	MARICOPA CO USD #48 SC 4.750		07/01/2021	REDEEMED		2,850,000	2,850,000	3,099,575	2,865,394	0	(15,394)	0	(15,394)	0	2,850,000	0	0	0	135,375	07/01/2029	1.C FE
567288-SR-7	MARICOPA CO USD #48 SC 4.750		07/01/2021	REDEEMED		2,100,000	2,100,000	2,266,404	2,110,307	0	(10,307)	0	(10,307)	0	2,100,000	0	0	0	99,750	07/01/2030	1.C 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	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
630361-3X-9	NAPA VALLEY USD GO REF 5.000		08/27/2021	REDEEMED		2,890,000	2,890,000	3,203,594	2,890,084	0	(84)	0	(84)	0	2,890,000	0	0	0	154,936	08/01/2023	1.E FE
630361-3Y-7	NAPA VALLEY USD GO REF 5.000		08/27/2021	REDEEMED		3,000,000	3,000,000	3,306,360	3,000,066	0	(66)	0	(66)	0	3,000,000	0	0	0	160,833	08/01/2024	1.E FE
677765-BS-7	OHLONE CCD GO S2011A 5.000		08/01/2021	REDEEMED		3,110,000	3,110,000	3,284,689	3,122,473	0	(12,473)	0	(12,473)	0	3,110,000	0	0	0	155,500	08/01/2032	1.B FE
677765-BT-5	OHLONE CCD GO S2011A 5.000		08/01/2021	REDEEMED		3,465,000	3,465,000	3,639,844	3,477,507	0	(12,507)	0	(12,507)	0	3,465,000	0	0	0	173,250	08/01/2033	1.B FE
677765-BU-2	OHLONE CCD GO S2011A 5.000		08/01/2021	REDEEMED		3,425,000	3,425,000	3,634,268	3,439,914	0	(14,914)	0	(14,914)	0	3,425,000	0	0	0	171,250	08/01/2031	1.B FE
718814-C8-7	PHOENIX LTGO REF S2009 4.000		07/01/2021	MATURED		6,365,000	6,365,000	6,916,591	6,365,000	0	0	0	0	0	6,365,000	0	0	0	254,600	07/01/2021	1.B FE
801889-MR-4	SANTA FE CO GENERAL OB 3.500		07/01/2021	MATURED		1,000,000	1,000,000	1,006,760	1,000,393	0	(393)	0	(393)	0	1,000,000	0	0	0	35,000	07/01/2021	1.A FE
801889-MS-2	SANTA FE CO GENERAL OB 3.750		07/01/2021	REDEEMED		1,000,000	1,000,000	1,008,360	1,000,491	0	(491)	0	(491)	0	1,000,000	0	0	0	37,500	07/01/2022	1.A FE
801889-MT-0	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		1,000,000	1,000,000	1,018,320	1,001,080	0	(1,080)	0	(1,080)	0	1,000,000	0	0	0	40,000	07/01/2023	1.A FE
801889-MU-7	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		1,000,000	1,000,000	1,006,590	1,000,392	0	(392)	0	(392)	0	1,000,000	0	0	0	40,000	07/01/2024	1.A FE
801889-MV-5	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		1,000,000	1,000,000	993,560	997,555	0	250	0	250	0	997,805	0	2,195	2,195	40,000	07/01/2025	1.A FE
801889-MW-3	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		750,000	750,000	735,773	743,791	0	508	0	508	0	744,299	0	5,701	5,701	30,000	07/01/2026	1.A FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						73,629,595	64,630,000	76,642,232	74,236,273	0	(476,231)	0	(476,231)	0	73,760,042	0	(130,447)	(130,447)	2,300,867	XXX	XXX
Bonds - U.S. Special Revenues																					
546398-EM-6	LOUISIANA PUB FAC (AIR .030		08/02/2021	GOLDMAN SACHS & CO		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	6,934	12/01/2037	1.F FE
576051-CX-2	MASSACHUSETTS WATER RE 5.000		08/01/2021	REDEEMED		2,500,000	2,500,000	2,731,650	2,515,769	0	(15,769)	0	(15,769)	0	2,500,000	0	0	0	125,000	08/01/2027	1.B FE
576051-CZ-7	MASSACHUSETTS WATER RE 5.000		08/01/2021	REDEEMED		2,500,000	2,500,000	2,688,025	2,512,895	0	(12,895)	0	(12,895)	0	2,500,000	0	0	0	125,000	08/01/2029	1.B FE
576051-DQ-6	MASSACHUSETTS WATER RE 5.000		08/01/2021	REDEEMED		2,110,000	2,110,000	2,239,744	2,118,946	0	(8,946)	0	(8,946)	0	2,110,000	0	0	0	105,500	08/01/2031	1.B FE
610532-BZ-5	MONROE CO DEV AUTH GUL .020		08/23/2021	MORGAN STANLEY		9,230,000	9,230,000	9,230,000	9,230,000	0	0	0	0	0	9,230,000	0	0	0	4,653	10/01/2049	1.F FE
646065-Y5-5	NEW JERSEY EDL FACS (P 5.000		07/01/2021	REDEEMED		8,445,000	8,445,000	9,134,534	8,486,397	0	(41,397)	0	(41,397)	0	8,445,000	0	0	0	422,250	07/01/2033	1.A FE
646065-Y7-1	NEW JERSEY EDL FACS (P 5.000		07/01/2021	REDEEMED		8,030,000	8,030,000	8,590,093	8,063,829	0	(33,829)	0	(33,829)	0	8,030,000	0	0	0	401,500	07/01/2035	1.A FE
646065-Z2-1	NEW JERSEY EDL FACS (P 4.375		07/01/2021	REDEEMED		5,000,000	5,000,000	5,000,001	5,000,001	0	(1)	0	(1)	0	5,000,000	0	0	0	218,750	07/01/2041	1.A FE
733508-AA-3	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	1,981	04/01/2035	1.F FE
733508-AB-1	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		17,400,000	17,400,000	17,400,000	17,400,000	0	0	0	0	0	17,400,000	0	0	0	8,619	04/01/2036	1.F FE
733508-AC-9	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	11,144	04/01/2037	1.F FE
87971H-GC-2	TEMPE EXCISE TAX REV S 5.000		07/01/2021	REDEEMED		2,050,000	2,050,000	2,205,595	2,059,342	0	(9,342)	0	(9,342)	0	2,050,000	0	0	0	102,500	07/01/2028	1.C FE
87971H-GD-0	TEMPE EXCISE TAX REV S 5.000		07/01/2021	REDEEMED		2,155,000	2,155,000	2,302,100	2,163,867	0	(8,867)	0	(8,867)	0	2,155,000	0	0	0	107,750	07/01/2029	1.C FE
87971H-GE-8	TEMPE EXCISE TAX REV S 5.000		07/01/2021	REDEEMED		2,260,000	2,260,000	2,397,137	2,268,299	0	(8,299)	0	(8,299)	0	2,260,000	0	0	0	113,000	07/01/2030	1.C FE
882724-SY-4	TEXAS TRANS REV S2020 4.000		08/26/2021	MATURED		50,000,000	50,000,000	51,839,500	51,222,860	0	(1,222,860)	0	(1,222,860)	0	50,000,000	0	0	0	1,961,644	08/26/2021	1.D FE
915217-SS-3	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,200,000	1,200,000	1,401,672	1,215,516	0	(15,516)	0	(15,516)	0	1,200,000	0	0	0	60,000	09/01/2027	1.A FE
915217-ST-1	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		2,670,000	2,670,000	3,093,996	2,702,750	0	(32,750)	0	(32,750)	0	2,670,000	0	0	0	133,500	09/01/2028	1.A FE
915217-SU-8	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,000,000	1,000,000	1,151,450	1,011,736	0	(11,736)	0	(11,736)	0	1,000,000	0	0	0	50,000	09/01/2029	1.A FE
915217-SV-6	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,410,000	1,410,000	1,610,699	1,425,614	0	(15,614)	0	(15,614)	0	1,410,000	0	0	0	70,500	09/01/2030	1.A FE
915217-SW-4	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,500,000	1,500,000	1,702,665	1,515,817	0	(15,817)	0	(15,817)	0	1,500,000	0	0	0	75,000	09/01/2031	1.A FE
915217-SX-2	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		2,000,000	2,000,000	2,259,460	2,020,296	0	(20,296)	0	(20,296)	0	2,000,000	0	0	0	100,000	09/01/2032	1.A FE
3128QG-CC-4	FH (3/1 ARM) #1N0067 2.390		09/15/2021	PAID ON PRINCIPAL		1,986	1,986	1,993	1,977	0	9	0	9	0	1,986	0	0	0	33	12/15/2035	1.A
3128JR-G4-2	FH (3/1 ARM) #847419 2.218		09/15/2021	PAID ON PRINCIPAL		11,203	11,203	11,154	11,124	0	79	0	79	0	11,203	0	0	0	223	03/15/2035	1.A
3128JR-KQ-8	FH (5/1 ARM) #847503 2.060		09/15/2021	PAID ON PRINCIPAL		13,597	13,597	13,354	13,359	0	238	0	238	0	13,597	0	0	0	226	12/15/2035	1.A
3128MJ-ZF-0	FHLMC GOLD PASS THRU 3.000		09/15/2021	PAID ON PRINCIPAL		201,870	201,870	199,930	199,930	0	1,940	0	1,940	0	201,870	0	0	0	4,019	01/15/2047	1.A
31296S-DY-9	FHLMC GOLD PASSTHRU 5.000		09/15/2021	PAID ON PRINCIPAL		1,333	1,333	1,329	1,329	0	4	0	4	0	1,333	0	0	0	44	01/15/2034	1.A
31292H-AK-0	FHLMC GOLD PASSTHRU 7.500		09/15/2021	PAID ON PRINCIPAL		221	221	232	242	0	(21)	0	(21)	0	221	0	0	0	11	01/15/2030	1.A
31292H-NH-3	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		420	420	431	436	0	(16)	0	(16)	0	420	0	0	0	17	02/15/2032	1.A
31292M-FD-0	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		1,121,863	1,121,863	1,139,655	1,134,303	0	(12,440)	0	(12,440)	0	1,121,863	0	0	0	22,398	03/15/2043	1.A
31293J-ZX-0	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		1,024	1,024	1,047	1,057	0	(33)	0	(33)	0	1,024	0	0	0	41	04/15/2029	1.A
31298S-UJ-1	FHLMC GOLD PASSTHRU 7.500		09/15/2021	PAID ON PRINCIPAL		4,070	4,070	4,258	4,326	0	(256)	0	(256)	0	4,070	0	0	0	178	08/15/2031	1.A
31298V-FC-6	FHLMC GOLD PASSTHRU 7.500		09/15/2021	PAID ON PRINCIPAL		672	672	703	716	0	(44)	0	(44)	0	672	0	0	0	33	09/15/2031	1.A
31287S-GA-9	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		252	252	258	262	0	(10)	0	(10)	0	252	0	0	0	10	04/15/2032	1.A
31287X-PZ-3	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		1,638	1,638	1,681	1,690	0	(52)	0	(52)	0	1,638	0	0	0	66	09/15/2032	1.A
31288A-K7-9	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		301	301	309	318	0	(17)	0	(17)	0	301	0	0	0	12	10/15/2032	1.A
31288E-6E-2	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		157	157	161	163	0	(7)	0	(7)	0	157	0	0	0	6	02/15/2033	1.A
31288H-RC-6	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		138	138	142	143	0	(4)	0	(4)	0	138	0	0	0	6	03/15/2033	1.A
31335H-TT-0	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		890	890	911	895	0	(5)	0	(5)	0	890	0	0	0	36	07/15/2022	1.A
31283H-WY-7	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		134,539	134,539	134,218	134,204	0	335	0	335	0	134,539	0	0	0	4,911	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		15,693	15,693	16,097	16,137	0	(443)	0	(443)	0	15,693	0	0	0	629	04/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31283H-W9-2	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		2,256	2,256	2,307	2,324	0	(68)	0	(68)	0	2,256	0	0	0	90	05/15/2033	1.A
31283H-Z2-4	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		31,068	31,068	31,829	31,894	0	(826)	0	(826)	0	31,068	0	0	0	1,254	11/15/2033	1.A
31283H-Z5-7	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		19,513	19,513	19,991	20,069	0	(556)	0	(556)	0	19,513	0	0	0	777	02/15/2034	1.A
3128MJ-SY-7	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		520,348	520,348	513,580	516,373	0	3,975	0	3,975	0	520,348	0	0	0	10,458	06/15/2043	1.A
3128MJ-S3-5	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		140,480	140,480	134,756	137,371	0	3,109	0	3,109	0	140,480	0	0	0	2,804	07/15/2043	1.A
3128MJ-S6-8	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		435,046	435,046	413,016	423,124	0	11,922	0	11,922	0	435,046	0	0	0	8,606	08/15/2043	1.A
3132J4-MM-8	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		526,053	526,053	521,820	522,252	0	3,801	0	3,801	0	526,053	0	0	0	12,278	11/15/2037	1.A
31335A-YU-6	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		169,420	169,420	172,199	171,720	0	(2,301)	0	(2,301)	0	169,420	0	0	0	3,340	10/15/2046	1.A
31335C-GR-9	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		233,056	233,056	237,499	236,876	0	(3,820)	0	(3,820)	0	233,056	0	0	0	4,635	05/15/2047	1.A
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		09/25/2021	PAID ON PRINCIPAL		745,447	745,447	751,155	751,455	0	(6,008)	0	(6,008)	0	745,447	0	0	0	12,422	09/25/2039	1.A
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		09/25/2021	PAID ON PRINCIPAL		549,717	549,717	548,429	553,097	0	(3,380)	0	(3,380)	0	549,717	0	0	0	8,651	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		09/25/2021	PAID ON PRINCIPAL		562,151	562,151	559,076	560,675	0	1,476	0	1,476	0	562,151	0	0	0	9,414	10/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		09/25/2021	PAID ON PRINCIPAL		573,754	573,754	582,114	581,366	0	(7,612)	0	(7,612)	0	573,754	0	0	0	11,312	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		09/15/2021	PAID ON PRINCIPAL		39,826	39,826	36,438	38,545	0	1,281	0	1,281	0	39,826	0	0	0	1,637	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		09/15/2021	PAID ON PRINCIPAL		45,354	45,354	41,463	44,103	0	1,251	0	1,251	0	45,354	0	0	0	1,805	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		09/15/2021	PAID ON PRINCIPAL		21,196	21,196	21,800	21,137	0	58	0	58	0	21,196	0	0	0	1,078	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		09/15/2021	PAID ON PRINCIPAL		4,751	4,751	4,641	4,695	0	57	0	57	0	4,751	0	0	0	234	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		09/15/2021	PAID ON PRINCIPAL		7,842	7,842	7,825	7,823	0	18	0	18	0	7,842	0	0	0	344	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		09/15/2021	PAID ON PRINCIPAL		26,148	26,148	24,719	25,594	0	554	0	554	0	26,148	0	0	0	1,173	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		09/15/2021	PAID ON PRINCIPAL		75,941	75,941	71,319	74,218	0	1,723	0	1,723	0	75,941	0	0	0	3,246	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		09/15/2021	PAID ON PRINCIPAL		32,296	32,296	29,120	31,424	0	872	0	872	0	32,296	0	0	0	1,312	03/15/2031	1.A
3133W-Q2-5	FHR 2433 NH CMO 6.500		09/15/2021	PAID ON PRINCIPAL		105,191	105,191	105,782	105,290	0	(100)	0	(100)	0	105,191	0	0	0	4,505	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		09/15/2021	PAID ON PRINCIPAL		22,320	22,320	22,158	22,207	0	114	0	114	0	22,320	0	0	0	940	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		09/15/2021	PAID ON PRINCIPAL		56,886	56,886	57,321	56,964	0	(78)	0	(78)	0	56,886	0	0	0	2,403	05/15/2032	1.A
31394K-NK-6	FHR 2686 NY CMO 5.000		09/15/2021	PAID ON PRINCIPAL		101,217	101,217	97,817	100,615	0	603	0	603	0	101,217	0	0	0	3,380	10/15/2023	1.A
31394M-SG-6	FHR 2719 WC CMO 4.500		09/15/2021	PAID ON PRINCIPAL		38,696	38,696	35,654	38,232	0	463	0	463	0	38,696	0	0	0	1,179	12/15/2023	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		09/15/2021	PAID ON PRINCIPAL		144,787	144,787	134,735	143,259	0	1,528	0	1,528	0	144,787	0	0	0	4,337	01/15/2024	1.A
3137AM-ER-4	FHR 4022 AH CMO 1.500		09/15/2021	PAID ON PRINCIPAL		212,813	212,813	210,352	212,138	0	675	0	675	0	212,813	0	0	0	2,124	12/15/2025	1.A
3137BB-DA-2	FHR 4302 CA CMO 3.000		09/15/2021	PAID ON PRINCIPAL		160,100	160,100	161,451	160,233	0	(133)	0	(133)	0	160,100	0	0	0	3,229	06/15/2040	1.A
3137BB-QB-9	FHR 4351 LC CMO 3.000		09/15/2021	PAID ON PRINCIPAL		296,386	296,386	300,148	297,047	0	(662)	0	(662)	0	296,386	0	0	0	5,897	11/15/2040	1.A
3137BT-JW-2	FHR 4635 EG CMO 2.500		09/15/2021	PAID ON PRINCIPAL		165,449	165,449	165,759	165,684	0	(235)	0	(235)	0	165,449	0	0	0	2,779	12/15/2046	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		09/25/2021	PAID ON PRINCIPAL		721,292	721,292	721,968	721,911	0	(619)	0	(619)	0	721,292	0	0	0	11,709	04/25/2049	1.A
3137FP-LJ-2	FHR 4926 BN CMO 2.500		09/25/2021	PAID ON PRINCIPAL		1,291,780	1,291,780	1,295,262	1,294,017	0	(2,236)	0	(2,236)	0	1,291,780	0	0	0	22,209	10/25/2049	1.A
31282X-A8-4	FHS 146 75 CMO 7.500		09/15/2021	PAID ON PRINCIPAL		2,214	2,214	2,233	2,213	0	1	0	1	0	2,214	0	0	0	110	01/15/2023	1.A
31403D-AC-3	FN (5/1 ARM) #745303 2.039		09/25/2021	PAID ON PRINCIPAL		46,439	46,439	45,978	46,326	0	112	0	112	0	46,439	0	0	0	668	01/25/2036	1.A
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		09/25/2021	PAID ON PRINCIPAL		35,796	35,796	35,680	35,693	0	103	0	103	0	35,796	0	0	0	833	01/25/2026	1.A
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		09/25/2021	PAID ON PRINCIPAL		27,918	27,918	27,828	27,841	0	77	0	77	0	27,918	0	0	0	649	01/25/2026	1.A
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		09/25/2021	PAID ON PRINCIPAL		68,884	68,884	68,340	68,568	0	315	0	315	0	68,884	0	0	0	1,144	08/25/2028	1.A
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		09/25/2021	PAID ON PRINCIPAL		66,270	66,270	64,717	65,099	0	1,172	0	1,172	0	66,270	0	0	0	1,227	07/25/2046	1.A
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		09/25/2021	PAID ON PRINCIPAL		1,006,118	1,006,118	998,037	998,447	0	7,670	0	7,670	0	1,006,118	0	0	0	20,139	10/25/2042	1.A
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		09/25/2021	PAID ON PRINCIPAL		441,420	441,420	439,764	439,806	0	1,614	0	1,614	0	441,420	0	0	0	7,314	07/25/2048	1.A
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		09/25/2021	PAID ON PRINCIPAL		486,701	486,701	487,043	487,014	0	(313)	0	(313)	0	486,701	0	0	0	7,864	05/25/2053	1.A
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		09/25/2021	PAID ON PRINCIPAL		1,175,925	1,175,925	1,181,522	1,179,647	0	(3,722)	0	(3,722)	0	1,175,925	0	0	0	23,360	02/25/2047	1.A
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		09/25/2021	PAID ON PRINCIPAL		204,961	204,961	205,265	205,265	0	(304)	0	(304)	0	204,961	0	0	0	4,757	02/25/2048	1.A
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		09/25/2021	PAID ON PRINCIPAL		471,134	471,134	477,759	477,387	0	(6,253)	0	(6,253)	0	471,134	0	0	0	9,363	01/25/2045	1.A
31400B-GN-2	FNMA PASS TH #CA3804 2.500		09/25/2021	PAID ON PRINCIPAL		318,210	318,210	318,409	318,359	0	(150)	0	(150)	0	318,210	0	0	0	5,197	07/25/2049	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		09/25/2021	PAID ON PRINCIPAL		354,274	354,274	354,371	354,447	0	(173)	0	(173)	0	354,274	0	0	0	9,380	10/25/2048	1.A
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		09/25/2021	PAID ON PRINCIPAL		251,048	251,048	258,991	255,512	0	(4,464)	0	(4,464)	0	251,048	0	0	0	5,325	12/25/2041	1.A
3140X4-VS-2	FNMA PASS TH #1524 2.500		09/25/2021	PAID ON PRINCIPAL		755,992	755,992	758,000	758,044	0	(2,052)	0	(2,052)	0	755,992	0	0	0	12,367	02/25/2047	1.A
31371K-RC-7	FNMA PASS TH #254383 7.500		09/25/2021	PAID ON PRINCIPAL		616	616	644	664	0	(48)	0	(48)	0	616	0	0	0	31	06/25/2032	1.A
31371K-2V-2	FNMA PASS TH #254688 5.500		09/25/2021	PAID ON PRINCIPAL		12,405	12,405	12,721	12,448	0	(42)	0	(42)	0	12,405	0	0	0	452	03/25/2023	1.A
31371K-2X-8	FNMA PASS TH #254690 5.500		09/25/2021	PAID ON PRINCIPAL		18,733	18,733	19,134	18,781	0	(48)	0	(48)	0	18,733	0	0	0	686	04/25/2023	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		09/25/2021	PAID ON PRINCIPAL		5,895	5,895	5,883	5,877	0	18	0	18	0	5,895	0	0	0	196	05/25/2023	1.A
31371L-A8-2	FNMA PASS TH #254831 5.000		09/25/2021	PAID ON PRINCIPAL		4,808	4,808	4,798	4,794	0	15	0	15	0	4,808	0	0	0	159	08/25/2023	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For-eign	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
31371L-A9-0	FNMA PASS TH #254832	5.500		09/25/2021	PAID ON PRINCIPAL		50,702	50,702	51,843	50,876	0	(174)	0	(174)	0	50,702	0	0	0	1,837	08/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908	5.000		09/25/2021	PAID ON PRINCIPAL		14,957	14,957	15,055	14,942	0	15	0	15	0	14,957	0	0	0	497	09/25/2023	1.A
31371L-F3-8	FNMA PASS TH #254986	5.500		09/25/2021	PAID ON PRINCIPAL		17,768	17,768	18,145	17,827	0	(59)	0	(59)	0	17,768	0	0	0	650	11/25/2023	1.A
31371L-HY-8	FNMA PASS TH #255047	5.500		09/25/2021	PAID ON PRINCIPAL		12,469	12,469	12,734	12,514	0	(45)	0	(45)	0	12,469	0	0	0	454	01/25/2024	1.A
31371L-JU-4	FNMA PASS TH #255075	5.500		09/25/2021	PAID ON PRINCIPAL		32,414	32,414	33,239	32,569	0	(156)	0	(156)	0	32,414	0	0	0	1,179	02/25/2024	1.A
31372Q-CQ-8	FNMA PASS TH #279179	7.000		09/25/2021	PAID ON PRINCIPAL		1,407	1,407	1,325	1,383	0	24	0	24	0	1,407	0	0	0	66	05/25/2024	1.A
31373U-F3-6	FNMA PASS TH #303586	6.500		09/25/2021	PAID ON PRINCIPAL		685	685	642	664	0	21	0	21	0	685	0	0	0	30	09/25/2025	1.A
31375F-4Z-8	FNMA PASS TH #333940	6.500		09/25/2021	PAID ON PRINCIPAL		1,177	1,177	1,127	1,159	0	18	0	18	0	1,177	0	0	0	51	06/25/2024	1.A
31376R-6H-9	FNMA PASS TH #363672	7.500		09/25/2021	PAID ON PRINCIPAL		2,591	2,591	2,500	2,530	0	61	0	61	0	2,591	0	0	0	130	11/25/2026	1.A
31376U-MV-3	FNMA PASS TH #365872	7.500		09/25/2021	PAID ON PRINCIPAL		20,788	20,788	20,063	20,318	0	470	0	470	0	20,788	0	0	0	1,165	12/25/2026	1.A
31378R-S5-9	FNMA PASS TH #406540	6.500		09/25/2021	PAID ON PRINCIPAL		130	130	130	130	0	0	0	0	0	130	0	0	0	6	12/25/2027	1.A
31379F-J3-9	FNMA PASS TH #417982	7.000		09/25/2021	PAID ON PRINCIPAL		1,163	1,163	1,181	1,170	0	(8)	0	(8)	0	1,163	0	0	0	54	03/25/2028	1.A
31379T-G5-7	FNMA PASS TH #428720	6.500		09/25/2021	PAID ON PRINCIPAL		1,436	1,436	1,430	1,430	0	6	0	6	0	1,436	0	0	0	62	06/25/2028	1.A
313615-L4-6	FNMA PASS TH #50747	7.000		09/25/2021	PAID ON PRINCIPAL		547	547	511	536	0	10	0	10	0	547	0	0	0	25	06/25/2023	1.A
31384V-L7-5	FNMA PASS TH #535050	7.500		09/25/2021	PAID ON PRINCIPAL		4,597	4,597	4,798	4,947	0	(350)	0	(350)	0	4,597	0	0	0	224	12/25/2029	1.A
31385H-5H-1	FNMA PASS TH #545448	7.500		09/25/2021	PAID ON PRINCIPAL		261	261	272	282	0	(22)	0	(22)	0	261	0	0	0	13	02/25/2032	1.A
31385X-M8-7	FNMA PASS TH #555783	4.500		09/25/2021	PAID ON PRINCIPAL		43,670	43,670	43,075	43,286	0	383	0	383	0	43,670	0	0	0	1,299	10/25/2033	1.A
31389Y-M7-3	FNMA PASS TH #639482	7.500		09/25/2021	PAID ON PRINCIPAL		473	473	495	516	0	(42)	0	(42)	0	473	0	0	0	24	01/25/2032	1.A
31390K-RG-5	FNMA PASS TH #648587	7.500		09/25/2021	PAID ON PRINCIPAL		72	72	75	79	0	(7)	0	(7)	0	72	0	0	0	4	05/25/2032	1.A
31401M-BR-1	FNMA PASS TH #712048	5.500		09/25/2021	PAID ON PRINCIPAL		438	438	447	446	0	(8)	0	(8)	0	438	0	0	0	16	07/25/2033	1.A
31402C-QM-7	FNMA PASS TH #725060	6.000		09/25/2021	PAID ON PRINCIPAL		136	136	139	140	0	(4)	0	(4)	0	136	0	0	0	5	01/25/2034	1.A
31402J-ER-4	FNMA PASS TH #730144	5.000		09/25/2021	PAID ON PRINCIPAL		10,419	10,419	10,358	10,370	0	49	0	49	0	10,419	0	0	0	342	07/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826	4.500		09/25/2021	PAID ON PRINCIPAL		9,345	9,345	9,006	9,154	0	191	0	191	0	9,345	0	0	0	270	08/25/2033	1.A
31403F-Q6-4	FNMA PASS TH #747577	5.000		09/25/2021	PAID ON PRINCIPAL		3,334	3,334	3,317	3,319	0	15	0	15	0	3,334	0	0	0	111	11/25/2033	1.A
31403G-RL-8	FNMA PASS TH #748491	5.000		09/25/2021	PAID ON PRINCIPAL		16,299	16,299	16,214	16,225	0	74	0	74	0	16,299	0	0	0	528	10/25/2033	1.A
31403L-LR-0	FNMA PASS TH #751936	5.500		09/25/2021	PAID ON PRINCIPAL		7,612	7,612	7,775	7,635	0	(23)	0	(23)	0	7,612	0	0	0	279	11/25/2023	1.A
31404B-SY-9	FNMA PASS TH #763835	5.000		09/25/2021	PAID ON PRINCIPAL		222	222	221	221	0	1	0	1	0	222	0	0	0	7	01/25/2034	1.A
31404J-MA-0	FNMA PASS TH #769953	5.000		09/25/2021	PAID ON PRINCIPAL		2,458	2,458	2,456	2,454	0	4	0	4	0	2,458	0	0	0	82	03/25/2034	1.A
31404J-YQ-2	FNMA PASS TH #770319	5.000		09/25/2021	PAID ON PRINCIPAL		4,023	4,023	3,999	4,003	0	20	0	20	0	4,023	0	0	0	134	04/25/2034	1.A
31404N-2P-0	FNMA PASS TH #773982	5.000		09/25/2021	PAID ON PRINCIPAL		7,930	7,930	7,883	7,893	0	37	0	37	0	7,930	0	0	0	264	03/25/2034	1.A
31404N-2S-4	FNMA PASS TH #773985	5.000		09/25/2021	PAID ON PRINCIPAL		4,841	4,841	4,813	4,818	0	23	0	23	0	4,841	0	0	0	176	03/25/2034	1.A
31404W-GW-0	FNMA PASS TH #780613	5.000		09/25/2021	PAID ON PRINCIPAL		511	511	488	494	0	18	0	18	0	511	0	0	0	17	05/25/2034	1.A
31404W-R9-9	FNMA PASS TH #780912	5.000		09/25/2021	PAID ON PRINCIPAL		9,470	9,470	9,083	9,247	0	223	0	223	0	9,470	0	0	0	317	06/25/2029	1.A
31406V-2P-0	FNMA PASS TH #821682	5.000		09/25/2021	PAID ON PRINCIPAL		76,377	76,377	75,955	76,000	0	377	0	377	0	76,377	0	0	0	2,603	06/25/2035	1.A
31407X-A8-4	FNMA PASS TH #843431	5.000		09/25/2021	PAID ON PRINCIPAL		49,122	49,122	46,988	47,756	0	1,366	0	1,366	0	49,122	0	0	0	1,721	07/25/2035	1.A
31358T-3G-2	FNR G93-10 J CMO	5.000		09/25/2021	PAID ON PRINCIPAL		6,615	6,615	5,767	6,500	0	115	0	115	0	6,615	0	0	0	220	03/25/2023	1.A
31359U-2Q-7	FNR 1998-64 ZB CMO	6.500		09/25/2021	PAID ON PRINCIPAL		58,729	58,729	56,111	57,768	0	961	0	961	0	58,729	0	0	0	2,615	09/25/2028	1.A
31359W-AW-1	FNR 1999-28 ZB CMO	6.500		09/25/2021	PAID ON PRINCIPAL		15,038	15,038	14,265	14,740	0	298	0	298	0	15,038	0	0	0	654	06/25/2029	1.A
31359V-S5-3	FNR 1999-29 ZB CMO	6.500		09/25/2021	PAID ON PRINCIPAL		11,336	11,336	10,781	11,028	0	307	0	307	0	11,336	0	0	0	475	06/25/2029	1.A
31392D-NT-5	FNR 2002-40 MG CMO	6.500		09/25/2021	PAID ON PRINCIPAL		39,210	39,210	38,861	38,963	0	247	0	247	0	39,210	0	0	0	1,672	06/25/2032	1.A
31392G-EK-7	FNR 2002-90 A1 CMO	6.500		09/25/2021	PAID ON PRINCIPAL		8,724	8,724	9,077	8,923	0	(199)	0	(199)	0	8,724	0	0	0	389	06/25/2042	1.A
31393U-LU-5	FNR 2003-122 TG CMO	5.000		09/25/2021	PAID ON PRINCIPAL		99,012	99,012	95,222	98,297	0	716	0	716	0	99,012	0	0	0	3,268	12/25/2023	1.A
3136AJ-G4-2	FNR 2014-26 W CMO	3.000		09/25/2021	PAID ON PRINCIPAL		328,293	328,293	332,192	328,485	0	(192)	0	(192)	0	328,293	0	0	0	6,574	04/25/2040	1.A
3136AJ-6A-9	FNR 2014-27 NA CMO	3.000		09/25/2021	PAID ON PRINCIPAL		328,348	328,348	333,171	328,820	0	(472)	0	(472)	0	328,348	0	0	0	6,586	04/25/2040	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues							178,611,351	178,611,351	184,110,032	180,093,364	0	(1,482,014)	0	(1,482,014)	0	178,611,351	0	0	0	4,548,001	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
081437-AR-6	AMCOR FLEXIBLES NORTH	4.500	C	07/15/2021	REDEEMED		2,000,000	2,000,000	1,999,320	1,999,558	0	102	0	102	0	1,999,660	0	340	340	67,500	10/15/2021	2.B FE
032095-AE-1	AMPHENOL CORP	3.125		08/15/2021	REDEEMED		1,000,000	1,000,000	999,120	999,874	0	81	0	81	0	999,954	0	46	46	28,646	09/15/2021	2.A FE
059165-ED-8	BALTIMORE GAS & ELECTR	3.500		08/15/2021	REDEEMED		2,000,000	2,000,000	1,988,980	1,998,817	0	701	0	701	0	1,999,518	0	482	482	52,500	11/15/2021	1.G FE
06406H-BY-4	BANK OF NEW YORK MELLO	3.550		08/23/2021	REDEEMED		4,000,000	4,000,000	4,114,920	4,009,365	0	(9,365)	0	(9,365)	0	4,000,000	0	0	0	130,167	09/23/2021	1.F FE
075887-BK-4	BECTON DICKINSON	3.300		09/13/2021	MAKE WHOLE CALL		1,042,460	1,000,000	1,006,180	1,001,699	0	(586)	0	(586)	0	1,001,113	0	(1,113)	(1,113)	76,560	03/01/2023	2.C FE
097023-AD-7	BOEING CO	8.750		08/15/2021	MATURED		1,000,000	1,000,000	1,308,220	1,020,975	0	(20,975)	0	(20,975)	0	1,000,000	0	0	0	87,500	08/15/2021	2.C FE
103730-AJ-9	BP CAP MARKETS AMERICA	3.245	C	07/13/2021	MAKE WHOLE CALL		2,048,320	2,000,000	2,003,160	2,001,254	0	(517)	0	(517)	0	2,000,737	0	(737)	(737)	92,849	05/06/2022	1.F FE
12527G-AC-7	CF INDUSTRIES	3.450		09/10/2021	MAKE WHOLE CALL		351,305	334,000	333,689	333,909	0	18	0	18	0	333,927	0	73	73	26,235	06/01/2023	2.C 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
172967-KV-2	CITIGROUP INC	2.350		08/02/2021	MATURED		1,000,000	1,000,000	999,300	999,903	0	97	0	97	0	1,000,000	0	0	0	23,500	08/02/2021	2.A FE
202795-HZ-6	COMMONWEALTH EDISON	3.400		09/01/2021	MATURED		2,000,000	2,000,000	1,999,340	1,999,884	0	116	0	116	0	2,000,000	0	0	0	68,000	09/01/2021	1.F FE
21036P-AW-8	CONSTELLATION BRANDS I	2.650		08/25/2021	MAKE WHOLE CALL		3,080,865	3,000,000	2,987,460	2,995,105	0	1,664	0	1,664	0	2,996,769	0	3,231	3,231	144,465	11/07/2022	2.B FE
219350-AZ-8	CORNING INC	3.700		07/21/2021	MAKE WHOLE CALL		1,076,676	1,000,000	1,012,510	1,006,298	0	(1,292)	0	(1,292)	0	1,005,005	0	(5,005)	(5,005)	101,960	11/15/2023	2.A FE
126410-LM-9	CSX TRANS	6.251		07/15/2021	REDEEMED		67,310	67,310	69,086	68,067	0	(757)	0	(757)	0	67,310	0	0	0	4,208	01/15/2023	1.E FE
126650-BC-3	CVS LEASE PASS THRU CE	5.880		09/10/2021	REDEEMED		74,762	74,762	66,838	70,384	0	4,379	0	4,379	0	74,762	0	0	0	2,932	01/10/2028	2.B
126650-BQ-2	CVS LEASE PASS THRU CE	6.943		09/10/2021	REDEEMED		30,852	30,852	28,928	29,739	0	1,112	0	1,112	0	30,852	0	0	0	1,429	01/10/2030	2.B FE
12665U-AA-2	CVS LEASE PASS THRU CE	4.704		09/10/2021	REDEEMED		27,733	27,733	27,733	27,733	0	0	0	0	0	27,733	0	0	0	870	01/10/2036	2.B FE
233851-AF-1	DAIMLER FINANCE NA LLC	3.875	C	09/15/2021	MATURED		2,000,000	2,000,000	1,984,850	1,998,633	0	1,367	0	1,367	0	2,000,000	0	0	0	77,500	09/15/2021	2.A FE
233851-CH-5	DAIMLER FINANCE NA LLC	2.000	C	07/06/2021	MATURED		1,550,000	1,550,000	1,545,056	1,549,430	0	570	0	570	0	1,550,000	0	0	0	31,000	07/06/2021	2.A FE
278865-AU-4	ECOLAB INC	3.250		09/08/2021	MAKE WHOLE CALL		1,039,426	1,000,000	999,750	999,893	0	14	0	14	0	999,907	0	93	93	76,801	01/14/2023	2.A FE
278865-AY-6	ECOLAB INC	2.375		09/08/2021	MAKE WHOLE CALL		3,055,552	3,000,000	2,900,280	2,957,752	0	17,743	0	17,743	0	2,975,496	0	24,504	24,504	132,344	08/10/2022	2.A FE
28932M-AG-0	ELM RD GENERATING STAT	4.673		07/19/2021	REDEEMED		100,546	100,546	101,008	100,807	0	(260)	0	(260)	0	100,546	0	0	0	4,699	01/19/2031	1.F FE
26884T-AD-4	ERAC USA FINANCE LLC (	4.500		08/16/2021	MATURED		1,750,000	1,750,000	1,830,658	1,756,400	0	(6,400)	0	(6,400)	0	1,750,000	0	0	0	78,750	08/16/2021	2.A FE
31677Q-BC-2	FIFTH THIRD BANK	2.875		09/01/2021	REDEEMED		2,000,000	2,000,000	1,989,700	1,998,754	0	1,052	0	1,052	0	1,999,806	0	194	194	52,708	10/01/2021	1.G FE
341099-CP-2	FLORIDA POWER CORP	3.100		08/15/2021	MATURED		3,500,000	3,500,000	3,580,505	3,506,893	0	(6,893)	0	(6,893)	0	3,500,000	0	0	0	108,500	08/15/2021	1.F FE
345397-VU-4	FORD MOTOR CREDIT CO L	5.875		08/02/2021	MATURED		1,000,000	1,000,000	1,167,860	1,015,073	0	(15,073)	0	(15,073)	0	1,000,000	0	0	0	58,750	08/02/2021	3.B FE
369550-AR-9	GENERAL DYNAMICS CORP	3.875		07/15/2021	MATURED		2,000,000	2,000,000	2,015,520	2,000,513	0	(513)	0	(513)	0	2,000,000	0	0	0	77,500	07/15/2021	1.G FE
406216-AZ-4	HALLIBURTON COMPANY	3.250		08/15/2021	REDEEMED		1,000,000	1,000,000	996,700	999,642	0	195	0	195	0	999,837	0	163	163	24,375	11/15/2021	2.A FE
521615-AA-2	LEA POWER PARTNERS (14	6.595		09/15/2021	REDEEMED		20,080	20,080	20,080	18,793	1,287	0	0	1,287	0	20,080	0	0	0	993	06/15/2033	3.A FE
539830-AY-5	LOCKHEED MARTIN CORP	3.350		09/15/2021	MATURED		1,667,000	1,667,000	1,661,237	1,666,471	0	529	0	529	0	1,667,000	0	0	0	55,845	09/15/2021	1.G FE
55305B-AQ-4	M/I HOMES INC	5.625		08/24/2021	REDEEMED		273,483	266,000	266,665	266,387	0	(64)	0	(64)	0	266,323	0	7,160	7,160	15,918	08/01/2025	3.C FE
571903-AM-5	MARRIOTT INTERNATIONAL	3.125		08/09/2021	REDEEMED		2,000,000	2,000,000	1,986,280	1,998,239	0	1,244	0	1,244	0	1,999,482	0	518	518	51,042	10/15/2021	2.C FE
581557-BJ-3	MCKESSON CORP	3.950		07/23/2021	TENDERED		5,776,750	5,000,000	4,996,230	4,996,987	0	269	0	269	0	4,997,256	0	2,744	2,744	961,632	02/16/2028	2.B FE
59156R-BF-4	METLIFE INC	3.048		07/23/2021	MAKE WHOLE CALL		1,033,760	1,000,000	1,005,508	1,001,188	0	(338)	0	(338)	0	1,000,850	0	(850)	(850)	52,217	12/15/2022	1.G FE
607059-AT-9	MOBIL CORP	8.625		08/15/2021	MATURED		3,930,000	3,930,000	5,876,629	4,076,676	0	(146,676)	0	(146,676)	0	3,930,000	0	0	0	338,963	08/15/2021	1.D FE
61945C-AA-1	MOSAIC CO	3.750		08/15/2021	REDEEMED		2,550,000	2,550,000	2,647,765	2,557,977	0	(8,338)	0	(8,338)	0	2,549,638	0	362	362	71,719	11/15/2021	2.C FE
655664-AP-5	NORDSTROM INC	4.000		07/21/2021	REDEEMED		2,000,000	2,000,000	1,996,560	1,999,580	0	125	0	125	0	1,999,705	0	295	295	61,333	10/15/2021	2.C FE
655844-BG-2	NORFOLK SOUTHERN CORP	3.250		09/01/2021	REDEEMED		2,000,000	2,000,000	1,988,440	1,998,745	0	784	0	784	0	1,999,529	0	471	471	48,750	12/01/2021	2.A FE
665859-AM-6	NORTHERN TRUST CORP	3.375		08/23/2021	MATURED		2,000,000	2,000,000	2,071,130	2,005,821	0	(5,821)	0	(5,821)	0	2,000,000	0	0	0	67,500	08/23/2021	1.F FE
66765R-BZ-8	NORTHWEST NATURAL GAS	3.176		09/15/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,760	09/15/2021	1.F FE
67066G-AD-6	NVIDIA CORP	2.200		08/16/2021	REDEEMED		2,000,000	2,000,000	1,937,820	1,984,195	0	13,868	0	13,868	0	1,998,063	0	1,937	1,937	40,333	09/16/2021	1.G FE
68389X-BA-2	ORACLE CORP	2.800		07/08/2021	MATURED		1,000,000	1,000,000	1,011,200	1,001,073	0	(1,073)	0	(1,073)	0	1,000,000	0	0	0	28,000	07/08/2021	2.A FE
713448-BW-7	PEPSICO INC	3.000		08/25/2021	MATURED		1,000,000	1,000,000	993,930	999,522	0	478	0	478	0	1,000,000	0	0	0	30,000	08/25/2021	1.E FE
69351U-AP-8	PPL ELECTRIC UTILITIES	3.000		07/21/2021	REDEEMED		2,000,000	2,000,000	1,983,820	1,998,642	0	980	0	980	0	1,999,622	0	378	378	51,000	09/15/2021	1.E FE
144141-DA-3	PROGRESS ENERGY CAROLI	3.000		09/15/2021	MATURED		2,000,000	2,000,000	1,996,560	1,999,668	0	332	0	332	0	2,000,000	0	0	0	60,000	09/15/2021	1.F FE
74432Q-BZ-7	PRUDENTIAL FINANCIAL I	3.500		08/30/2021	MAKE WHOLE CALL		2,159,640	2,000,000	1,990,140	1,996,223	0	681	0	681	0	1,996,904	0	3,096	3,096	215,057	05/15/2024	1.G FE
74432Q-CC-7	PRUDENTIAL FINANCIAL I	3.878		08/30/2021	MAKE WHOLE CALL		1,231,220	1,053,000	1,053,000	1,053,000	0	0	0	0	0	1,053,000	0	0	0	215,993	03/27/2028	1.G FE
75513E-BW-0	RAYTHEON TECHNOLOGIES	2.500		08/26/2021	MAKE WHOLE CALL		5,118,707	5,000,000	5,164,200	5,124,060	0	(47,241)	0	(47,241)	0	5,076,819	0	(76,819)	(76,819)	205,860	12/15/2022	2.A FE
7591EP-AP-5	REGIONS FINANCIAL CORP	3.800		08/23/2021	MAKE WHOLE CALL		3,193,917	3,000,000	2,998,590	2,999,087	0	266	0	266	0	2,999,352	0	648	648	310,767	08/14/2023	2.A FE
797440-BN-3	SAN DIEGO G & E	3.000		08/15/2021	MATURED		1,390,000	1,390,000	1,433,985	1,393,271	0	(3,271)	0	(3,271)	0	1,390,000	0	0	0	41,700	08/15/2021	1.F FE
835495-AK-8	SONOCO PRODUCTS	4.375		08/01/2021	REDEEMED		1,000,000	1,000,000	995,430	999,485	0	254	0	254	0	999,739	0	261	261	32,813	11/01/2021	2.B FE
85208N-AA-8	SPRINT SPECTRUM / SPEC	3.360		08/20/2021	MAKE WHOLE CALL		125,000	125,000	125,702	125,224	0	(35)	0	(35)	0	125,189	0	(189)	(189)	2,800	03/20/2023	2.A FE
870000-HJ-8	SWARTHMORE BORO AUTH R	3.100		09/15/2021	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	93,000	09/15/2021	1.A FE
88732J-BA-5	TIME WARNER CABLE	4.000		07/02/2021	REDEEMED		2,000,000	2,000,000	1,989,060	1,999,031	0	571	0	571	0	1,999,602	0	398	398	66,889	09/01/2021	3.A FE
902494-BF-9	TYSON FOODS INC	2.250		07/23/2021	REDEEMED		1,000,000	1,000,000	998,140	999,675	0	266	0	266	0	999,941	0	59	59	20,625	08/23/2021	2.B FE
90783W-AA-1	UNION PACIFIC PASS THR	5.866		07/02/2021	REDEEMED		487	487	487	491	0	(5)	0	(5)	0	487	0	0	0	29	07/02/2030	1.D FE
25468P-CN-4	WALT DISNEY COMPANY	2.750		08/16/2021	MATURED		2,000,000	2,000,000	1,974,340	1,998,130	0	1,870	0	1,870	0	2,000,000	0	0	0	55,000	08/16/2021	2.A FE
772739-AL-2	WESTROCK RKT CO	4.900		09/10/2021	MAKE WHOLE CALL		1,020,890	1,000,000	1,091,440	1,023,206	0	(13,662)	0	(13,662)	0	1,009,544	0	(9,544)	(9,544)	71,115	03/01/2022	2.B FE
96950F-AH-7	WILLIAMS COMPANIES INC	4.000		08/15/2021	REDEEMED		1,000,000	1,000,000	995,930	999,538	0	238	0	238	0	999,776	0	224	224	30,000	11/15/2021	2.B FE
98956P-AC-6	ZIMMER BIOMET HOLDINGS	3.375		08/30/2021	REDEEMED		3,000,000	3,000,000	2,994,630	2,999,377	0	254	0	254	0	2,999,631	0	369	369	75,938	11/30/2021	2.B FE
136375-BV-3	CANADIAN NATIONAL RAIL	2.850	A	09/15/2021	REDEEMED		3,000,000	3,000,000	2,977,230	2,997,524	0	1,670	0	1,670	0	2,999,194	0	806	806	64,125	12/15/2021	1.F FE
136385-AR-2	CANADIAN NATURAL RESOU	3.450	A	08/15/2021	REDEEMED		3,000,000	3,000,000	3,014,410	3,000,974	0	(1,165)	0	(1,165)	0	2,999,809	0	191	191	77,625	11/15/2021	2.B FE
867224-AA-5	SUNCOR ENERGY	3.600	A	09/28/2021	MAKE WHOLE CALL		3,251,440	3,000,000	3,015,560	3,009,649	0	(2,009)	0	(2,009)	0	3,007,640	0	(7,640)	(7,640)	340,540	12/01/2024	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00084D-AT-7	ABN AMRO BANK NV (144A 3.400	D	08/27/2021	MATURED		2,000,000	2,000,000	2,000,910	2,000,145	0	(145)	0	(145)	0	2,000,000	0	0	0	68,000	08/27/2021	1.E FE
023150-AA-6	AMBAC LSNI LLC (144A) 6.000	D	07/06/2021	REDEEMED		2,008	2,008	0	1,995	13	0	0	13	0	2,008	0	0	0	62	02/12/2023	6.
23636A-AH-4	DANSKE BANK A/S (144A) 2.000	D	09/08/2021	MATURED		1,000,000	1,000,000	995,940	999,403	0	597	0	597	0	1,000,000	0	0	0	20,000	09/08/2021	1.F FE
478375-AF-5	JOHNSON CONTROLS INTER 3.750	D	09/01/2021	REDEEMED		24,000	24,000	24,715	24,109	0	(109)	0	(109)	0	24,000	0	0	0	675	12/01/2021	2.B FE
539439-AK-5	LLOYDS BANKING GROUP P 3.100	D	07/06/2021	MATURED		2,000,000	2,000,000	2,026,540	2,003,126	0	(3,126)	0	(3,126)	0	2,000,000	0	0	0	62,000	07/06/2021	1.G FE
60920L-AC-8	MONDELEZ INTERNATIONAL 2.000	D	09/28/2021	REDEEMED		4,000,000	4,000,000	3,985,240	3,997,406	0	2,277	0	2,277	0	3,999,683	0	317	317	73,333	10/28/2021	2.B FE
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		09/21/2021	PAID ON PRINCIPAL		94,501	94,501	98,635	94,120	0	381	0	381	0	94,501	0	0	0	4,620	03/21/2029	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		09/25/2021	PAID ON PRINCIPAL		15,811	15,811	15,721	12,795	1	3,016	0	3,017	0	15,811	0	0	0	580	03/25/2036	1.D FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 3.435		09/25/2021	PAID ON PRINCIPAL		25,404	25,404	24,651	24,730	0	674	0	674	0	25,404	0	0	0	603	05/25/2033	1.A FM
161546-EF-9	CFAB 2003-1 2A2 .746		09/27/2021	PAID ON PRINCIPAL		4,358	4,358	4,361	4,160	0	198	0	198	0	4,358	0	0	0	22	11/25/2032	1.A FM
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		09/25/2021	PAID ON PRINCIPAL		104,251	104,251	108,147	103,934	0	317	0	317	0	104,251	0	0	0	4,609	12/25/2033	1.A FM
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		194,677	194,677	183,727	191,504	0	3,173	0	3,173	0	194,677	0	0	0	3,986	05/25/2043	1.A FM
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		09/25/2021	PAID ON PRINCIPAL		139,898	139,898	136,619	138,389	0	1,509	0	1,509	0	139,898	0	0	0	2,420	07/25/2028	1.A FM
12667F-A4-7	CWALT 2004-33 3A1 CMO 2.933		09/25/2021	PAID ON PRINCIPAL		4,739	4,739	3,400	2,198	0	2,541	0	2,541	0	4,739	0	0	0	93	12/25/2034	1.A FM
33852B-AC-9	FSMT 2019-2 A3 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		406,720	406,720	411,041	408,904	0	(2,184)	0	(2,184)	0	406,720	0	0	0	9,476	12/25/2049	1.A FM
36262L-AB-6	GSMBS 2021-PJ6 A2 2.500		09/25/2021	PAID ON PRINCIPAL		186,578	186,578	188,793	188,793	0	(2,216)	0	(2,216)	0	186,578	0	0	0	714	11/25/2051	1.A FE
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		09/25/2021	PAID ON PRINCIPAL		162,764	162,764	165,663	165,663	0	(2,899)	0	(2,899)	0	162,764	0	0	0	516	01/25/2052	1.A FE
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.366		09/25/2021	PAID ON PRINCIPAL		605,843	605,843	591,265	599,176	0	6,667	0	6,667	0	605,843	0	0	0	14,016	07/25/2043	1.A FM
46648R-AC-5	JPMMT 2018-1 A3 CMO 3.500		09/25/2021	PAID ON PRINCIPAL		344,218	344,218	345,348	344,015	0	204	0	204	0	344,218	0	0	0	7,662	06/25/2048	1.A FM
61744C-BD-7	MSAC 2004-SD1 A .884		08/25/2021	PAID ON PRINCIPAL		60,038	60,038	53,893	55,750	0	4,288	0	4,288	0	60,038	0	0	0	354	08/25/2034	1.A FM
61772N-AJ-6	MSRM 2021-5 A3 (144A) 2.500		09/25/2021	PAID ON PRINCIPAL		122,724	122,724	124,930	124,930	0	(2,205)	0	(2,205)	0	122,724	0	0	0	256	08/25/2051	1.A FE
67647V-AA-7	OCMT 2021-3 A1 (144A) 2.500		09/25/2021	PAID ON PRINCIPAL		114,027	114,027	115,915	115,915	0	(1,889)	0	(1,889)	0	114,027	0	0	0	383	06/25/2051	1.A FE
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		09/25/2021	PAID ON PRINCIPAL		325,558	325,558	330,187	329,039	0	(3,481)	0	(3,481)	0	325,558	0	0	0	6,502	02/25/2050	1.A FM
81377N-AA-2	SABR 2007-BR3 A2A .156		09/27/2021	PAID ON PRINCIPAL		120,834	120,834	41,364	17,867	0	102,968	0	102,968	0	120,834	0	0	0	147	04/25/2037	1.D FM
81375F-CX-9	SASI 1993-7 B1 CMO 6.250		08/25/2021	PAID ON PRINCIPAL		213	213	206	212	0	1	0	1	0	213	0	0	0	8	12/25/2023	1.A FM
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2021	PAID ON PRINCIPAL		254,027	254,027	257,004	254,548	1,739	(2,261)	0	(521)	0	254,027	0	0	0	4,913	05/25/2043	1.A FM
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		09/25/2021	PAID ON PRINCIPAL		242,177	242,177	236,616	240,052	0	2,125	0	2,125	0	242,177	0	0	0	4,636	06/25/2043	1.A FM
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		592,951	592,951	597,120	593,829	0	(878)	0	(878)	0	592,951	0	0	0	13,717	02/25/2048	1.A FM
81743A-AD-1	SEMT 2019-5 A4 CMO (14 3.500		09/25/2021	PAID ON PRINCIPAL		538,962	538,962	547,384	544,362	0	(5,400)	0	(5,400)	0	538,962	0	0	0	12,570	12/25/2049	1.A FM
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.351		09/25/2021	PAID ON PRINCIPAL		624	624	563	578	0	46	0	46	0	624	0	0	0	10	03/25/2033	1.A FM
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		09/20/2021	PAID ON PRINCIPAL		58,473	58,473	60,446	58,824	0	(351)	0	(351)	0	58,473	0	0	0	1,616	06/20/2044	1.A FM
92977Y-BR-1	WMLT 2005-B 4A1 CMO 2.394		09/20/2021	PAID ON PRINCIPAL		3,882	3,882	3,441	2,261	0	1,621	0	1,621	0	3,882	0	0	0	65	10/20/2035	1.D FM
12632Q-AW-3	COMM 2014-CR18 A4 3.550		09/15/2021	PAID ON PRINCIPAL		72,326	72,326	73,266	72,633	0	(307)	0	(307)	0	72,326	0	0	0	1,926	07/15/2047	1.A FM
46361T-AA-0	ICOT 2013-IRV A1 2.068		09/15/2021	PAID ON PRINCIPAL		165,811	165,811	167,462	166,078	0	(267)	0	(267)	0	165,811	0	0	0	2,283	05/15/2048	1.A FM
96221Q-AF-0	WFRBS 2013-C18 ASB 3.676		09/15/2021	PAID ON PRINCIPAL		441,074	441,074	454,287	443,058	0	(1,984)	0	(1,984)	0	441,074	0	0	0	12,612	12/15/2046	1.A FM
09690A-AA-1	BMWLT 2021-2 A1 .098		09/29/2021	TRAVELERS MMLP		32,492,395	32,500,000	32,500,000	32,500,000	0	16	0	16	0	32,500,016	0	(7,621)	(7,621)	1,245	09/26/2022	1.D FE
14317D-AA-8	CARMX 2021-3 A1 .157		08/16/2021	PAID ON PRINCIPAL		7,716,226	7,716,226	7,716,226	7,716,226	0	0	0	0	0	7,716,226	0	0	0	643	08/15/2022	1.D FE
14317D-AA-8	CARMX 2021-3 A1 .157		08/27/2021	TRAVELERS MMLP		32,285,033	32,283,774	32,283,774	32,283,774	0	(20)	0	(20)	0	32,283,754	0	1,279	1,279	4,247	08/15/2022	1.D FE
14317J-AA-5	CARMX 2021-4 A1 .109		09/29/2021	TRAVELERS MMLP		17,999,298	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(702)	(702)	382	09/15/2022	1.D FE
36262X-AA-2	GMALT 2021-3 A1 .129		08/27/2021	TRAVELERS MMLP		16,498,713	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	(1,287)	(1,287)	534	08/22/2022	1.C FE
380140-AA-1	GMCAR 2021-3 A1 .086		07/28/2021	TRAVELERS MMLP		27,997,816	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	(2,184)	(2,184)	469	07/18/2022	1.C FE
44934K-AA-2	HART 2021-B A1 .135		08/16/2021	PAID ON PRINCIPAL		8,889,039	8,889,039	8,889,039	8,889,039	0	0	0	0	0	8,889,039	0	0	0	637	08/15/2022	1.C FE
44934K-AA-2	HART 2021-B A1 .135		08/27/2021	TRAVELERS MMLP		31,109,748	31,110,961	31,110,961	31,110,961	0	(16)	0	(16)	0	31,110,945	0	(1,198)	(1,198)	3,519	08/15/2022	1.C FE
50117X-AA-0	KCOT 2021-2A A1 (144A) .165		08/16/2021	PAID ON PRINCIPAL		4,609,131	4,609,131	4,609,131	4,609,131	0	0	0	0	0	4,609,131	0	0	0	402	08/15/2022	1.D FE
50117X-AA-0	KCOT 2021-2A A1 (144A) .165		08/27/2021	TRAVELERS MMLP		16,884,265	16,890,869	16,890,869	16,890,869	0	(29)	0	(29)	0	16,890,840	0	(6,575)	(6,575)	2,325	08/15/2022	1.D FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						319,449,315	317,366,240	320,183,599	317,558,758	3,040	(135,586)	0	(132,546)	0	317,426,212	0	(70,825)	(70,825)	5,868,913	XXX	XXX
8399997. Total - Bonds - Part 4						620,561,434	609,478,765	631,690,441	620,786,900	3,040	(2,121,161)	0	(2,118,121)	0	618,668,779	0	(201,273)	(201,273)	14,067,989	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						620,561,434	609,478,765	631,690,441	620,786,900	3,040	(2,121,161)	0	(2,118,121)	0	618,668,779	0	(201,273)	(201,273)	14,067,989	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

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
760273-10-2	REPARE THERAPEUTICS INC		08/25/2021	CITIGROUP GLOBAL MKTS	8,328.000	285,623		285,500	0	0	0	0	0	0	285,500	0	122	122	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						285,623	XXX	285,500	0	0	0	0	0	0	285,500	0	122	122	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						285,623	XXX	285,500	0	0	0	0	0	0	285,500	0	122	122	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						285,623	XXX	285,500	0	0	0	0	0	0	285,500	0	122	122	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						285,623	XXX	285,500	0	0	0	0	0	0	285,500	0	122	122	0	XXX	XXX
9999999 - Totals						620,847,057	XXX	631,975,941	620,786,900	3,040	(2,121,161)	0	(2,118,121)	0	618,954,279	0	(201,151)	(201,151)	14,067,989	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 - BOFA A TREASURY		1.A	6,029,377	6,029,377	10/01/2021
000000-00-0	REPO - CITIBANK A TREASURY		1.A	45,305	45,305	10/01/2021
000000-00-0	REPO - JP A TREASURY		1.A	6,029,377	6,029,377	10/01/2021
000000-00-0	REPO - MIZUHO A TREASURY		1.A	6,029,377	6,029,377	10/01/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				18,133,436	18,133,436	XXX
0599999. Total - U.S. Government Bonds				18,133,436	18,133,436	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				18,133,436	18,133,436	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				18,133,436	18,133,436	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				18,133,436	18,133,436	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 11,863,102 Book/Adjusted Carrying Value $ 11,863,102
2. Average balance for the year Fair Value $ 37,899,494 Book/Adjusted Carrying Value $ 37,899,494
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 18,133,436 NAIC 2 $ 18,133,436 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(261,309)	(186,281)	(620,489)	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	(261,309)	(186,281)	(620,489)	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	(261,309)	(186,281)	(620,489)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(261,309)	(186,281)	(620,489)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		09/30/2021	0.098		290,047,636	0	12,619
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						290,047,636	0	12,619