PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) NAIC Company Code 24767 Employer's ID Number 41-0406690

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

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: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
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
DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
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 MINNESOTA
COUNTY OF RAMSEY } 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

20th day of April, 2021

Notary Public

My Commission Expires January 31, 2026

RENEE KAY RANTA
NOTARY PUBLIC
Minnesota
My Commission Expires January 31, 2026

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	14,163,952,209	0	14,163,952,209	14,407,530,195
2. Stocks:				
2.1 Preferred stocks	1,995,400	0	1,995,400	1,195,000
2.2 Common stocks	2,127,188,240	10,078,625	2,117,109,616	2,067,886,564
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)	25,913,584	0	25,913,584	26,256,765
4.2 Properties held for the production of income (less $.....0 encumbrances)	900,330,447	0	900,330,447	906,520,696
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....37,083,875), cash equivalents ($.....417,428,912) and short-term investments ($.....0)	454,512,787	0	454,512,787	190,598,398
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	704,255,029	22,511,649	681,743,380	648,170,158
9. Receivables for securities	956,693	0	956,693	255,059
10. Securities lending reinvested collateral assets	132,720,814	0	132,720,814	64,201,437
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,511,825,203	32,590,274	18,479,234,929	18,312,614,273
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	117,216,628	0	117,216,628	119,419,254
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	926,778,463	46,255,401	880,523,063	818,878,993
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(5,508,206) earned but unbilled premiums)	1,358,503,927	5,790,451	1,352,713,476	1,256,821,903
15.3 Accrued retrospective premiums ($.....18,171,054) and contracts subject to redetermination ($.....0)	18,171,054	1,316,975	16,854,078	17,230,204
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	36,343,212	0	36,343,212	22,457,732
16.2 Funds held by or deposited with reinsured companies	2,632,577	0	2,632,577	2,578,875
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	6,562,097
18.2 Net deferred tax asset	321,933,371	95,704,170	226,229,201	224,239,702
19. Guaranty funds receivable or on deposit	(42,171)	0	(42,171)	23,517
20. Electronic data processing equipment and software	2,698	0	2,698	4,721
21. Furniture and equipment, including health care delivery assets ($.....0)	16,869,257	16,869,257	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	100,517,749	3,321,070	97,196,679	100,983,036
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	21,410,751,968	201,847,598	21,208,904,370	20,881,814,306
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	21,410,751,968	201,847,598	21,208,904,370	20,881,814,306
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. COLI supplemental benefits trust	24,339,972	0	24,339,972	24,005,544
2502. Equities and deposits in pools and associations	22,868,358	0	22,868,358	31,794,880
2503. Real estate operating fund	20,137,812	1,628,722	18,509,090	18,848,396
2598. Summary of remaining write-ins for Line 25 from overflow page	33,171,607	1,692,348	31,479,259	26,334,216
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	100,517,749	3,321,070	97,196,679	100,983,036

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....816,492,825)	8,889,147,539	8,673,303,142
2.	Reinsurance payable on paid losses and loss adjustment expenses	359,083,395	366,920,184
3.	Loss adjustment expenses	1,891,994,297	1,911,322,074
4.	Commissions payable, contingent commissions and other similar charges	107,635,285	205,013,542
5.	Other expenses (excluding taxes, licenses and fees)	91,114,485	138,659,359
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	70,856,731	76,936,677
7.1	Current federal and foreign income taxes (including $.....(45,832,544) on realized capital gains (losses))	24,835,675	0
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 $.....85,982,096 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	3,082,766,467	3,042,568,573
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,255,560	14,020,345
12.	Ceded reinsurance premiums payable (net of ceding commissions)	138,257,367	66,240,762
13.	Funds held by company under reinsurance treaties	311,834	243,981
14.	Amounts withheld or retained by company for account of others	23,698,996	21,351,860
15.	Remittances and items not allocated	18,968,287	22,576,676
16.	Provision for reinsurance (including $.....519,670 certified)	5,488,596	5,488,596
17.	Net adjustments in assets and liabilities due to foreign exchange rates	64,984,878	67,366,471
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	12,588,090	2,885,720
20.	Derivatives	0	0
21.	Payable for securities	19,392,907	933,013
22.	Payable for securities lending	132,720,814	64,201,437
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	59,549,198	62,785,634
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,007,650,400	14,742,818,045
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	15,007,650,400	14,742,818,045
29.	Aggregate write-ins for special surplus funds	11,113,699	11,211,628
30.	Common capital stock	20,000,000	20,000,000
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	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,931,757,738	2,869,402,100
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,201,253,970	6,138,996,260
38.	Totals (Page 2, Line 28, Col. 3)	21,208,904,370	20,881,814,306

DETAILS OF WRITE-INS

2501.	Other liabilities	43,391,559	43,416,891
2502.	Investment real estate liability	25,605,699	28,921,851
2503.	Retroactive reinsurance reserve assumed	292,382	292,401
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,740,442)	(9,845,509)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	59,549,198	62,785,634
2901.	Special surplus from retroactive reinsurance	11,113,699	11,211,628
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	11,113,699	11,211,628
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 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 $.....57,671,169)	59,346,281	92,170,047	344,967,610
1.2 Assumed (written $.....1,632,982,657)	1,591,607,152	1,561,327,156	6,270,532,057
1.3 Ceded (written $.....43,624,376)	44,618,765	73,116,343	276,826,669
1.4 Net (written $.....1,647,029,451)	1,606,334,668	1,580,380,861	6,338,672,999
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,016,292,886):			
2.1 Direct	16,201,923	103,960,615	282,649,864
2.2 Assumed	954,841,992	1,021,451,964	3,575,057,640
2.3 Ceded	(1,445,650)	83,233,114	235,435,388
2.4 Net	972,489,565	1,042,179,465	3,622,272,116
3. Loss adjustment expenses incurred	143,092,194	19,053,064	609,021,617
4. Other underwriting expenses incurred	476,027,092	461,536,641	1,851,078,244
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,591,608,851	1,522,769,170	6,082,371,977
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	14,725,817	57,611,691	256,301,022
INVESTMENT INCOME			
9. Net investment income earned	131,628,747	132,320,303	715,927,432
10. Net realized capital gains (losses) less capital gains tax of $.....1,827,010	5,189,208	(41,954,263)	(87,632,483)
11. Net investment gain (loss) (Lines 9 + 10)	136,817,955	90,366,040	628,294,949
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....619,796 amount charged off $.....3,592,030)	(2,972,233)	(3,384,525)	(11,308,311)
13. Finance and service charges not included in premiums	5,742,091	5,736,413	19,894,741
14. Aggregate write-ins for miscellaneous income	1,351,585	(1,168,605)	730,109
15. Total other income (Lines 12 through 14)	4,121,442	1,183,282	9,316,538
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	155,665,215	149,161,013	893,912,509
17. Dividends to policyholders	2,108,468	2,521,571	8,575,335
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)	153,556,746	146,639,442	885,337,173
19. Federal and foreign income taxes incurred	29,641,639	36,949,754	136,332,772
20. Net income (Line 18 minus Line 19) (to Line 22)	123,915,107	109,689,688	749,004,402
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,138,996,260	5,868,725,032	5,868,725,032
22. Net income (from Line 20)	123,915,107	109,689,688	749,004,402
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....3,840,648	59,172,148	(7,830,827)	38,940,192
25. Change in net unrealized foreign exchange capital gain (loss)	1,969,719	(21,241,037)	305,999
26. Change in net deferred income tax	4,734,947	12,014,953	14,322,267
27. Change in nonadmitted assets	5,465,789	(17,701,732)	(2,005,278)
28. Change in provision for reinsurance	0	0	(296,354)
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	(133,000,000)	(469,000,000)	(530,000,000)
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)	62,257,710	(394,068,956)	270,271,228
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,201,253,970	5,474,656,077	6,138,996,260
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	934,623	(523,631)	(302,485)
1402. Change in COLI cash values	513,320	(66,477)	1,770,136
1403. Other assets tri-party/tax credit bond income	11,066	11,349	41,639
1498. Summary of remaining write-ins for Line 14 from overflow page	(107,425)	(589,847)	(779,181)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,351,585	(1,168,605)	730,109
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,563,400,795	1,568,575,564	6,434,616,885
2.	Net investment income	154,307,798	153,191,709	797,014,593
3.	Miscellaneous income	3,942,550	1,183,282	9,226,755
4.	Total (Lines 1 through 3)	1,721,651,143	1,722,950,554	7,240,858,232
5.	Benefit and loss related payments	778,421,141	835,285,497	3,110,266,416
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	787,126,658	787,181,096	2,449,052,522
8.	Dividends paid to policyholders	1,873,253	2,263,484	9,294,824
9.	Federal and foreign income taxes paid (recovered) net of $.....9,973 tax on capital gains (losses)	70,877	235,305	144,573,148
10.	Total (Lines 5 through 9)	1,567,491,929	1,624,965,383	5,713,186,912
11.	Net cash from operations (Line 4 minus Line 10)	154,159,214	97,985,171	1,527,671,321
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,111,488,480	284,579,932	2,033,387,918
	12.2 Stocks	25,117,520	31,237,776	102,981,175
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	30,388
	12.5 Other invested assets	13,744,093	14,283,999	60,897,715
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	51,975	(10,252)	130,439
	12.7 Miscellaneous proceeds	18,638,786	95,183,933	96,360,991
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,169,040,854	425,275,388	2,293,788,626
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	879,740,714	380,833,145	3,270,796,578
	13.2 Stocks	16,903,345	32,895,389	100,141,495
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	3,829,154	13,223,269	107,839,255
	13.5 Other invested assets	35,235,580	30,893,213	170,367,891
	13.6 Miscellaneous applications	69,221,011	452,254	5,409,243
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,004,929,804	458,297,270	3,654,554,462
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)	164,111,049	(33,021,882)	(1,360,765,836)
	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	133,000,000	469,000,000	530,000,000
	16.6 Other cash provided (applied)	78,644,125	28,423,114	(14,183,744)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(54,355,875)	(440,576,886)	(544,183,744)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	263,914,388	(375,613,597)	(377,278,260)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	190,598,398	567,876,658	567,876,658
	19.2 End of period (Line 18 plus Line 19.1)	454,512,787	192,263,061	190,598,398

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

20.0001	Exchange of bonds	4,407,120	0	22,070,630
20.0002	Stock distribution from limited partnership	1,739,465	6,260,112	12,536,939
20.0003	Income payment received in securities	251,607	311,652	1,123,800
20.0004	Other assets tri-party/tax credit bonds	21,047	20,138	95,530
20.0005	Exchange of stock	0	0	2,526,032
20.0006	Bonds exchanged for stock	0	0	1,580,250
20.0007	Real estate donation	0	0	195,804
20.0008	Transfer from other invested asset to other than invested asset	0	75,019	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2021	December 31, 2020
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 123,915,107	$ 749,004,402
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	$ 123,915,107	$ 749,004,402
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,201,253,970	$ 6,138,996,260
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	$ 6,201,253,970	$ 6,138,996,260

   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 for the quarter ended March 31, 2021. The reclassification of the TRVMMLP had no impact on total assets, surplus or net income.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	1,256,899
2. 12 Months or Longer	$	8,564

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

1. Less than 12 Months	$	70,897,905
2. 12 Months or Longer	$	307,071

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	1.0 %
(2)	Cash Equivalents	24.9 %
(3)	Short-Term Investments	74.1 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 22, 2021, the Company paid ordinary dividends totaling $133 million to its parent company, The Travelers Companies, Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of March 31, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 116,743,948	$ —	$ —	$ 116,743,948
Preferred stock					
Perpetual	1,995,400	—	—	—	1,995,400
Common stock					
Industrial and miscellaneous	113,133,493	—	2,304,130	—	115,437,623
Total securities at fair value	$ 115,128,893	$ 116,743,948	$ 2,304,130	$ —	$ 234,176,971

At March 31, 2021, the Company also holds Level 2 U.S special revenue and special assessment obligations bonds and Level 3 industrial and miscellaneous bonds, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

There have been no changes in the value of the Level 3 bonds and 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.

NOTES TO FINANCIAL STATEMENTS

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

(At March 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 417,428,912	$ 417,428,912	$ 50,363,754	$ 367,065,158	$ —	$ —	$ —
Long-term bonds	14,910,489,886	14,163,952,209	466,675,388	14,353,081,860	90,732,638	—	—
Preferred stock	1,995,400	1,995,400	1,995,400	—	—	—	—
Common stock	115,437,623	115,437,623	113,133,493	—	2,304,130	—	—

For the quarter ended 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	$ 145,481,158	$ 145,481,158	$ 14,697,179	$ 130,783,979	$ —	$ —	$ —
Long-term bonds	15,477,136,210	14,407,530,195	416,711,908	14,980,511,633	79,912,669	—	—
Preferred stock	2,061,000	1,195,000	2,061,000	—	—	—	—
Common stock	111,535,300	111,535,300	109,231,170	—	2,304,130	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $26,265 of voluntary premium refunds to policyholders related to COVID-19 through March 31, 2021. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

No significant change.

C. Other Disclosures:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime-Mortgage-Related Risk Exposure:

No significant change.

G. Insurance-Linked Securities (ILS) Contracts:

No significant change.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through May 10, 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 $65,494,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – claims-made.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by 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 private passenger auto liability was driven primarily by better than expected loss experience across multiple accident years.

The deterioration in other liability – claims-made was driven by higher than expected loss experience mainly in accident year 2020.

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. 86312

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 for the annual filing corresponding to this period.

4.2 If yes, provide name of 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
	0	

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. 12/31/2014

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). 04/26/2016

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 with 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 the 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

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 20,587,099

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	1,966,430,081	2,011,750,617
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	25,846,314	24,812,126
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,992,276,396	$ 2,036,562,743
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 current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 132,720,814

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 132,720,814

16.3 Total payable for securities lending reported on the liability page: $ 132,720,814

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	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

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)
CIBC Mellon	1 York Street	Custodial account for Canadian Branch
	Toronto, ON M5J 0B6	
Citibank N/A	388 Greenwich Street	Letter of Credit Agreement
	New York, NY 10013	
Citigroup Global Markets Inc	Special Equity Transaction Group	Brokerage Account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	

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 and complete 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
CBRE Clarion Securities	U
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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
106256	CBRE Clarion Securities		SEC # 801-49083	NO
	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 for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was 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 reporting 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 (continued)

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:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	28,117,066	28,117,066	0	0	209,476	209,476
Total	XXX	XXX	0	0	28,117,066	28,117,066	0	0	209,476	209,476

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 amount of 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
All Other Insurers						
00000.....	AA-3191435.....	CONDUIT REINSURANCE LIMITED.....	BMU.....	UNAUTHORIZED..	.....0.....	.....
00000.....	AA-1120191.....	CONVEX INSURANCE UK LTD.....	GBR.....	UNAUTHORIZED..	.....0.....	.....
00000.....	AA-3191432.....	VANTAGE RISK LTD.....	BMU.....	UNAUTHORIZED..	.....0.....	.....

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	86,529	(58,459)	144,932	133,592	23,423,630	24,137,249
2. Alaska AK	L	108,558	99,365	43,940	201,277	4,172,178	4,545,593
3. Arizona AZ	L	408,505	72,034	167,707	109,607	22,189,817	21,588,288
4. Arkansas AR	L	350,209	337,571	113,169	138,718	13,401,307	12,782,184
5. California CA	L	4,188,392	4,624,272	7,655,875	4,631,722	115,919,298	114,304,235
6. Colorado CO	L	2,053,108	4,530,398	882,975	2,365,045	52,064,839	48,285,167
7. Connecticut CT	L	125,360	(185)	177,958	48,923	15,485,082	15,984,983
8. Delaware DE	L	15,487	15,347	7,639	9,797	4,217,937	3,951,911
9. District of Columbia DC	L	0	0	5,679	23,946	4,143,007	4,499,559
10. Florida FL	L	158,180	229,962	644,225	5,098,329	52,247,982	49,212,356
11. Georgia GA	L	38,674	59,842	227,702	67,061	28,902,425	29,061,150
12. Hawaii HI	L	2,680	3,122	1,230	(1,768)	1,785,349	4,581,418
13. Idaho ID	L	3,616	6,522	(637)	12,319	1,587,413	1,517,291
14. Illinois IL	L	224,029	550,826	458,177	4,765,580	55,506,273	54,737,280
15. Indiana IN	L	25,785	75,580	33,182	6,513,577	12,809,628	12,500,199
16. Iowa IA	L	5,859	11,473	215,373	223,561	19,765,063	19,788,967
17. Kansas KS	L	983,633	2,541,886	3,410,547	628,705	27,671,785	27,207,478
18. Kentucky KY	L	442,963	245,218	27,853	53,048	10,583,704	16,757,759
19. Louisiana LA	L	1,207,517	3,749,728	5,279,865	1,463,579	64,712,390	67,296,915
20. Maine ME	L	19,171	19,459	137	263	1,805,520	1,690,336
21. Maryland MD	L	100,402	(124,522)	158,991	155,960	30,993,333	31,599,285
22. Massachusetts MA	L	173,150	64,924	7,389,290	2,271,115	28,272,378	29,171,237
23. Michigan MI	L	678,853	1,037,931	74,789	135,778	41,513,141	39,776,731
24. Minnesota MN	L	99,990	85,858	648,717	(1,551,102)	54,987,748	53,914,638
25. Mississippi MS	L	440,042	2,113,887	537,945	1,936,119	15,721,281	18,896,383
26. Missouri MO	L	50,422	41,563	70,975	244,048	25,355,683	25,073,668
27. Montana MT	L	205,865	418,370	20,953	210,810	6,460,618	6,381,052
28. Nebraska NE	L	38,837	64,565	64,270	83,273	11,813,132	12,193,247
29. Nevada NV	L	373,789	830,768	1,007,778	451,496	8,421,514	10,594,307
30. New Hampshire NH	L	13,008	2,129	8,293	13,203	5,893,652	6,202,102
31. New Jersey NJ	L	1,358,869	253,522	1,500,875	380,056	35,098,780	33,298,131
32. New Mexico NM	L	1,838,277	5,841,729	551,116	4,732,926	42,455,737	41,492,150
33. New York NY	L	150,215	471,350	3,219,529	9,761,076	107,979,962	132,003,242
34. North Carolina NC	L	147,258	51,077	(279,613)	47,048	15,318,419	14,887,688
35. North Dakota ND	L	2,407,090	3,176,605	539,270	1,037,574	32,899,697	34,988,474
36. Ohio OH	L	925,588	1,205,520	171,795	1,103,341	31,938,419	30,552,824
37. Oklahoma OK	L	893,482	2,021,467	1,675,379	1,989,221	41,954,200	46,013,839
38. Oregon OR	L	46,151	49,689	14,655	14,341	4,971,966	5,163,740
39. Pennsylvania PA	L	2,861,722	4,105,742	1,256,219	3,006,840	67,888,762	58,059,905
40. Rhode Island RI	L	588	588	7,171	9,302	3,008,157	3,428,746
41. South Carolina SC	L	86,135	25,926	31,488	17,330	7,732,479	7,687,914
42. South Dakota SD	L	4,766	1,044	6,504	32,447	8,931,589	8,348,087
43. Tennessee TN	L	245,193	53,530	155,814	1,276,118	23,911,583	25,531,381
44. Texas TX	L	12,700,350	28,151,936	10,517,613	30,854,360	357,481,000	375,956,337
45. Utah UT	L	145,084	183,978	56,298	30,334	9,228,304	8,521,039
46. Vermont VT	L	2,589	3,974	2,323	3,820	2,121,370	2,265,656
47. Virginia VA	L	108,596	115,940	119,743	2,187,753	19,093,608	20,853,298
48. Washington WA	L	123,258	64,796	(36,482)	61,837	14,634,749	13,867,993
49. West Virginia WV	L	2,407,496	2,304,820	259,051	13,105,870	26,203,423	25,651,157
50. Wisconsin WI	L	33,150	25,370	364,401	424,612	41,178,316	39,454,513
51. Wyoming WY	L	1,017,677	3,418,016	98,426	1,336,015	26,153,982	25,024,568
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	0	0	240,364	133,657
55. US Virgin Islands VI	L	0	0	0	0	43,023	45,402
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	17,544,789	21,058,773	3,022,461	3,736,709	158,327,980	162,659,725
58. Aggregate Other Alien OT	XXX	233	10,803	0	20,139	3,530,321	3,585,017
59. Totals	XXX	57,671,169	94,245,629	52,733,568	105,606,647	1,844,153,294	1,887,707,452
DETAILS OF WRITE-INS							
58001. ZAF South Africa	XXX	402	379	0	0	0	0
58002. MEX Mexico	XXX	0	10,281	0	0	0	0
58003. AUS Australia	XXX	0	143	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(169)	0	0	20,139	3,530,321	3,585,017
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	233	10,803	0	20,139	3,530,321	3,585,017

(a) Active Status Count

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 III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … 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	
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

Q11

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

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

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

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.	MN.....	UDP.....			.....0.000		.....N.....	
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company	CT.....	RE.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company	CT.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company	CT.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company	CT.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company	CT.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company	CT.....	DS.....	Northbrook Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company	CT.....	DS.....	Northbrook Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company	CT.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company	CT.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1551225..	.....	.....	.....	Laurel Village Fidelity Realty, Inc.	MD.....	DS.....	United States Fidelity and Guaranty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	41-1616702..	.....	.....	.....	Laurel Village Joint Venture Partnership	MN.....	DS.....	Laurel Village Fidelity Realty, Inc.	O/M.....	.....50.000	The Travelers Companies, Inc.	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000.....	41-1542260..	.....	.....	.....	Laurel Village I Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542261..	.....	.....	.....	Laurel Village II Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542263..	.....	.....	.....	Laurel Village III Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542264..	.....	.....	.....	Laurel Village IV Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542266..	.....	.....	.....	Laurel Village Tower A Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1593312..	.....	.....	.....	Laurel Village Tower B Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542267..	.....	.....	.....	Laurel Village Tower C Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542255..	.....	.....	.....	Laurel Village Swinford Limited Partnership	MN.....	DS.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1704255..	.....	.....	.....	USF&G Retail Associates GP, Inc.	MD.....	DS.....	United States Fidelity and Guaranty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	USF&G Retail Associates GP, Inc.	O/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	United States Fidelity and Guaranty Company	O.....	.....83.950	The Travelers Companies, Inc.	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1852190..	.....	.....	.....	BMR Sports Properties, Inc.	MD.....	DS.....	United States Fidelity and Guaranty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership	MD.....	DS.....	BMR Sports Properties, Inc.	O/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0102.
3548	The Travelers Companies, Inc...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.	WI.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	35386.....	42-1091525..	.....	.....	.....	Fidelity and Guaranty Insurance Company	IA.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership	MD.....	DS.....	St. Paul Fire and Marine Insurance Company	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000.....	52-2073764..	.....	.....	.....	MMI Capital Trust I	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	Promenade Partners, L.L.C.	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1953822..	.....	.....	.....	USF&G Capital I	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	52-2044075..	.....	.....	.....	USF&G Capital III	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	38-4046010..	.....	.....	.....	350 Market Street, LLC	DE.....	DS.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited	GBR.....	DS.....	St. Paul Fire and Marine Insurance Company	O/B.....	....100.000	The Travelers Companies, Inc.	.....Y.....	

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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...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	DS.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	DS.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	DS.....	English Turn Realty Management, Inc.	O/B/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN.....	DS.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.	GBR.....	IA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.	IRL.....	IA.....	Travelers Insurance Company Limited.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	37-1839380..	.....	.....	.....	Simply Business Holdings, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	30-0956205..	.....	.....	.....	Simply Business, Inc.	MA.....	NIA.....	Simply Business Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.	MA.....	NIA.....	Simply Business, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.	CAN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.	CAN.....	NIA.....	10762962 Canada Inc.	O/B.....	.....89.360	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	NIA.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....

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...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	IA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A	BRA.....	IA.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	NIA.....	Junto Resseguros S.A	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A	BRA.....	IA.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	NIA.....	Junto Seguros S.A	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A	COL.....	IA.....	Junto Holding Latam S.A	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

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...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

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...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	04-3508349..	.....	.....	.....	InsuraMatch, LLC.....	DE.....	NIA.....	Travelers Marketplace Holdings, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Aster	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	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

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	6,757,973	2,876,758	42.568	46.405
2. Allied lines	1,491,097	1,033,572	69.316	183.225
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	2,325,740	1,580,493	67.957	(74.852)
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	2,128,708	1,398,278	65.687	(153.726)
9. Inland marine	4,453,150	2,375,391	53.342	63.710
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(4,324)	0.000	0.000
11.2. Medical professional liability - claims-made	0	(1,033,625)	0.000	0.000
12. Earthquake	58,220	802,824	1,378.951	62.673
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	(1,540)	0.000	0.000
16. Workers' compensation	177,018	2,256,935	1,274.977	(991.084)
17.1 Other liability-occurrence	23,635,441	9,494,764	40.172	129.123
17.2 Other liability-claims made	1,925,439	1,340,306	69.610	(144.936)
17.3 Excess workers' compensation	0	55,162	0.000	0.000
18.1 Products liability-occurrence	5,052,368	(1,342,871)	(26.579)	4.954
18.2 Products liability-claims made	71,299	318,117	446.174	2,187.557
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	7,772,025	(3,714,821)	(47.797)	171.586
21. Auto physical damage	2,357,882	(1,638,982)	(69.511)	115.025
22. Aircraft (all perils)	0	12,800	0.000	0.000
23. Fidelity	567,331	(131,772)	(23.227)	33.696
24. Surety	210,660	51,130	24.271	0.764
26. Burglary and theft	68,210	215,395	315.783	1.074
27. Boiler and machinery	293,720	100,548	34.232	59.006
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
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	157,385	0.000	0.000
35. Totals	59,346,281	16,201,923	27.301	112.792
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	0	157,385	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	157,385	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	7,793,165	7,793,165	8,095,012
2. Allied lines	1,535,359	1,535,359	1,636,647
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	3,520,012	3,520,012	1,158,677
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,736,577	1,736,577	1,755,529
9. Inland marine	3,389,878	3,389,878	4,813,630
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	49,299	49,299	87,873
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	178,018	178,018	(364,211)
17.1 Other liability-occurrence	29,533,115	29,533,115	38,181,252
17.2 Other liability-claims made	1,494,296	1,494,296	1,834,958
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	5,298,558	5,298,558	7,306,213
18.2 Products liability-claims made	97,561	97,561	120,915
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	1,579,979	1,579,979	22,456,789
21. Auto physical damage	411,007	411,007	6,187,020
22. Aircraft (all perils)	0	0	0
23. Fidelity	489,692	489,692	430,409
24. Surety	247,673	247,673	232,664
26. Burglary and theft	63,381	63,381	74,209
27. Boiler and machinery	253,601	253,601	238,044
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	57,671,169	57,671,169	94,245,629
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	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	2,872,225	3,456,744	6,328,969	205,707	14,283	219,990	2,753,236	16,037	3,288,428	6,057,700	86,718	(137,997)	(51,279)
2. 2019	669,626	991,591	1,661,217	114,109	8,935	123,044	629,060	8,311	919,630	1,557,002	73,544	(54,715)	18,829
3. Subtotals 2019 + Prior	3,541,850	4,448,336	7,990,186	319,816	23,218	343,034	3,382,296	24,348	4,208,058	7,614,702	160,262	(192,712)	(32,450)
4. 2020	669,374	1,925,065	2,594,439	268,572	61,833	330,405	590,137	30,378	1,610,475	2,230,990	189,336	(222,380)	(33,044)
5. Subtotals 2020 + Prior	4,211,224	6,373,401	10,584,625	588,389	85,051	673,440	3,972,433	54,726	5,818,533	9,845,692	349,598	(415,092)	(65,494)
6. 2021	XXX	XXX	XXX	XXX	245,626	245,626	XXX	205,858	729,592	935,450	XXX	XXX	XXX
7. Totals	4,211,224	6,373,401	10,584,625	588,389	330,676	919,065	3,972,433	260,584	6,548,125	10,781,142	349,598	(415,092)	(65,494)
8. Prior Year-End's Surplus As Regards Policyholders	6,138,996										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. 8.3 %	2. (6.5)%	3. (0.6)%
													Col. 13, Line 7 Line 8
													4. (1.1)%

Q14

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

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4.

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Amounts receivable under high deductible policies	16,095,827	1,617,329	14,478,498	13,448,643
2505. State surcharges receivable	10,508,538	0	10,508,538	10,557,125
2506. Assumed reinsurance receivable and payable	2,756,400	0	2,756,400	(252,950)
2507. Other assets	1,946,609	0	1,946,609	813,750
2508. Suspense, undistributed payments	1,583,002	0	1,583,002	1,535,152
2509. Ceded deposit asset	175,005	0	175,005	177,840
2510. Other assets tri-party/tax credit bonds	31,206	0	31,206	54,656
2511. Miscellaneous ledger balances	75,019	75,019	0	0
2597. Summary of remaining write-ins for Line 25	33,171,607	1,692,348	31,479,259	26,334,216

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability	142,384	142,384
2505. Federal excise tax-reins contracts	975	975
2506. Retroactive reinsurance reserve ceded	(9,883,802)	(9,988,869)
2597. Summary of remaining write-ins for Line 25	(9,740,442)	(9,845,509)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(28,743)	(26,227)	(88,844)
1405. Retroactive reinsurance gain/loss	(78,682)	(563,620)	(690,336)
1497. Summary of remaining write-ins for Line 14	(107,425)	(589,847)	(779,181)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. ZZZ Other Alien	XXX	0	0	0	10,765	2,205,126	2,111,480
58005. CHL Chile	XXX	0	0	0	0	396,000	396,000
58006. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58007. FRA France	XXX	0	0	0	0	115,000	215,000
58008. SGP Singapore	XXX	0	0	0	0	53,107	15,812
58009. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58010. GBR United Kingdom	XXX	(169)	0	0	9,373	313,834	399,471
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	(169)	0	0	20,139	3,530,321	3,585,017

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	932,777,464	865,831,452
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	75,024,513
	2.2 Additional investment made after acquisition	3,829,154	32,814,742
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	(273,808)
5.	Deduct amounts received on disposals	0	434,351
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	10,362,585	40,185,084
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	926,244,033	932,777,464
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	926,244,033	932,777,464

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	0	0
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	0	0

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	671,979,481	645,736,940
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,275,613	73,950,924
	2.2 Additional investment made after acquisition	31,959,967	96,416,967
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	13,061,493	(4,985,685)
6.	Total gain (loss) on disposals	(185,236)	(9,532,543)
7.	Deduct amounts received on disposals	15,483,558	73,434,654
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(352,732)	574,898
10.	Deduct current year's other-than-temporary impairment recognized	0	56,747,367
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	704,255,029	671,979,481
12.	Deduct total nonadmitted amounts	22,511,649	23,809,323
13.	Statement value at end of current period (Line 11 minus Line 12)	681,743,380	648,170,158

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	16,486,690,575	15,259,605,487
2.	Cost of bonds and stocks acquired	903,042,251	3,410,775,724
3.	Accrual of discount	2,088,285	11,719,732
4.	Unrealized valuation increase (decrease)	49,951,303	44,399,645
5.	Total gain (loss) on disposals	7,383,544	15,643,787
6.	Deduct consideration for bonds and stocks disposed of	1,144,346,355	2,174,741,312
7.	Deduct amortization of premium	14,672,627	53,627,013
8.	Total foreign exchange change in book/adjusted carrying value	(77,658)	203,251
9.	Deduct current year's other-than-temporary impairment recognized	256,704	39,484,032
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,333,235	12,195,307
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,293,135,850	16,486,690,575
12.	Deduct total nonadmitted amounts	10,078,625	10,078,817
13.	Statement value at end of current period (Line 11 minus Line 12)	16,283,057,225	16,476,611,758

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)	11,482,411,660	656,906,473	992,254,160	(232,602,959)	10,914,461,014			11,482,411,660
2. NAIC 2 (a)	2,299,793,028	135,949,693	61,003,795	64,738,821	2,439,477,747			2,299,793,028
3. NAIC 3 (a)	457,458,291	59,993,586	34,983,750	(3,313,472)	479,154,655			457,458,291
4. NAIC 4 (a)	237,785,889	31,549,688	25,133,836	(842,899)	243,358,841			237,785,889
5. NAIC 5 (a)	75,562,484	0	870,297	12,807,764	87,499,951			75,562,484
6. NAIC 6 (a)	0	0	18	18	0			0
7. Total Bonds	14,553,011,351	884,399,440	1,114,245,856	(159,212,728)	14,163,952,208	0	0	14,553,011,351
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	0	0	0	0	0			0
10. NAIC 3	1,195,000	0	0	800,400	1,995,400			1,195,000
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	1,195,000	0	0	800,400	1,995,400	0	0	1,195,000
15. Total Bonds and Preferred Stock	14,554,206,351	884,399,440	1,114,245,856	(158,412,328)	14,165,947,608	0	0	14,554,206,351

(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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	145,481,158	520,158,566
2. Cost of short-term investments acquired	0	3,967,314,220
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	145,481,158	4,341,991,628
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)	0	145,481,158
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	145,481,158

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

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	1,404,549,642	2,647,500
3. Accrual of discount	0	2,500
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	987,120,730	2,650,000
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)	417,428,912	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	417,428,912	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993	Various	0	0	0	261,706
					0	0	0	0
36 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	176,267
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	1,600
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at::					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	104,543
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	323,864
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	374,025
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	221,484
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
Various addresses	Houston	TX	02/20/1997	Various	0	0	0	212,332
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	300
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	99,224
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Ave and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	371,047
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	1,517
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	347,806
					0	0	0	0
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	155,658
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	40,644

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	565,646
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	234,840
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	48,680
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	257,822
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	17,848
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	12,301
0199999. Totals					0	0	0	3,829,154
0399999. Totals					0	0	0	3,829,154

QE01.1

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
5401 West Kernnedy (Lincoln)	Tampa	FL	Various	Written Off. Fully Depreciated	28,055	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1901 West 14th Street	Tempe	Az	Various	Written Off. Fully Depreciated	88,350	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Various(Denver Inverness)	Englewood	CO	Various	Written Off. Fully Depreciated	76,148	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals					192,553	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals					192,553	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

QE02

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

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 and SVO Administrative Symbol/ Market Indicator	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 or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	0.	11/29/2012	2	0	1,454	0	829,134	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP	0.	03/20/2019	2	0	714,313	0	7,889,041	12.480
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	715,767	0	8,718,175	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners	0.	05/30/2019	3	0	900,000	0	10,324,198	0.720
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital	0.	10/17/2019	3	0	119,894	0	23,325,771	10.930
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group	0.	03/29/2019	3	2,154,261	0	0	17,854,228	0.090
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group	0.	12/21/2018	3	0	1,238,604	0	12,046,608	0.230
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group	0.	12/21/2012	3	0	2,125	0	1,246,651	0.130
	Carlyle PES Coinvestment, L.P.	Washington	DC	The Carlyle Group	0.	09/25/2012	3	0	(1,751)	0	0	7.080
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group	0.	11/06/2012	3	0	42,998	0	815,950	1.060
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital	0.	07/19/2019	3	0	1,210,002	0	7,577,273	5.000
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners	0.	10/18/2019	3	0	65,736	0	17,301,869	0.380
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners	0.	02/22/2008	3	0	130,014	0	0	14.940
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC	0.	07/21/2009	3	0	2,576	0	445,906	0.140
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham	0.	03/01/2019	3	0	1,117,665	0	8,710,269	3.210
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners	0.	10/18/2019	3	0	1,035,369	0	8,086,995	0.670
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company	0.	12/24/2019	3	0	346,236	0	10,957,949	1.150
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management	0.	12/06/2019	3	0	1,562,500	0	5,955,414	1.010
	NorthEdge Capital Fund III, LP	Manchester	GBR	NorthEdge Capital LLP	0.	12/09/2019	3	116,908	0	0	13,687,956	6.645
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners	0.	02/07/2014	3	0	14,384	0	4,805,535	2.790
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	0.	09/19/2019	1	0	1,700,000	0	6,100,000	7.090
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands	0.	05/29/2019	0	0	(827,368)	0	2,429,190	6.910
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management	0.	11/15/2019	3	0	(51,469)	0	15,772,958	7.392
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/11/2019	3	0	90,185	0	3,376,439	1.880
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,271,169	8,697,700	0	170,821,158	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Managment, L.P.	0.	09/15/2017	0	0	813,206	0	8,386,436	2.800
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.	0.	12/23/2020	0	743,157	0	0	19,256,843	1.860
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc.	0.	12/18/2019	0	0	2,405,232	0	14,706,894	2.470
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group	0.	10/17/2019	0	0	2,222,075	0	22,158,730	0.560
	BREG Savannah Industrial Fund, LP	Wlimington	DE	Broe Real Estate Group	0.	12/16/2020	0	0	712,732	0	21,069,698	18.870
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners	0.	04/17/2015	0	0	715,491	0	9,261,404	0.260
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.	0.	05/01/2015	0	0	36,204	0	12,005,041	0.540
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC	0.	09/22/2020	0	226,988	0	0	24,773,012	3.125
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation	0.	12/31/2019	0	0	304,604	0	10,981,173	4.700

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 and SVO Administrative Symbol/ Market Indicator	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
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Prime Finance Partners	0.	11/20/2020	0	0	2,106,471	0	15,888,000	2.250
	Sares Regis Multifamily Value Add Fund III	Camden	DE	Sares-Regis Fund Overhead, LLC	0.	05/22/2019	0	0	1,148,584	0	7,116,693	4.560
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								970,145	10,464,598	0	165,603,924	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments	0.	12/19/2012	0	0	104,275	0	1,149,676	0.480
	Encap Energy Capital Fund V, L.P.	Houston	TX	EnCap Investments	0.	12/31/2009	0	0	13,239	0	0	0.870
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments	0.	03/05/2015	0	0	783,835	0	2,527,893	0.370
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	0.	05/31/2017	0	0	164,483	0	6,367,528	0.140
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments	0.	05/07/2012	0	0	112,000	0	6,115,272	0.960
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments	0.	04/09/2014	0	0	127,400	0	1,127,438	0.650
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments	0.	01/16/2018	0	0	53,071	0	6,135,483	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management	0.	04/12/2019	0	0	1,152,284	0	5,308,545	3.040
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners	0.	03/27/2020	2	34,300	0	0	9,977,343	0.710
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners	0.	07/18/2019	0	0	1,697,070	0	23,280,424	0.400
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners	0.	02/10/2010	2	0	91	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners	0.	05/08/2008	2	0	119	0	308,231	5.940
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC	0.	03/31/2020	0	0	890,081	0	17,787,406	5.120
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital	0.	05/04/2020	0	0	1,875,000	0	9,375,000	0.980
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital	0.	03/23/2020	0	0	2,000,000	0	6,000,000	5.480
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners	0.	03/31/2011	0	0	6,927	0	494,526	3.350
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital	0.	02/21/2020	0	0	2,673,168	0	10,900,459	3.710
	White Deer Energy L.P. II	Houston	TX	White Deer Management	0.	02/15/2013	0	0	280,373	0	3,144,170	2.250
	White Deer Energy LP	Houston	TX	White Deer Management	0.	02/25/2010	0	0	8,059	0	431,654	4.790
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners	0.	06/10/2016	0	0	140,427	0	1,994,109	1.690
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								34,300	12,081,901	0	112,541,995	XXX
4899999. Subtotal - Unaffiliated								3,275,613	31,959,967	0	457,685,252	XXX
5099999. Totals								3,275,613	31,959,967	0	457,685,252	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Hancock Capital Partners V, L.P.	Boston	MA.	Distribution	11/29/2012	02/22/2021	113,427	0	0	0	0	0	0	113,427	113,427	0	0	0	0
	Ironwood Mezzanine Fund II LP	Avon	CT.	Distribution	12/28/2006	02/11/2021	208,690	0	0	0	0	0	0	208,690	208,690	0	0	0	0
	Willow Tree Fund I, LP	New York	NY.	Distribution	03/20/2019	01/18/2021	68,117	0	0	0	0	0	0	68,117	68,117	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							390,233	0	0	0	0	0	0	390,233	390,233	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Carlyle Partners V, L.P.	Washington	DC.	Distribution	05/30/2007	01/20/2021	25,641	0	0	0	0	0	0	25,641	25,641	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC.	Distribution	11/06/2012	01/13/2021	844,404	0	0	0	0	0	0	844,404	844,404	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA.	Distribution	02/28/2007	03/22/2021	90,384	0	0	0	0	0	0	90,384	90,384	0	0	0	0
	Eureka IV, L.P.	Philadelphia	PA.	Distribution	07/19/2019	03/31/2021	(25,775)	0	0	0	0	0	0	(25,775)	(25,775)	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA.	Distribution	07/21/2009	02/15/2021	894,491	0	0	0	0	0	0	894,491	948,370	0	53,879	53,879	0
	JFL Equity Investors III, L.P.	New York	NY.	Distribution	09/30/2010	03/31/2021	1,244,619	0	0	0	0	0	0	1,244,619	1,244,619	0	0	0	0
	JFL Equity Investors V, L.P.	New York	NY.	Distribution	12/24/2019	02/08/2021	718,021	0	0	0	0	0	0	718,021	718,021	0	0	0	0
	NB Strategic Capital LP	New York	NY.	Distribution	12/06/2019	03/11/2021	176,541	0	0	0	0	0	0	176,541	176,541	0	0	0	0
	Sonoma Brands III, L.P.	Sonoma	CA.	Distribution	05/29/2019	03/05/2021	(1,100,055)	0	0	0	0	0	0	(1,100,055)	(1,100,055)	0	0	0	0
	Split Rock Partners II, LP	Minneapolis	MN.	Distribution	05/01/2008	03/31/2021	1,562,917	0	0	0	0	0	0	1,562,917	1,562,917	0	0	0	0
	Carlyle PES Coinvestment, L.P.	Washington	DC.	Liquidation	09/25/2012	03/31/2021	3,426	15,694	0	0	0	15,694	0	17,369	(1,751)	0	(19,120)	(19,120)	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,434,614	15,694	0	0	0	15,694	0	4,448,557	4,483,316	0	34,759	34,759	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund VII, L.P.	Wilmington	DE.	Distribution	12/18/2019	01/29/2021	9,877	0	0	0	0	0	0	9,877	9,877	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY.	Distribution	12/22/2015	02/03/2021	574,039	0	0	0	0	0	0	574,039	574,039	0	0	0	0
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE.	Distribution	04/19/2019	01/13/2021	668,317	0	0	0	0	0	0	668,317	668,317	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE.	Distribution	04/17/2015	01/25/2021	1,523,396	0	0	0	0	0	0	1,523,396	1,523,396	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE.	Distribution	05/01/2015	03/30/2021	370,584	0	0	0	0	0	0	370,584	370,584	0	0	0	0
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE.	Distribution	06/28/2019	02/15/2021	310,640	0	0	0	0	0	0	310,640	310,640	0	0	0	0
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Distribution	05/14/2009	03/31/2021	50,774	0	0	0	0	0	0	50,774	50,774	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE.	Distribution	09/13/2019	01/15/2021	201,572	0	0	0	0	0	0	201,572	201,572	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,709,198	0	0	0	0	0	0	3,709,198	3,709,198	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	ArcLight Energy Partners Fund V, L.P.	Boston	MA.	Distribution	07/29/2011	03/18/2021	661	0	0	0	0	0	0	661	661	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA.	Distribution	04/10/2014	03/09/2021	675,703	0	0	0	0	0	0	675,703	675,703	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.	Houston	TX.	Distribution	12/19/2012	01/29/2021	77,770	0	0	0	0	0	0	77,770	77,770	0	0	0	0
	Encap Energy Capital Fund V, L.P.	Houston	TX.	Distribution	12/31/2009	02/22/2021	36,047	0	0	0	0	0	0	36,047	36,047	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX.	Distribution	03/05/2015	01/22/2021	2,850,834	0	0	0	0	0	0	2,850,834	2,850,834	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX.	Distribution	05/07/2012	03/30/2021	104,928	0	0	0	0	0	0	104,928	104,928	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX.	Distribution	04/09/2014	03/11/2021	301,449	0	0	0	0	0	0	301,449	301,449	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY.	Distribution	03/27/2020	02/22/2021	11,643	0	0	0	0	0	0	11,643	11,643	0	0	0	0
	GoldenTree Distressed Debt Fund, L.P.	New York	NY.	Distribution	07/06/2010	03/30/2021	70,420	0	0	0	0	0	0	70,420	70,420	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT.	Distribution	02/10/2010	03/09/2021	45,125	0	0	0	0	0	0	45,125	45,125	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT.	Distribution	05/08/2008	03/12/2021	83,493	0	0	0	0	0	0	83,493	83,493	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX.	Distribution	03/03/2014	03/26/2021	45,938	0	0	0	0	0	0	45,938	45,938	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY.	Distribution	03/31/2020	02/04/2021	1,093,387	0	0	0	0	0	0	1,093,387	1,093,387	0	0	0	0
	Monarch Capital Partners V LP	New York	NY.	Distribution	05/04/2020	01/08/2021	(41,013)	0	0	0	0	0	0	(41,013)	(41,013)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	02/15/2021	241,391	0	0	0	0	0	0	241,391	241,391	0	0	0	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	02/12/2021	355,452	0	0	0	0	0	0	355,452	135,458	0	(219,994)	(219,994)	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	01/12/2021	6,329	0	0	0	0	0	0	6,329	6,329	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	01/05/2021	144,420	0	0	0	0	0	0	144,420	144,420	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	03/30/2021	634,978	0	0	0	0	0	0	634,978	634,978	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	03/31/2021	21,275	0	0	0	0	0	0	21,275	21,275	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	03/29/2021	360,574	0	0	0	0	0	0	360,574	360,574	0	0	0	0
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Liquidation	05/15/2007	03/31/2021	1	0	0	0	0	0	0	1	0	0	(1)	(1)	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							7,120,806	0	0	0	0	0	0	7,120,806	6,900,811	0	(219,995)	(219,995)	0
4899999. Subtotal - Unaffiliated							15,654,850	15,694	0	0	0	15,694	0	15,668,793	15,483,558	0	(185,236)	(185,236)	0
5099999. Totals							15,654,850	15,694	0	0	0	15,694	0	15,668,793	15,483,558	0	(185,236)	(185,236)	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
Bonds - U.S. Government									
91282C BJ 9	U S TREASURY NOTES .750 2028 01		03/17/2021	VARIOUS		48,230,669	50,000,000	47,134	1.A FE
91282C BP 5	U S TREASURY NOTES 1.125 2028 02		03/18/2021	VARIOUS		49,343,950	50,000,000	26,749	1.A FE
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2021	PAR WRITE-UP		4,576	4,576	0	1.A
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2021	PAR WRITE-UP		147	147	0	1.A
38375B G2 2	GNR 2013-H03 HA CMO 1.750 2062 12		03/20/2021	PAR WRITE-UP		941	941	0	1.A
38375B R5 3	GNR 2013-H07 LA CMO 1.650 2063 03		03/20/2021	PAR WRITE-UP		1,253	1,253	0	1.A
38375U JP 6	GNR 2014-H12 KA CMO 2.750 2064 05		03/20/2021	PAR WRITE-UP		28,906	28,906	0	1.A
38376R GY 6	GNR 2015-H22 GA CMO 2.000 2065 09		03/20/2021	PAR WRITE-UP		83,670	83,670	0	1.A
38376R ML 7	GNR 2015-H32 KA CMO 2.700 2065 12		03/20/2021	PAR WRITE-UP		124,401	124,401	0	1.A
36230S DW 1	G2 757317 4.317 2061 02		02/20/2021	PAR WRITE-UP		4	4	0	1.A
0599999.	Total - Bonds - U.S. Government					97,818,516	100,243,897	73,883	XXX
Bonds - All Other Government									
013051 EB 9	ALBERTA (PROVINCE OF) 2.900 2028 12		01/05/2021	NATIONAL BANK OF CANADA FINANCIAL		1,127,650	1,000,000	2,940	1.D FE
11070T AJ 7	BRITISH COLUMBIA (PROVIN 2.300 2026 06		01/20/2021	CIBC WORLD MARKETS		2,160,880	2,000,000	4,411	1.A FE
626209 JR 2	BRITISH COLUMBIA MUNICIP 2.500 2026 04		03/30/2021	CIBC WORLD MARKETS		1,050,970	1,000,000	12,192	1.A FE
13509P HT 3	CANADA HOUSING TRUST 1.250 2026 06		03/16/2021	NATIONAL BANK OF CANADA FINANCIAL		998,240	1,000,000	0	1.A FE
541908 KZ 1	LONDON ONTARIO 1.600 2027 04		03/24/2021	TD SECURITIES		2,298,252	2,300,000	0	1.A FE
541908 LA 5	LONDON ONTARIO 1.750 2028 04		03/24/2021	TD SECURITIES		2,295,630	2,300,000	0	1.A FE
669827 GD 3	NOVA SCOTIA (PROVINCE OF 1.100 2028 06		01/26/2021	CIBC WORLD MARKETS		1,997,880	2,000,000	3,737	1.E FE
705464 HL 2	PEEL (REGIONAL MUNICIPAL .950 2027 02		01/29/2021	BMO CAPITAL MARKETS		578,718	580,000	0	1.A FE
1099999.	Total - Bonds - All Other Government					12,508,220	12,180,000	23,279	XXX
Bonds - U.S. Political Subdivisions of States									
164555 DM 3	ARAPAHOE CO SD #5 CHERRY 5.000 2039 12		02/10/2021	MORGAN STANLEY		51,542,788	37,915,000	0	1.B FE
164555 DN 1	ARAPAHOE CO SD #5 CHERRY 2.250 2040 12		02/10/2021	MORGAN STANLEY		41,858,704	39,815,000	0	1.B FE
231237 Q2 7	CUPERTINO USD TXBL GO RE 2.850 2034 08		02/24/2021	MORGAN STANLEY		9,925,997	9,435,000	18,673	1.B FE
30382A LF 7	FAIRFAX CNTY GENERAL OBL 2.000 2037 10		01/26/2021	CITIGROUP GLOBAL MARKETS		13,408,908	12,785,000	0	1.A FE
38138P BB 4	GOLDER RANCH FIRE DISTRI 4.000 2034 07		01/08/2021	STIFEL NICOLAUS & CO INC		359,861	290,000	0	1.C FE
38138P BC 2	GOLDER RANCH FIRE DISTRI 4.000 2035 07		01/08/2021	STIFEL NICOLAUS & CO INC		283,797	230,000	0	1.C FE
38138P BD 0	GOLDER RANCH FIRE DISTRI 4.000 2036 07		01/08/2021	STIFEL NICOLAUS & CO INC		343,549	280,000	0	1.C FE
38138P BE 8	GOLDER RANCH FIRE DISTRI 4.000 2037 07		01/08/2021	STIFEL NICOLAUS & CO INC		244,602	200,000	0	1.C FE
38138P BG 3	GOLDER RANCH FIRE DISTRI 4.000 2039 07		01/08/2021	STIFEL NICOLAUS & CO INC		450,331	370,000	0	1.C FE
38138P BH 1	GOLDER RANCH FIRE DISTRI 4.000 2040 07		01/08/2021	STIFEL NICOLAUS & CO INC		436,748	360,000	0	1.C FE
38138P BJ 7	GOLDER RANCH FIRE DISTRI 4.000 2045 07		01/08/2021	STIFEL NICOLAUS & CO INC		1,379,994	1,155,000	0	1.C FE
625506 QP 8	MULTNOMAH CO GO TAXABLE .800 2026 06		01/13/2021	J P MORGAN CHASE SECURITIES INC		10,021,000	10,000,000	0	1.A FE
799055 SN 9	SAN MATEO FOSTER CSD GO 3.000 2037 08		03/10/2021	RBC CAPITAL MARKETS		872,824	800,000	0	1.B FE
799055 SP 4	SAN MATEO FOSTER CSD GO 3.000 2038 08		03/10/2021	RBC CAPITAL MARKETS		812,828	750,000	0	1.B FE
799055 SQ 2	SAN MATEO FOSTER CSD GO 3.000 2039 08		03/10/2021	RBC CAPITAL MARKETS		539,875	500,000	0	1.B FE
799055 SR 0	SAN MATEO FOSTER CSD GO 3.000 2040 08		03/10/2021	RBC CAPITAL MARKETS		537,875	500,000	0	1.B FE
799055 SS 8	SAN MATEO FOSTER CSD GO 3.000 2041 08		03/10/2021	RBC CAPITAL MARKETS		466,568	435,000	0	1.B FE
799055 TD 0	SAN MATEO FOSTER CSD GO 3.000 2037 08		03/10/2021	RBC CAPITAL MARKETS		960,106	880,000	0	1.B FE
799055 TE 8	SAN MATEO FOSTER CSD GO 3.000 2038 08		03/10/2021	RBC CAPITAL MARKETS		997,068	920,000	0	1.B FE
799055 TF 5	SAN MATEO FOSTER CSD GO 3.000 2039 08		03/10/2021	RBC CAPITAL MARKETS		539,875	500,000	0	1.B FE
799055 TG 3	SAN MATEO FOSTER CSD GO 3.000 2040 08		03/10/2021	RBC CAPITAL MARKETS		699,238	650,000	0	1.B FE
799055 TH 1	SAN MATEO FOSTER CSD GO 3.000 2041 08		03/10/2021	RBC CAPITAL MARKETS		536,285	500,000	0	1.B FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
2499999.	Total - Bonds - U.S. Political Subdivisions of States					137,218,821	119,270,000	18,673	XXX
Bonds - U.S. Special Revenue and Special Assessment									
196632 LH 4	COLORADO SPRINGS UTILITI .050 2040 11		03/22/2021	BARCLAYS CAPITAL INC		8,865,000	8,865,000	185	1.C FE
196632 BK 8	COLORADO SPRINGS UTILITI .050 2037 11		03/22/2021	BARCLAYS CAPITAL INC		18,200,000	18,200,000	379	1.C FE
270852 AB 2	E BATON ROUGE PARISH SEW .070 2028 12		03/23/2021	WELLS FARGO SECURITIES		5,100,000	5,100,000	67	1.D FE
40222P AF 9	GULF COAST WASTE DISP AU .070 2030 06		03/23/2021	WELLS FARGO SECURITIES		5,000,000	5,000,000	66	1.D FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV .060 2038 07		03/22/2021	GOLDMAN SACHS & CO		18,024,000	18,024,000	385	1.C FE
546598 AA 1	LOUISVILLE & JEFFERSON R .090 2029 01		03/22/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	22	1.G FE
54834R AC 3	LOWER NECHES VALLEY (EXX .070 2029 11		03/23/2021	WELLS FARGO SECURITIES		3,800,000	3,800,000	50	1.D FE
60528A BS 2	MISSISSIPPI BUS FIN COM .060 2030 12		03/22/2021	WELLS FARGO SECURITIES		26,550,000	26,550,000	604	1.D FE
733508 AB 1	PORT ARTHUR IDC AIR PROD .090 2036 04		03/18/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	34	1.F FE
592481 LC 7	ST LOUIS METRO SWR DIST 5.000 2044 05		01/21/2021	PIPER JAFFRAY		3,202,425	2,500,000	29,167	1.B FE
919061 ET 4	VALDEZ ALASKA MARINE TER .090 2031 05		03/18/2021	GOLDMAN SACHS & CO		24,000,000	24,000,000	717	1.G FE
977123 2L 1	WISCONSIN TRANSPORTATION 3.000 2040 07		03/10/2021	MORGAN STANLEY		2,182,220	2,000,000	0	1.B FE
977123 2M 9	WISCONSIN TRANSPORTATION 3.000 2041 07		03/10/2021	MORGAN STANLEY		1,685,734	1,550,000	0	1.B FE
35563P BX 6	SCRT 2017-3 HT CMO 3.250 2056 07		03/25/2021	PAR WRITE-UP		7,710	7,710	0	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					118,617,088	117,596,710	31,675	XXX
Bonds - Industrial and Miscellaneous									
009158 BC 9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		01/14/2021	JEFFERIES & CO INC		4,192,880	4,000,000	14,578	1.F FE
03027X BG 4	AMERICAN TOWER CORP 1.875 2030 10		03/08/2021	RBC CAPITAL MARKETS		5,641,860	6,000,000	50,625	2.C FE
037833 ED 8	APPLE INC 1.650 2031 02		02/01/2021	GOLDMAN SACHS & CO		9,997,200	10,000,000	0	1.B FE
03969Y AA 6	ARDAGH METAL PACKAGING (3.250 2028 09	C	03/16/2021	VARIOUS		2,486,250	2,500,000	542	3.B FE
03969Y AB 4	ARDAGH METAL PACKAGING (4.000 2029 09	C	02/26/2021	VARIOUS		1,001,875	1,000,000	0	4.A FE
049560 AT 2	ATMOS ENERGY CORP 1.500 2031 01		01/08/2021	CITIGROUP GLOBAL MARKETS		4,358,050	4,410,000	18,559	1.G FE
05453G AC 9	AXALTA COATING SYSTEMS 3.375 2029 02		01/27/2021	GOLDMAN SACHS & CO		1,715,000	1,750,000	10,664	4.A FE
06051G HX 0	BANK OF AMERICA CORP 2.884 2030 10		02/25/2021	BAS-MERRILL LYNCH		5,291,600	5,000,000	51,672	1.G FE
06051G JP 5	BANK OF AMERICA CORP 2.651 2032 03		03/08/2021	BAS-MERRILL LYNCH		10,000,000	10,000,000	0	1.F FE
06406R AR 8	BANK OF NEW YORK MELLON 1.650 2031 01		01/21/2021	GOLDMAN SACHS & CO		14,994,450	15,000,000	0	1.E FE
081437 AT 2	BEMIS CO 2.630 2030 06	C	02/16/2021	GOLDMAN SACHS & CO		5,252,000	5,000,000	21,551	2.B FE
09951L AA 1	BOOZ ALLEN HAMILTON INC 3.875 2028 09		03/18/2021	VARIOUS		2,159,150	2,155,000	4,374	3.C FE
110122 CP 1	BRISTOL-MYERS SQUIBB 3.400 2029 07		02/26/2021	BAS-MERRILL LYNCH		8,636,700	7,727,000	26,272	1.F FE
05605H AC 4	BWX TECHNOLOGIES (144A) 4.125 2029 04		03/29/2021	MORGAN STANLEY		500,000	500,000	0	3.C FE
12685J AC 9	CABLE ONE (144A) 4.000 2030 11		03/12/2021	VARIOUS		2,764,375	2,750,000	34,556	4.B FE
14448C AL 8	CARRIER GLOBAL CORP 2.700 2031 02		02/16/2021	BNP PARIBAS		10,499,200	10,000,000	2,250	2.C FE
14879E AH 1	CATALENT PHARMA SOLUTION 3.125 2029 02		03/08/2021	VARIOUS		2,195,000	2,250,000	3,125	4.A FE
12508E AJ 0	CDK GLOBAL INC (144A) 5.250 2029 05		03/08/2021	CITIGROUP GLOBAL MARKETS		2,143,750	2,000,000	50,896	3.A FE
159864 AC 1	CHARLES RIVER LABORATORI 5.500 2026 04		03/17/2021	J P MORGAN CHASE SECURITIES INC		10,428,000	10,000,000	255,139	3.B FE
159864 AG 2	CHARLES RIVER LABORATORI 3.750 2029 03		03/12/2021	VARIOUS		2,500,000	2,500,000	0	3.B FE
159864 AJ 6	CHARLES RIVER LABORATORI 4.000 2031 03		03/08/2021	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	3.B FE
808513 BG 9	CHARLES SCHWAB 1.650 2031 03		02/17/2021	CITIGROUP GLOBAL MARKETS		3,905,560	4,000,000	12,467	1.F FE
191216 DK 3	COCA-COLA CO 2.000 2031 03		03/01/2021	GOLDMAN SACHS & CO		6,972,910	7,000,000	0	1.E FE
201723 AP 8	COMMERCIAL METALS CO 3.875 2031 02		01/19/2021	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	3.A FE
20825C AV 6	CONOCOPHILLIPS (144A) 3.750 2027 10		02/08/2021	EXCHANGED		3,242,730	3,000,000	39,688	1.G FE
20825C AX 2	CONOCOPHILLIPS (144A) 4.300 2028 08		02/08/2021	EXCHANGED		1,164,390	1,000,000	20,664	1.G FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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22822V AW 1	CROWN CASTLE INTL CORP 2.100 2031 04		02/08/2021	CITIGROUP GLOBAL MARKETS		9,954,600	10,000,000	0	2.C FE
126307 AZ 0	CSC HOLDINGS LLC (144A) 6.500 2029 02		03/08/2021	CITIGROUP GLOBAL MARKETS		2,200,000	2,000,000	14,083	3.C FE
126408 HQ 9	CSX CORP 2.400 2030 02		01/26/2021	CREDIT SUISSE FIRST BOSTON		5,353,400	5,000,000	54,333	2.A FE
23918K AS 7	DAVITA INC (144A) 4.625 2030 06		02/24/2021	J P MORGAN CHASE SECURITIES INC		1,017,500	1,000,000	10,920	4.A FE
26441Y BF 3	DUKE REALTY LP 1.750 2031 02		01/11/2021	J P MORGAN CHASE SECURITIES INC		2,977,560	3,000,000	0	2.A FE
291011 BN 3	EMERSON ELECTRIC 1.950 2030 10		02/22/2021	J P MORGAN CHASE SECURITIES INC		10,180,400	10,000,000	69,875	1.F FE
29364W BE 7	ENTERGY LOUISIANA LLC 1.600 2030 12		02/10/2021	SCOTIA CAPITAL		3,190,022	3,220,000	12,737	1.F FE
31620M BT 2	FIDELITY NATIONAL INFORM 2.250 2031 03		03/11/2021	J P MORGAN CHASE SECURITIES INC		8,884,063	8,969,000	1,600	2.B FE
33767D AB 1	FIRSTCASH INC (144A) 4.625 2028 09		03/18/2021	JEFFERIES & CO INC		4,060,000	4,000,000	10,792	3.B FE
337738 BC 1	FISERV INC 2.650 2030 06		02/16/2021	SMBC NIKKO SEC		2,098,520	2,000,000	11,336	2.B FE
361448 BG 7	GATX CORP 1.900 2031 06		02/01/2021	BAS-MERRILL LYNCH		2,977,440	3,000,000	0	2.B FE
370334 CL 6	GENERAL MILLS INC 2.875 2030 04		01/25/2021	JEFFERIES & CO INC		2,449,772	2,241,000	18,255	2.B FE
38141G XR 0	GOLDMAN SACHS GROUP 1.992 2032 01		01/21/2021	GOLDMAN SACHS & CO		3,999,280	4,000,000	0	1.F FE
382550 BJ 9	GOODYEAR TIRE & RUBBER 5.250 2031 04		03/31/2021	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	0	4.A FE
38869A AC 1	GRAPHIC PACKAGING INTERN 3.500 2029 03		03/03/2021	WELLS FARGO SECURITIES		2,518,750	2,500,000	972	3.B FE
40410K AA 3	H.B. FULLER CO 4.250 2028 10		03/10/2021	VARIOUS		3,073,125	3,000,000	43,208	3.C FE
42805V AA 8	HERTZ VEHICLE INTERIM FI 3.000 2022 11		03/19/2021	APOLLO		9,576,875	9,625,000	0	2.A FE
42805V AD 2	HERTZ VEHICLE INTERIM FI 3.750 2022 11		03/19/2021	APOLLO		1,368,125	1,375,000	0	3.C FE
438516 BZ 8	HONEYWELL INTERNATIONAL 1.950 2030 06		01/27/2021	CREDIT SUISSE FIRST BOSTON		5,216,950	5,000,000	15,708	1.F FE
443510 AK 8	HUBBELL INC 2.300 2031 03		03/10/2021	VARIOUS		6,960,550	7,000,000	0	2.A FE
45688C AA 5	INGEVITY CORP (144A) 4.500 2026 02		01/19/2021	BARCLAYS CAPITAL INC		510,625	500,000	10,625	3.C FE
465685 AQ 8	ITC HOLDINGS CORP (144A) 2.950 2030 05		02/03/2021	BAS-MERRILL LYNCH		10,856,700	10,000,000	66,375	2.B FE
49271V AN 0	KEURIG DR PEPPER INC 2.250 2031 03		03/02/2021	MUFG SECURITIES AMERICAS INC		6,000,540	6,000,000	0	2.B FE
513075 BR 1	LAMAR MEDIA CORP 3.750 2028 02		03/16/2021	TRUIST SECURITIES		2,483,750	2,500,000	16,406	4.A FE
513075 BX 8	LAMAR MEDIA CORP (144A) 3.625 2031 01		01/07/2021	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	4.A FE
52736R BJ 0	LEVI STRAUSS (144A) 3.500 2031 03		03/17/2021	VARIOUS		2,435,000	2,500,000	5,833	3.B FE
74005P BT 0	LINDE INC/CT 1.100 2030 08		01/20/2021	VARIOUS		4,885,472	5,062,000	25,057	1.F FE
539830 BP 3	LOCKHEED MARTIN CORP 1.850 2030 06		02/17/2021	VARIOUS		13,311,994	12,976,000	35,482	1.G FE
502431 AN 9	L3HARRIS TECH INC 1.800 2031 01		01/29/2021	U S BANCORP		4,515,753	4,513,000	15,119	2.B FE
574599 BQ 8	MASCO CORP 2.000 2031 02		02/19/2021	VARIOUS		9,916,560	10,000,000	0	2.B FE
575634 AU 4	MASSACHUSETTS ELECTRIC (1.729 2030 11	C	02/16/2021	VARIOUS		3,256,549	3,305,000	13,333	2.A FE
57629W CZ 1	MASSMUTUAL GLOBAL FUNDIN 2.150 2031 03		03/04/2021	J P MORGAN CHASE SECURITIES INC		14,978,550	15,000,000	0	1.B FE
57636Q AM 6	MASTERCARD INC 2.950 2029 06		03/12/2021	U S BANCORP		2,149,520	2,000,000	17,208	1.E FE
57636Q AS 3	MASTERCARD INC 1.900 2031 03		03/02/2021	BAS-MERRILL LYNCH		9,987,200	10,000,000	0	1.E FE
577081 BE 1	MATTEL INC (144A) 3.375 2026 04		03/09/2021	VARIOUS		1,501,250	1,500,000	0	3.B FE
579780 AS 6	MCCORMICK & COMPANY INC 1.850 2031 02		02/09/2021	GOLDMAN SACHS & CO		4,972,800	5,000,000	0	2.B FE
58933Y AZ 8	MERCK & CO INC 1.450 2030 06		01/13/2021	MORGAN STANLEY		9,943,000	10,000,000	8,458	1.E FE
609207 AY 1	MONDELEZ INTERNATIONAL 1.875 2032 10		01/25/2021	BARCLAYS CAPITAL INC		3,225,857	3,210,000	17,053	2.B FE
55354G AK 6	MSCI INC (144A) 3.625 2030 09		03/12/2021	MORGAN STANLEY		1,511,250	1,500,000	3,776	3.B FE
64083Y AA 9	NESCO HOLDINGS II INC (1 5.500 2029 04		03/17/2021	BAS-MERRILL LYNCH		100,000	100,000	0	4.C FE
654106 AK 9	NIKE INC 2.850 2030 03		03/10/2021	BAS-MERRILL LYNCH		8,676,970	8,000,000	91,913	1.E FE
677415 CT 6	OHIO POWER CO 1.625 2031 01		01/11/2021	VARIOUS		16,948,640	17,000,000	767	1.G FE
69007T AC 8	OUTFRONT MEDIA CAP (144A 4.625 2030 03		03/24/2021	GOLDMAN SACHS & CO		972,500	1,000,000	1,413	4.B FE
69007T AE 4	OUTFRONT MEDIA CAP (144A 4.250 2029 01		02/12/2021	VARIOUS		1,747,188	1,750,000	2,479	4.B FE
6944PL 2D 0	PACIFIC LIFE GLOBAL FUND 1.450 2028 01		01/12/2021	GOLDMAN SACHS & CO		9,996,000	10,000,000	0	1.E FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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737446 AR 5	POST HOLDINGS INC (144A) 4.500 2031 09		02/26/2021	VARIOUS		1,998,750	2,000,000	0	4.B FE
74112B AL 9	PRESTIGE BRANDS INC (144 5.125 2028 01		03/23/2021	BARCLAYS GLOBAL		1,560,000	1,500,000	14,948	4.A FE
74112B AM 7	PRESTIGE BRANDS INC (144 3.750 2031 04		03/23/2021	VARIOUS		3,490,000	3,500,000	1,250	4.B FE
742718 FH 7	PROCTER & GAMBLE CO 3.000 2030 03		01/27/2021	CITIGROUP GLOBAL MARKETS		3,791,664	3,325,000	34,358	1.D FE
74340X BS 9	PROLOGIS LP 1.625 2031 03		02/04/2021	WELLS FARGO SECURITIES		9,940,900	10,000,000	0	1.G FE
744448 CT 6	PUBLIC SERVICE CO OF COL 1.900 2031 01		01/08/2021	WELLS FARGO SECURITIES		4,542,599	4,419,000	55,274	1.E FE
760759 AX 8	REPUBLIC SERVICES INC 1.450 2031 02		02/02/2021	WELLS FARGO SECURITIES		5,782,260	6,000,000	39,633	2.B FE
78410G AE 4	SBA COMMUNICATIONS CORP 3.125 2029 02		01/26/2021	J P MORGAN CHASE SECURITIES INC		2,001,250	2,000,000	0	4.A FE
78433L AA 4	SCE RECOVERY FUNDING LLC .861 2031 11		02/17/2021	BARCLAYS CAPITAL INC		2,999,982	3,000,000	0	1.A FE
810186 AT 3	SCOTTS MIRACLE-GRO (144A 4.000 2031 04		03/11/2021	VARIOUS		2,002,500	2,000,000	0	4.A FE
853496 AG 2	STANDARD INDUSTRIES INC 4.375 2030 07		03/17/2021	CREDIT SUISSE FIRST BOSTON		1,758,750	1,750,000	13,611	3.B FE
87264A BS 3	T-MOBILE USA INC 2.625 2029 02		01/11/2021	DEUTSCHE BANC		1,000,000	1,000,000	0	3.B FE
87264A BV 6	T-MOBILE USA INC 3.375 2029 04		03/16/2021	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	3.B FE
87264A BW 4	T-MOBILE USA INC 3.500 2031 04		03/16/2021	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000	0	3.B FE
875127 BH 4	TAMPA ELECTRIC 2.400 2031 03		03/15/2021	WELLS FARGO SECURITIES		9,967,400	10,000,000	0	1.G FE
88023U AH 4	TEMPUR SEALY INTERNATION 4.000 2029 04		03/12/2021	VARIOUS		3,991,250	4,000,000	0	3.B FE
882508 BJ 2	TEXAS INSTRUMENTS INC 1.750 2030 05		02/10/2021	CITIGROUP GLOBAL MARKETS		3,353,537	3,316,000	15,797	1.E FE
893647 BM 8	TRANSDIGM INC (144A) 4.625 2029 01		01/14/2021	GOLDMAN SACHS & CO		1,500,000	1,500,000	0	4.C FE
91440A BJ 2	UNIV SYS OF MARYLAND FAC 1.340 2029 04		02/11/2021	JEFFERIES & CO INC		1,997,680	2,000,000	0	1.B FE
91440A BK 9	UNIV SYS OF MARYLAND FAC 1.440 2030 04		02/11/2021	JEFFERIES & CO INC		16,618,701	16,640,000	0	1.B FE
914748 AA 6	UNIVERSITY OF NOTRE DAME 3.394 2048 02		03/10/2021	J P MORGAN CHASE SECURITIES INC		9,001,760	8,000,000	20,364	1.A FE
948565 AD 8	WEEKLEY HOMES LLC (144A) 4.875 2028 09		03/30/2021	VARIOUS		2,775,811	2,687,000	4,248	3.C FE
95040Q AM 6	WELLTOWER INC 2.800 2031 06		03/16/2021	J P MORGAN CHASE SECURITIES INC		4,975,950	5,000,000	0	2.A FE
92940P AE 4	WRKCO INC 3.900 2028 06		03/24/2021	GOLDMAN SACHS & CO		5,852,085	5,275,000	65,718	2.B FE
988498 AP 6	YUM! BRANDS INC 4.625 2032 01		03/16/2021	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	3.C FE
014443 AL 9	ALECTRA INC 1.751 2031 02		02/09/2021	CIBC WORLD MARKETS		4,000,000	4,000,000	0	1.F FE
02135Z AR 7	ALTALINK LP 2.747 2026 05		01/20/2021	RBC CAPITAL MARKETS		2,184,800	2,000,000	8,128	1.F FE
06368D CV 4	BANK OF MONTREAL 2.370 2025 02		01/13/2021	TD SECURITIES		1,057,200	1,000,000	10,714	1.D FE
06368D PC 2	BANK OF MONTREAL 1.758 2026 03		03/08/2021	BMO CAPITAL MARKETS		1,000,000	1,000,000	0	1.F Z
07813Z CG 7	BELL CANADA 3.000 2031 03		03/12/2021	CIBC WORLD MARKETS		1,998,280	2,000,000	0	2.A FE
13607G RU 0	CANADIAN IMPERIAL BANK 1.100 2026 01		01/14/2021	CIBC WORLD MARKETS		999,270	1,000,000	0	1.D FE
13648T AA 5	CANADIAN PACIFIC RAILWAY 2.050 2030 03	A	03/09/2021	GOLDMAN SACHS & CO		1,970,520	2,000,000	683	2.B FE
31430W FL 3	FEDERATION DES CAISSES 1.093 2026 01		01/19/2021	VARIOUS		2,001,680	2,000,000	0	1.F FE
34959Z AC 6	FORTISBC ENERGY INC 2.580 2026 04		02/03/2021	RBC CAPITAL MARKETS		3,228,750	3,000,000	25,447	1.G FE
89117F A3 3	TORONTO-DOMINION BANK 1.888 2028 03		03/01/2021	TD SECURITIES		1,000,000	1,000,000	0	1.D FE
03969A AN 0	ARDAGH PACKAGING (144A) 4.125 2026 08	D	01/25/2021	MORGAN STANLEY		2,072,500	2,000,000	16,500	3.C FE
50220P AD 5	LSEGA FINANCING PLC (144 2.500 2031 04	D	03/25/2021	BAS-MERRILL LYNCH		4,991,650	5,000,000	0	1.G FE
06539W BB 1	BANK 2020-BN25 A5 2.649 2063 01		03/12/2021	MORGAN STANLEY		2,813,824	2,702,149	2,983	1.A FE
06541U BW 5	BANK 2020-BN30 A4 1.925 2053 12		03/12/2021	WELLS FARGO SECURITIES		4,848,283	4,972,000	3,988	1.A FE
38406J AA 6	GRACE 2020-GRCE A 2.347 2040 12		02/19/2021	CITIGROUP GLOBAL MARKETS		5,106,641	5,000,000	7,171	1.A FE
61692B BP 4	MSC 2020-HR8 A4 2.041 2053 07		03/04/2021	BARCLAYS CAPITAL INC		9,077,039	9,155,000	3,633	1.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						518,236,795	510,629,149	1,557,187	XXX
8399997. Total - Bonds - Part 3						884,399,440	859,919,756	1,704,697	XXX
8399999. Total - Bonds						884,399,440	859,919,756	1,704,697	XXX

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
03027X 10 0	AMERICAN TOWER CORP		03/26/2021	VARIOUS	1,489.000	317,598	XXX	0	XXX
03674X 10 6	ANTERO RESOURCES CORP		03/16/2021	DIST FROM PARTNERSHIP	11,363.000	112,835	XXX	0	XXX
03676B 10 2	ANTERO MIDSTREAM CORPORATION		03/11/2021	DIST FROM PARTNERSHIP	3,185.000	30,066	XXX	0	XXX
03750L 10 9	APARTMENT INCOME REIT CORP		01/12/2021	VARIOUS	4,649.000	175,486	XXX	0	XXX
03784Y 20 0	APPLE HOSPITALITY REIT INC		02/25/2021	VARIOUS	15,900.000	210,327	XXX	0	XXX
08975P 10 8	BIGCOMMERCE HOLDINGS INC		01/14/2021	DIST FROM PARTNERSHIP	25,017.000	1,596,564	XXX	0	XXX
105368 20 3	BRANDYWINE REALTY TRUST		01/28/2021	VARIOUS	14,300.000	162,869	XXX	0	XXX
11120U 10 5	BRIXMOR PROPERTY GROUP INC		03/30/2021	VARIOUS	62,231.000	1,262,606	XXX	0	XXX
133131 10 2	CAMDEN PROPERTY TRUST		03/26/2021	VARIOUS	5,678.000	589,845	XXX	0	XXX
198287 20 3	COLUMBIA PROPERTY TRUST INC		03/26/2021	VARIOUS	19,300.000	326,987	XXX	0	XXX
22822V 10 1	CROWN CASTLE INTL		01/19/2021	ROBERT W BAIRD & CO. NORTH AMERICA ALGO	105.000	16,676	XXX	0	XXX
229663 10 9	CUBESMART		02/16/2021	MERRILL LYNCH NORTH AMERICA ALGO 161	2,530.000	89,970	XXX	0	XXX
264411 50 5	DUKE REALTY CORPORATION		02/16/2021	VARIOUS	4,489.000	180,975	XXX	0	XXX
29444U 70 0	EQUINIX INC		02/02/2021	VARIOUS	776.000	543,537	XXX	0	XXX
30225T 10 2	EXTRA SPACE STORAGE INC		03/26/2021	VARIOUS	10,996.000	1,297,773	XXX	0	XXX
35086T 10 9	FOUR CORNERS PROPERTY TRUST INC		02/10/2021	VARIOUS	59,100.000	1,635,449	XXX	0	XXX
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		03/26/2021	VARIOUS	9,939.000	273,711	XXX	0	XXX
431284 10 8	HIGHWOODS PROPERTIES INC		03/23/2021	VARIOUS	7,304.000	294,325	XXX	0	XXX
444097 10 9	HUDSON PACIFIC PROPERTIES INC		03/16/2021	VARIOUS	11,079.000	283,311	XXX	0	XXX
46187W 10 7	INVITATION HOMES INC		03/30/2021	RAYMOND JAMES SOFT CREDIT NORTH AMERICA	15,325.000	493,880	XXX	0	XXX
49427F 10 8	KILROY REALTY CORP		03/23/2021	VARIOUS	21,900.000	1,407,385	XXX	0	XXX
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		03/16/2021	VARIOUS	6,231.000	206,970	XXX	0	XXX
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		01/12/2021	VARIOUS	3,700.000	456,193	XXX	0	XXX
64119V 30 3	NETSTREIT CORP		01/12/2021	VARIOUS	5,918.000	106,304	XXX	0	XXX
69007J 10 6	OUTFRONT MEDIA INC		03/30/2021	VARIOUS	29,700.000	624,544	XXX	0	XXX
69924R 10 8	PARAMOUNT GROUP INC		03/18/2021	VARIOUS	57,000.000	593,055	XXX	0	XXX
700517 10 5	PARK HOTELS & RESORTS INC		03/30/2021	VARIOUS	66,700.000	1,471,537	XXX	0	XXX
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		03/23/2021	VARIOUS	15,800.000	274,779	XXX	0	XXX
74340W 10 3	PROLOGIS INC		03/30/2021	VARIOUS	11,200.000	1,100,150	XXX	0	XXX
758849 10 3	REGENCY CENTERS CORP		01/12/2021	UBS SECURITIES NORTH AMERICA ALGO 642	1,662.000	74,280	XXX	0	XXX
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A		02/19/2021	MERRILL LYNCH NORTH AMERICA ALGO 161	6,478.000	68,380	XXX	0	XXX
828806 10 9	SIMON PROPERTY GROUP INC		03/16/2021	VARIOUS	3,944.000	389,305	XXX	0	XXX
82981J 10 9	SITE CENTERS CORP		03/02/2021	VARIOUS	46,600.000	547,488	XXX	0	XXX
85254J 10 2	STAG INDUSTRIAL INC		02/09/2021	VARIOUS	3,834.000	119,980	XXX	0	XXX
902653 10 4	UDR INC		03/30/2021	VARIOUS	21,500.000	851,090	XXX	0	XXX
92276F 10 0	VENTAS INC		03/16/2021	WELLS FARGO NORTH AMERICA ALGO 250	1,495.000	82,792	XXX	0	XXX
92339V 30 8	VEREIT INC		02/25/2021	VARIOUS	8,752.000	328,399	XXX	0	XXX
962166 10 4	WEYERHAEUSER CO		02/02/2021	JP MORGAN SOFT CREDIT NORTH AMERICA ALGO	1,400.000	45,388	XXX	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					18,642,810	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					18,642,810	XXX	0	XXX
9799999.	Total - Common Stocks					18,642,810	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					18,642,810	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					903,042,250	XXX	1,704,697	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
576863 BB 9	MATSON NAVIGATION CO 5.337	..	03/04/2021.	REDEEMED		41,000	41,000	41,000	40,994	0	6	0	6	0	41,000	0	0	0	1,094	09/04/2028.	1.B
576863 BC 7	MATSON NAVIGATION CO 5.273	..	01/29/2021.	REDEEMED		38,000	38,000	38,000	37,997	0	(1,062)	0	(1,062)	0	36,935	0	1,065	1,065	1,002	07/29/2029.	1.A
912828 B5 8	U S TREASURY NOTES 2.125	..	01/31/2021.	MATURED		25,000,000	25,000,000	24,589,928	24,984,176	0	15,824	0	15,824	0	25,000,000	0	0	0	265,625	01/31/2021.	1.A
912828 3Q 1	U S TREASURY NOTES 2.000	..	01/15/2021.	MATURED		5,000,000	5,000,000	5,012,321	5,000,296	0	(296)	0	(296)	0	5,000,000	0	0	0	50,000	01/15/2021.	1.A
912828 4B 3	U S TREASURY NOTES 2.375	..	03/15/2021.	MATURED		20,000,000	20,000,000	19,854,755	19,988,102	0	11,898	0	11,898	0	20,000,000	0	0	0	237,500	03/15/2021.	1.A
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	03/20/2021.	PAID ON PRINCIPAL		336,779	336,779	330,622	330,270	0	6,509	0	6,509	0	336,779	0	0	0	1,376	09/20/2046.	1.A
36179S NT 0	GNMA II PASS #MA4002 2.500	..	03/20/2021.	PAID ON PRINCIPAL		3,312,583	3,312,583	3,261,056	3,269,130	0	43,453	0	43,453	0	3,312,583	0	0	0	13,119	10/20/2046.	1.A
36179S SN 8	GNMA II PASS #MA4125 2.500	..	03/20/2021.	PAID ON PRINCIPAL		3,041,074	3,041,074	2,983,088	2,989,576	0	51,498	0	51,498	0	3,041,074	0	0	0	12,610	12/20/2046.	1.A
36179T G3 3	GNMA II PASS #MA4718 3.000	..	03/20/2021.	PAID ON PRINCIPAL		657,085	657,085	667,711	663,713	0	(6,629)	0	(6,629)	0	657,085	0	0	0	3,116	09/20/2047.	1.A
36202F 2L 9	GNMA II PASS #00005279 3.500	..	03/20/2021.	PAID ON PRINCIPAL		440,523	440,523	458,764	452,457	0	(11,934)	0	(11,934)	0	440,523	0	0	0	2,531	01/20/2042.	1.A
36202C HM 8	GNMA II PASS #2036 8.000	..	03/20/2021.	PAID ON PRINCIPAL		272	272	276	273	0	(2)	0	(2)	0	272	0	0	0	3	07/20/2025.	1.A
36202C K7 7	GNMA II PASS #2118 7.500	..	03/20/2021.	PAID ON PRINCIPAL		2,696	2,696	2,741	2,711	0	(15)	0	(15)	0	2,696	0	0	0	40	11/20/2025.	1.A
36202C PS 6	GNMA II PASS #2233 7.500	..	03/20/2021.	PAID ON PRINCIPAL		1,820	1,820	1,792	1,801	0	19	0	19	0	1,820	0	0	0	21	06/20/2026.	1.A
36202C QY 2	GNMA II PASS #2271 8.500	..	03/20/2021.	PAID ON PRINCIPAL		895	895	917	911	0	(16)	0	(16)	0	895	0	0	0	13	08/20/2026.	1.A
36202C RF 2	GNMA II PASS #2286 8.500	..	03/20/2021.	PAID ON PRINCIPAL		1,020	1,020	1,038	1,033	0	(13)	0	(13)	0	1,020	0	0	0	14	09/20/2026.	1.A
36202D HK 0	GNMA II PASS #2934 7.500	..	03/20/2021.	PAID ON PRINCIPAL		525	525	515	513	0	12	0	12	0	525	0	0	0	6	06/20/2030.	1.A
36202D SP 7	GNMA II PASS #3226 5.500	..	03/20/2021.	PAID ON PRINCIPAL		1,839	1,839	1,762	1,766	0	73	0	73	0	1,839	0	0	0	17	04/20/2032.	1.A
36202D TD 3	GNMA II PASS #3248 5.500	..	03/20/2021.	PAID ON PRINCIPAL		2,596	2,596	2,476	2,501	0	94	0	94	0	2,596	0	0	0	24	06/20/2032.	1.A
36202D UU 3	GNMA II PASS #3295 5.500	..	03/20/2021.	PAID ON PRINCIPAL		3,029	3,029	3,023	3,023	0	6	0	6	0	3,029	0	0	0	32	10/20/2032.	1.A
36202D U7 4	GNMA II PASS #3306 5.500	..	03/20/2021.	PAID ON PRINCIPAL		29,244	29,244	29,190	29,188	0	56	0	56	0	29,244	0	0	0	247	11/20/2032.	1.A
36202D VM 0	GNMA II PASS #3320 5.500	..	03/20/2021.	PAID ON PRINCIPAL		33,578	33,578	33,793	33,787	0	(209)	0	(209)	0	33,578	0	0	0	286	12/20/2032.	1.A
36202D YY 1	GNMA II PASS #3427 4.500	..	03/20/2021.	PAID ON PRINCIPAL		192,208	192,208	179,676	184,795	0	7,413	0	7,413	0	192,208	0	0	0	1,280	08/20/2033.	1.A
36202D 2B 6	GNMA II PASS #3470 4.500	..	03/20/2021.	PAID ON PRINCIPAL		5,374	5,374	4,976	5,117	0	257	0	257	0	5,374	0	0	0	40	11/20/2033.	1.A
36202D 4N 8	GNMA II PASS #3529 5.000	..	03/20/2021.	PAID ON PRINCIPAL		81,139	81,139	77,551	78,522	0	2,617	0	2,617	0	81,139	0	0	0	678	03/20/2034.	1.A
36202D 5P 2	GNMA II PASS #3554 4.500	..	03/20/2021.	PAID ON PRINCIPAL		33,523	33,523	31,041	32,106	0	1,417	0	1,417	0	33,523	0	0	0	228	05/20/2034.	1.A
36202E F2 0	GNMA II PASS #3785 5.000	..	03/20/2021.	PAID ON PRINCIPAL		150,797	150,797	146,933	148,051	0	2,747	0	2,747	0	150,797	0	0	0	1,331	11/20/2035.	1.A
36202E XT 1	GNMA II PASS #4290 5.500	..	03/20/2021.	PAID ON PRINCIPAL		48,958	48,958	48,754	48,735	0	223	0	223	0	48,958	0	0	0	435	11/20/2038.	1.A
36176S SV 3	GNMA PASS TH #0074832 3.500	..	03/15/2021.	PAID ON PRINCIPAL		238,774	238,774	249,556	249,044	0	(10,271)	0	(10,271)	0	238,774	0	0	0	946	04/15/2042.	1.A
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	03/15/2021.	PAID ON PRINCIPAL		124,902	124,902	130,542	131,185	0	(6,283)	0	(6,283)	0	124,902	0	0	0	377	04/15/2042.	1.A
36176X FR 5	GNMA PASS TH #00778976 3.500	..	03/15/2021.	PAID ON PRINCIPAL		344,680	344,680	361,860	367,766	0	(23,086)	0	(23,086)	0	344,680	0	0	0	2,124	03/15/2042.	1.A
36208F JZ 4	GNMA PASS TH #449480 7.500	..	03/15/2021.	PAID ON PRINCIPAL		3,393	3,393	3,479	3,455	0	(62)	0	(62)	0	3,393	0	0	0	43	10/15/2027.	1.A
36209G RV 1	GNMA PASS TH #471300 6.000	..	03/15/2021.	PAID ON PRINCIPAL		33,277	33,277	32,508	32,643	0	635	0	635	0	33,277	0	0	0	182	01/15/2032.	1.A
36209Y TV 0	GNMA PASS TH #485764 6.000	..	03/15/2021.	PAID ON PRINCIPAL		3,453	3,453	3,443	3,443	0	11	0	11	0	3,453	0	0	0	35	09/15/2031.	1.A
36210N RP 6	GNMA PASS TH #497394 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,429	1,429	1,399	1,400	0	29	0	29	0	1,429	0	0	0	14	01/15/2029.	1.A
36212N AM 9	GNMA PASS TH #538312 6.000	..	03/15/2021.	PAID ON PRINCIPAL		7,314	7,314	7,222	7,220	0	94	0	94	0	7,314	0	0	0	71	02/15/2032.	1.A
36213A CE 2	GNMA PASS TH #548269 6.000	..	03/15/2021.	PAID ON PRINCIPAL		650	650	643	643	0	6	0	6	0	650	0	0	0	7	02/15/2032.	1.A
36213C U4 0	GNMA PASS TH #550603 5.000	..	03/15/2021.	PAID ON PRINCIPAL		3,207	3,207	3,170	3,175	0	32	0	32	0	3,207	0	0	0	27	08/15/2035.	1.A
36213C YY 0	GNMA PASS TH #550727 5.000	..	03/15/2021.	PAID ON PRINCIPAL		45,549	45,549	44,828	45,003	0	546	0	546	0	45,549	0	0	0	470	11/15/2035.	1.A
36213D Z4 3	GNMA PASS TH #551663 6.000	..	03/15/2021.	PAID ON PRINCIPAL		5,464	5,464	5,447	5,447	0	17	0	17	0	5,464	0	0	0	50	09/15/2031.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
36213E B9 6	GNMA PASS TH #551864 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,190	1,190	1,168	1,168	0	21	0	21	0	1,190	0	0	0	12	11/15/2031.	1.A
36213E PU 4	GNMA PASS TH #552235 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,964	1,964	1,918	1,917	0	46	0	46	0	1,964	0	0	0	23	12/15/2031.	1.A
36213E PY 6	GNMA PASS TH #552239 6.000	..	03/15/2021.	PAID ON PRINCIPAL		2,279	2,279	2,233	2,233	0	47	0	47	0	2,279	0	0	0	23	12/15/2031.	1.A
36213E UH 7	GNMA PASS TH #552384 6.000	..	03/15/2021.	PAID ON PRINCIPAL		419	419	407	403	0	16	0	16	0	419	0	0	0	4	02/15/2032.	1.A
36213E UL 8	GNMA PASS TH #552387 6.500	..	03/15/2021.	PAID ON PRINCIPAL		3,212	3,212	3,395	3,404	0	(192)	0	(192)	0	3,212	0	0	0	36	02/15/2032.	1.A
36213E YG 5	GNMA PASS TH #552511 6.500	..	03/15/2021.	PAID ON PRINCIPAL		21,920	21,920	23,171	23,343	0	(1,423)	0	(1,423)	0	21,920	0	0	0	339	04/15/2032.	1.A
36213F QS 5	GNMA PASS TH #553165 6.000	..	03/15/2021.	PAID ON PRINCIPAL		9,777	9,777	10,268	10,147	0	(370)	0	(370)	0	9,777	0	0	0	95	04/15/2033.	1.A
36213F WW 9	GNMA PASS TH #553361 5.500	..	03/15/2021.	PAID ON PRINCIPAL		31,573	31,573	31,331	31,396	0	177	0	177	0	31,573	0	0	0	233	07/15/2033.	1.A
36213G U5 8	GNMA PASS TH #554204 6.000	..	03/15/2021.	PAID ON PRINCIPAL		481	481	472	471	0	9	0	9	0	481	0	0	0	5	12/15/2031.	1.A
36213R 5P 8	GNMA PASS TH #562554 6.000	..	02/15/2021.	PAID ON PRINCIPAL		15,742	15,742	15,585	15,577	0	165	0	165	0	15,742	0	0	0	155	01/15/2032.	1.A
36213U YC 8	GNMA PASS TH #565107 6.000	..	03/15/2021.	PAID ON PRINCIPAL		7,874	7,874	8,026	7,980	0	(106)	0	(106)	0	7,874	0	0	0	79	10/15/2032.	1.A
36213X 2H 6	GNMA PASS TH #567876 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,777	1,777	1,802	1,803	0	(26)	0	(26)	0	1,777	0	0	0	18	10/15/2032.	1.A
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	03/15/2021.	PAID ON PRINCIPAL		4,025	4,025	4,103	4,126	0	(101)	0	(101)	0	4,025	0	0	0	46	03/15/2032.	1.A
36200Q WM 2	GNMA PASS TH #569552 6.000	..	03/15/2021.	PAID ON PRINCIPAL		7,043	7,043	7,035	7,035	0	7	0	7	0	7,043	0	0	0	70	01/15/2032.	1.A
36200Q W6 7	GNMA PASS TH #569569 6.000	..	03/15/2021.	PAID ON PRINCIPAL		17,069	17,069	16,600	16,616	0	453	0	453	0	17,069	0	0	0	154	01/15/2032.	1.A
36200R WR 9	GNMA PASS TH #570456 6.000	..	03/15/2021.	PAID ON PRINCIPAL		4,076	4,076	4,090	4,087	0	(12)	0	(12)	0	4,076	0	0	0	42	11/15/2031.	1.A
36200S AG 5	GNMA PASS TH #570707 6.000	..	03/15/2021.	PAID ON PRINCIPAL		934	934	920	923	0	11	0	11	0	934	0	0	0	9	12/15/2031.	1.A
36200S BH 2	GNMA PASS TH #570740 6.000	..	03/15/2021.	PAID ON PRINCIPAL		49,918	49,918	48,998	49,165	0	753	0	753	0	49,918	0	0	0	733	01/15/2032.	1.A
36200S WM 8	GNMA PASS TH #571352 6.000	..	03/15/2021.	PAID ON PRINCIPAL		636	636	621	621	0	15	0	15	0	636	0	0	0	6	12/15/2031.	1.A
36200W BU 4	GNMA PASS TH #574351 6.000	..	03/15/2021.	PAID ON PRINCIPAL		3,034	3,034	2,995	2,998	0	37	0	37	0	3,034	0	0	0	30	01/15/2032.	1.A
36200W T6 8	GNMA PASS TH #574873 6.000	..	03/15/2021.	PAID ON PRINCIPAL		8,314	8,314	8,198	8,204	0	110	0	110	0	8,314	0	0	0	109	12/15/2031.	1.A
36200X E6 2	GNMA PASS TH #575357 6.000	..	03/15/2021.	PAID ON PRINCIPAL		5,471	5,471	5,443	5,443	0	28	0	28	0	5,471	0	0	0	53	12/15/2031.	1.A
36200X JQ 3	GNMA PASS TH #575471 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,631	1,631	1,581	1,569	0	61	0	61	0	1,631	0	0	0	16	01/15/2032.	1.A
36200X XP 9	GNMA PASS TH #575886 6.000	..	03/15/2021.	PAID ON PRINCIPAL		5,456	5,456	5,376	5,382	0	75	0	75	0	5,456	0	0	0	51	12/15/2031.	1.A
36200X YB 9	GNMA PASS TH #575906 6.000	..	03/15/2021.	PAID ON PRINCIPAL		598	598	590	589	0	9	0	9	0	598	0	0	0	6	01/15/2032.	1.A
36201A NV 6	GNMA PASS TH #577404 6.000	..	03/15/2021.	PAID ON PRINCIPAL		66,541	66,541	65,654	65,702	0	839	0	839	0	66,541	0	0	0	477	12/15/2031.	1.A
36201A PS 1	GNMA PASS TH #577433 6.000	..	03/15/2021.	PAID ON PRINCIPAL		7,437	7,437	7,409	7,409	0	28	0	28	0	7,437	0	0	0	74	02/15/2032.	1.A
36201A SW 9	GNMA PASS TH #577533 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,989	1,989	1,962	1,957	0	31	0	31	0	1,989	0	0	0	20	01/15/2032.	1.A
36201A XN 3	GNMA PASS TH #577685 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,688	1,688	1,721	1,731	0	(42)	0	(42)	0	1,688	0	0	0	17	10/15/2032.	1.A
36201A 3T 3	GNMA PASS TH #577810 6.000	..	03/15/2021.	PAID ON PRINCIPAL		3,205	3,205	3,146	3,149	0	56	0	56	0	3,205	0	0	0	32	01/15/2032.	1.A
36201B RQ 1	GNMA PASS TH #578395 6.000	..	03/15/2021.	PAID ON PRINCIPAL		2,752	2,752	2,790	2,806	0	(55)	0	(55)	0	2,752	0	0	0	28	10/15/2032.	1.A
36201B RT 5	GNMA PASS TH #578398 6.000	..	03/15/2021.	PAID ON PRINCIPAL		2,502	2,502	2,550	2,567	0	(66)	0	(66)	0	2,502	0	0	0	25	10/15/2032.	1.A
36201C JW 5	GNMA PASS TH #579077 6.000	..	03/15/2021.	PAID ON PRINCIPAL		12,153	12,153	11,974	11,975	0	178	0	178	0	12,153	0	0	0	133	12/15/2031.	1.A
36201C KF 0	GNMA PASS TH #579094 6.000	..	03/15/2021.	PAID ON PRINCIPAL		19,190	19,190	18,909	18,897	0	294	0	294	0	19,190	0	0	0	279	12/15/2031.	1.A
36201C LA 0	GNMA PASS TH #579121 6.000	..	03/15/2021.	PAID ON PRINCIPAL		10,611	10,611	10,463	10,474	0	137	0	137	0	10,611	0	0	0	95	01/15/2032.	1.A
36201C LZ 5	GNMA PASS TH #579144 6.000	..	03/15/2021.	PAID ON PRINCIPAL		158	158	154	153	0	5	0	5	0	158	0	0	0	2	01/15/2032.	1.A
36201C YP 3	GNMA PASS TH #579518 6.000	..	03/15/2021.	PAID ON PRINCIPAL		3,365	3,365	3,263	3,261	0	104	0	104	0	3,365	0	0	0	34	02/15/2032.	1.A
36201E M7 2	GNMA PASS TH #580982 6.000	..	03/15/2021.	PAID ON PRINCIPAL		12,775	12,775	12,586	12,605	0	170	0	170	0	12,775	0	0	0	84	02/15/2032.	1.A
36201F XP 7	GNMA PASS TH #582186 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,162	1,162	1,150	1,150	0	12	0	12	0	1,162	0	0	0	12	01/15/2032.	1.A
36201F 5T 0	GNMA PASS TH #582358 6.000	..	03/15/2021.	PAID ON PRINCIPAL		8,724	8,724	8,846	8,879	0	(155)	0	(155)	0	8,724	0	0	0	87	10/15/2032.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
36201F 5U 7	GNMA PASS TH #582359 6.000	..	03/15/2021.	PAID ON PRINCIPAL		11,610	11,610	11,772	11,784	0	(175)	0	(175)	0	11,610	0	0	0	118	10/15/2032.	1.A
36201G TK 1	GNMA PASS TH #582954 6.000	..	03/15/2021.	PAID ON PRINCIPAL		5,034	5,034	5,008	5,008	0	26	0	26	0	5,034	0	0	0	50	02/15/2032.	1.A
36201H 2U 6	GNMA PASS TH #584087 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,282	1,282	1,307	1,316	0	(33)	0	(33)	0	1,282	0	0	0	13	10/15/2032.	1.A
36201H 2W 2	GNMA PASS TH #584089 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,224	1,224	1,248	1,249	0	(24)	0	(24)	0	1,224	0	0	0	12	10/15/2032.	1.A
36201M FN 7	GNMA PASS TH #587073 6.000	..	03/15/2021.	PAID ON PRINCIPAL		4,539	4,539	4,508	4,508	0	31	0	31	0	4,539	0	0	0	50	05/15/2032.	1.A
36201N M4 9	GNMA PASS TH #588179 6.000	..	03/15/2021.	PAID ON PRINCIPAL		63,339	63,339	65,902	65,552	0	(2,213)	0	(2,213)	0	63,339	0	0	0	626	01/15/2033.	1.A
36201S XE 4	GNMA PASS TH #592077 5.000	..	03/15/2021.	PAID ON PRINCIPAL		2,091	2,091	2,089	2,088	0	2	0	2	0	2,091	0	0	0	17	08/15/2033.	1.A
36201V AE 2	GNMA PASS TH #594105 4.500	..	03/15/2021.	PAID ON PRINCIPAL		57,007	57,007	53,982	55,284	0	1,724	0	1,724	0	57,007	0	0	0	294	09/15/2033.	1.A
36201V AF 9	GNMA PASS TH #594106 4.500	..	03/15/2021.	PAID ON PRINCIPAL		2,537	2,537	2,404	2,453	0	83	0	83	0	2,537	0	0	0	19	09/15/2033.	1.A
36201V VN 9	GNMA PASS TH #594721 4.500	..	03/15/2021.	PAID ON PRINCIPAL		53,990	53,990	54,411	54,168	0	(178)	0	(178)	0	53,990	0	0	0	221	07/15/2033.	1.A
36200A BA 6	GNMA PASS TH #595033 6.000	..	03/15/2021.	PAID ON PRINCIPAL		83,225	83,225	84,838	85,616	0	(2,391)	0	(2,391)	0	83,225	0	0	0	830	10/15/2032.	1.A
36200E BQ 3	GNMA PASS TH #598647 5.500	..	03/15/2021.	PAID ON PRINCIPAL		8,994	8,994	9,197	9,197	0	(202)	0	(202)	0	8,994	0	0	0	83	04/15/2033.	1.A
36200E B6 7	GNMA PASS TH #598661 5.000	..	03/15/2021.	PAID ON PRINCIPAL		14,109	14,109	14,352	14,235	0	(126)	0	(126)	0	14,109	0	0	0	115	05/15/2033.	1.A
36200E CQ 2	GNMA PASS TH #598679 5.500	..	03/15/2021.	PAID ON PRINCIPAL		20,901	20,901	21,409	21,310	0	(409)	0	(409)	0	20,901	0	0	0	165	05/15/2033.	1.A
36200E DL 2	GNMA PASS TH #598707 5.000	..	03/15/2021.	PAID ON PRINCIPAL		20,362	20,362	20,378	20,359	0	3	0	3	0	20,362	0	0	0	180	07/15/2033.	1.A
36200E D5 7	GNMA PASS TH #598724 4.500	..	03/15/2021.	PAID ON PRINCIPAL		10,766	10,766	10,848	10,804	0	(38)	0	(38)	0	10,766	0	0	0	81	07/15/2033.	1.A
36200M QW 6	GNMA PASS TH #604469 4.500	..	03/15/2021.	PAID ON PRINCIPAL		100,270	100,270	92,531	95,527	0	4,743	0	4,743	0	100,270	0	0	0	645	07/15/2033.	1.A
36200M RT 2	GNMA PASS TH #604498 4.500	..	03/15/2021.	PAID ON PRINCIPAL		5,346	5,346	5,368	5,356	0	(10)	0	(10)	0	5,346	0	0	0	41	07/15/2033.	1.A
36200M T7 8	GNMA PASS TH #604574 4.500	..	03/15/2021.	PAID ON PRINCIPAL		26,529	26,529	26,379	26,420	0	109	0	109	0	26,529	0	0	0	186	08/15/2033.	1.A
36200M VM 2	GNMA PASS TH #604620 4.500	..	03/15/2021.	PAID ON PRINCIPAL		32,323	32,323	30,569	31,219	0	1,104	0	1,104	0	32,323	0	0	0	233	09/15/2033.	1.A
36200M WA 7	GNMA PASS TH #604641 4.500	..	03/15/2021.	PAID ON PRINCIPAL		18,634	18,634	17,547	17,930	0	704	0	704	0	18,634	0	0	0	119	09/15/2033.	1.A
36200M 3K 7	GNMA PASS TH #604802 4.500	..	03/15/2021.	PAID ON PRINCIPAL		4,145	4,145	3,926	4,012	0	133	0	133	0	4,145	0	0	0	31	11/15/2033.	1.A
36200N RJ 2	GNMA PASS TH #605389 5.000	..	03/15/2021.	PAID ON PRINCIPAL		21,009	21,009	20,756	20,802	0	207	0	207	0	21,009	0	0	0	197	04/15/2034.	1.A
36290R QZ 9	GNMA PASS TH #615272 4.500	..	03/15/2021.	PAID ON PRINCIPAL		30,952	30,952	31,185	31,049	0	(97)	0	(97)	0	30,952	0	0	0	244	07/15/2033.	1.A
36290R Q2 2	GNMA PASS TH #615273 4.500	..	03/15/2021.	PAID ON PRINCIPAL		8,270	8,270	8,332	8,302	0	(32)	0	(32)	0	8,270	0	0	0	64	07/15/2033.	1.A
36290R T4 5	GNMA PASS TH #615371 4.500	..	03/15/2021.	PAID ON PRINCIPAL		20,481	20,481	20,600	20,533	0	(52)	0	(52)	0	20,481	0	0	0	124	07/15/2033.	1.A
36290R YE 7	GNMA PASS TH #615509 4.500	..	03/15/2021.	PAID ON PRINCIPAL		57,028	57,028	52,707	54,392	0	2,637	0	2,637	0	57,028	0	0	0	517	08/15/2033.	1.A
36290R YM 9	GNMA PASS TH #615516 4.500	..	03/15/2021.	PAID ON PRINCIPAL		6,365	6,365	6,027	6,161	0	205	0	205	0	6,365	0	0	0	37	09/15/2033.	1.A
36290R ZJ 5	GNMA PASS TH #615545 4.500	..	03/15/2021.	PAID ON PRINCIPAL		9,887	9,887	9,245	9,459	0	428	0	428	0	9,887	0	0	0	74	09/15/2033.	1.A
36290R 4Y 6	GNMA PASS TH #615639 4.500	..	03/15/2021.	PAID ON PRINCIPAL		2,269	2,269	2,145	2,190	0	79	0	79	0	2,269	0	0	0	17	09/15/2033.	1.A
36290R 5E 9	GNMA PASS TH #615645 4.500	..	03/15/2021.	PAID ON PRINCIPAL		2,447	2,447	2,263	2,335	0	112	0	112	0	2,447	0	0	0	18	09/15/2033.	1.A
36290X JW 1	GNMA PASS TH #620477 4.500	..	03/15/2021.	PAID ON PRINCIPAL		2,789	2,789	2,648	2,705	0	84	0	84	0	2,789	0	0	0	21	08/15/2033.	1.A
36290X PJ 3	GNMA PASS TH #620625 4.500	..	03/15/2021.	PAID ON PRINCIPAL		79,063	79,063	75,061	76,833	0	2,230	0	2,230	0	79,063	0	0	0	326	09/15/2033.	1.A
36290X QX 1	GNMA PASS TH #620670 4.500	..	03/15/2021.	PAID ON PRINCIPAL		2,121	2,121	2,009	2,051	0	70	0	70	0	2,121	0	0	0	16	09/15/2033.	1.A
36291Q BW 3	GNMA PASS TH #634653 5.000	..	03/15/2021.	PAID ON PRINCIPAL		121,850	121,850	123,841	123,147	0	(1,297)	0	(1,297)	0	121,850	0	0	0	951	12/15/2034.	1.A
36291R RF 1	GNMA PASS TH #635986 5.000	..	03/15/2021.	PAID ON PRINCIPAL		2,930	2,930	2,978	2,959	0	(28)	0	(28)	0	2,930	0	0	0	24	12/15/2034.	1.A
36291R 2G 6	GNMA PASS TH #636275 5.000	..	03/15/2021.	PAID ON PRINCIPAL		17,807	17,807	17,593	17,668	0	139	0	139	0	17,807	0	0	0	208	03/15/2035.	1.A
36291S VW 7	GNMA PASS TH #637029 5.000	..	03/15/2021.	PAID ON PRINCIPAL		118,372	118,372	120,306	119,696	0	(1,323)	0	(1,323)	0	118,372	0	0	0	1,102	12/15/2034.	1.A
36292F S2 4	GNMA PASS TH #647737 5.000	..	03/15/2021.	PAID ON PRINCIPAL		2,076	2,076	2,052	2,055	0	21	0	21	0	2,076	0	0	0	17	08/15/2035.	1.A
36292H S6 1	GNMA PASS TH #649541 5.000	..	03/15/2021.	PAID ON PRINCIPAL		1,060	1,060	1,048	1,050	0	9	0	9	0	1,060	0	0	0	9	11/15/2035.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
36176E 5W 7	GNMA PASS TH #764361 3.500	..	03/15/2021.	PAID ON PRINCIPAL		4,191	4,191	4,375	4,445	0	(254)	0	(254)	0	4,191	0	0	0	24	01/15/2042.	1.A
36176E 6E 6	GNMA PASS TH #764369 3.500	..	03/15/2021.	PAID ON PRINCIPAL		655	655	684	699	0	(43)	0	(43)	0	655	0	0	0	4	01/15/2042.	1.A
36176Q NH 3	GNMA PASS TH #772892 3.500	..	03/15/2021.	PAID ON PRINCIPAL		95,999	95,999	100,214	102,032	0	(6,034)	0	(6,034)	0	95,999	0	0	0	830	01/15/2042.	1.A
36176Q NT 7	GNMA PASS TH #772902 3.500	..	03/15/2021.	PAID ON PRINCIPAL		1,049	1,049	1,095	1,127	0	(78)	0	(78)	0	1,049	0	0	0	6	01/15/2042.	1.A
36176Q NX 8	GNMA PASS TH #772906 3.500	..	03/15/2021.	PAID ON PRINCIPAL		77,882	77,882	81,302	81,902	0	(4,020)	0	(4,020)	0	77,882	0	0	0	244	01/15/2042.	1.A
36225A TG 5	GNMA PASS TH #780551 7.500	..	03/15/2021.	PAID ON PRINCIPAL		470	470	482	482	0	(12)	0	(12)	0	470	0	0	0	6	04/15/2027.	1.A
36225A YM 6	GNMA PASS TH #780716 7.500	..	03/15/2021.	PAID ON PRINCIPAL		1,626	1,626	1,666	1,666	0	(40)	0	(40)	0	1,626	0	0	0	18	02/15/2028.	1.A
36241K BF 4	GNMA PASS TH #781838 8.000	..	03/15/2021.	PAID ON PRINCIPAL		23,666	23,666	25,821	24,920	0	(1,255)	0	(1,255)	0	23,666	0	0	0	305	12/15/2029.	1.A
36241K BG 2	GNMA PASS TH #781839 8.000	..	03/15/2021.	PAID ON PRINCIPAL		21,286	21,286	23,042	21,788	0	(501)	0	(501)	0	21,286	0	0	0	278	06/15/2025.	1.A
36241K BL 1	GNMA PASS TH #781843 6.500	..	03/15/2021.	PAID ON PRINCIPAL		31,248	31,248	32,958	32,145	0	(897)	0	(897)	0	31,248	0	0	0	329	11/15/2028.	1.A
36241K BM 9	GNMA PASS TH #781844 6.500	..	03/15/2021.	PAID ON PRINCIPAL		144,690	144,690	152,343	150,778	0	(6,088)	0	(6,088)	0	144,690	0	0	0	1,531	03/15/2032.	1.A
36241K CT 3	GNMA PASS TH #781882 7.500	..	03/15/2021.	PAID ON PRINCIPAL		22,538	22,538	24,143	23,488	0	(950)	0	(950)	0	22,538	0	0	0	278	03/15/2030.	1.A
36241K CU 0	GNMA PASS TH #781883 7.500	..	03/15/2021.	PAID ON PRINCIPAL		17,164	17,164	18,383	17,929	0	(765)	0	(765)	0	17,164	0	0	0	196	03/15/2030.	1.A
36241K CV 8	GNMA PASS TH #781884 7.500	..	03/15/2021.	PAID ON PRINCIPAL		49,216	49,216	52,726	51,504	0	(2,288)	0	(2,288)	0	49,216	0	0	0	608	04/15/2030.	1.A
36241K DH 8	GNMA PASS TH #781904 5.000	..	03/15/2021.	PAID ON PRINCIPAL		129,962	129,962	127,905	128,379	0	1,583	0	1,583	0	129,962	0	0	0	929	04/15/2035.	1.A
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	01/20/2021.	PAID ON PRINCIPAL		1,000,406	1,000,406	1,025,494	1,003,538	0	(3,132)	0	(3,132)	0	1,000,406	0	0	0	1,663	11/20/2062.	1.A
38375B C9 1	GNR 2012-H31 HA CMO 1.650	..	03/20/2021.	PAID ON PRINCIPAL		15,217	15,217	15,390	15,228	0	(11)	0	(11)	0	15,217	0	0	0	40	10/20/2062.	1.A
38375B G2 2	GNR 2013-H03 HA CMO 1.750	..	03/20/2021.	PAID ON PRINCIPAL		147,793	147,793	147,747	147,659	0	135	0	135	0	147,793	0	0	0	351	12/20/2062.	1.A
38375B R5 3	GNR 2013-H07 LA CMO 1.650	..	03/20/2021.	PAID ON PRINCIPAL		101,016	101,016	100,227	100,871	0	146	0	146	0	101,016	0	0	0	280	03/20/2063.	1.A
38375U JP 6	GNR 2014-H12 KA CMO 2.750	..	03/20/2021.	PAID ON PRINCIPAL		578,582	578,582	581,249	578,848	0	(266)	0	(266)	0	578,582	0	0	0	2,870	05/20/2064.	1.A
38376R GY 6	GNR 2015-H22 GA CMO 2.000	..	03/20/2021.	PAID ON PRINCIPAL		887,165	887,165	855,490	865,849	0	21,316	0	21,316	0	887,165	0	0	0	2,221	09/20/2065.	1.A
38376R ML 7	GNR 2015-H32 KA CMO 2.700	..	03/20/2021.	PAID ON PRINCIPAL		901,204	901,204	895,396	898,972	0	2,232	0	2,232	0	901,204	0	0	0	3,591	12/20/2065.	1.A
36225C PC 4	G2 (ARM) #80418 2.875	..	03/20/2021.	PAID ON PRINCIPAL		2,536	2,536	2,542	2,516	0	21	0	21	0	2,536	0	0	0	11	06/20/2030.	1.A
36202K 6Z 3	G2 (ARM) #8988 2.125	..	03/20/2021.	PAID ON PRINCIPAL		7,090	7,090	7,105	7,066	0	23	0	23	0	7,090	0	0	0	39	10/20/2026.	1.A
36230S DW 1	G2 757317 4.317	..	02/20/2021.	PAID ON PRINCIPAL		206	206	212	208	0	(2)	0	(2)	0	206	0	0	0	0	02/20/2061.	1.A
38378N EW 9	GNR 2013-162 A (PROJEC 2.750	..	03/16/2021.	PAID ON PRINCIPAL		76,176	76,176	75,247	75,679	0	497	0	497	0	76,176	0	0	0	348	09/16/2046.	1.A
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	03/16/2021.	PAID ON PRINCIPAL		407,714	407,714	407,841	407,641	0	73	0	73	0	407,714	0	0	0	2,123	05/16/2055.	1.A
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471	..	03/16/2021.	PAID ON PRINCIPAL		165,734	165,734	166,401	166,157	0	(423)	0	(423)	0	165,734	0	0	0	764	09/16/2053.	1.A
38378N 5Q 2	GNR 2014-77 AD (PROJEC 2.750	..	03/16/2021.	PAID ON PRINCIPAL		1,426,248	1,426,248	1,437,836	1,437,526	0	(11,278)	0	(11,278)	0	1,426,248	0	0	0	4,754	12/16/2047.	1.A
38379K H5 0	GNR 2015-130 AH (PROJE 2.900	..	03/16/2021.	PAID ON PRINCIPAL		1,521,663	1,521,663	1,557,803	1,532,963	0	(11,299)	0	(11,299)	0	1,521,663	0	0	0	4,481	08/16/2047.	1.A
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300	..	03/16/2021.	PAID ON PRINCIPAL		1,783,845	1,783,845	1,767,122	1,775,990	0	7,855	0	7,855	0	1,783,845	0	0	0	7,883	11/16/2048.	1.A
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650	..	03/16/2021.	PAID ON PRINCIPAL		1,800,972	1,800,972	1,812,087	1,804,622	0	(3,651)	0	(3,651)	0	1,800,972	0	0	0	11,568	03/16/2050.	1.A
38379R 5R 0	GNR 2017-145A (PROJECT 2.700	..	03/16/2021.	PAID ON PRINCIPAL		2,493,028	2,493,028	2,492,249	2,491,304	0	1,725	0	1,725	0	2,493,028	0	0	0	8,263	10/16/2051.	1.A
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600	..	03/16/2021.	PAID ON PRINCIPAL		287,243	287,243	285,178	286,089	0	1,153	0	1,153	0	287,243	0	0	0	1,303	07/16/2057.	1.A
38380M BX 8	GNR 2018-98 A (PROJECT 3.000	..	03/16/2021.	PAID ON PRINCIPAL		421,733	421,733	421,717	421,490	0	244	0	244	0	421,733	0	0	0	1,883	10/16/2050.	1.A
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250	..	03/16/2021.	PAID ON PRINCIPAL		973,703	973,703	957,653	963,701	0	10,002	0	10,002	0	973,703	0	0	0	6,889	03/16/2059.	1.A
38380M A9 2	GNR 2019-7 A (PROJECT 3.250	..	03/16/2021.	PAID ON PRINCIPAL		162,590	162,590	161,015	162,148	0	442	0	442	0	162,590	0	0	0	1,163	01/16/2052.	1.A
83162C TV 5	SBAP 2011-20B 1 4.220	..	02/01/2021.	PAID ON PRINCIPAL		451,046	451,046	451,046	449,639	0	1,407	0	1,407	0	451,046	0	0	0	9,807	02/01/2031.	1.A
83162C UR 2	SBAP 2012-20C 1 2.510	..	03/01/2021.	PAID ON PRINCIPAL		545,596	545,596	545,780	544,217	0	1,379	0	1,379	0	545,596	0	0	0	6,986	03/01/2032.	1.A
83162C WK 5	SBAP 2014-20G 1 2.870	..	01/01/2021.	PAID ON PRINCIPAL		334,057	334,057	337,334	335,552	0	(1,495)	0	(1,495)	0	334,057	0	0	0	5,075	07/01/2034.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
83162C XE 8	SBAP 2015-20H 1 2.820	..	02/01/2021.	PAID ON PRINCIPAL		1,139,991	1,139,991	1,140,746	1,137,186	0	2,805	0	2,805	0	1,139,991	0	0	0	17,947	08/01/2035.	1.A
83162C XG 3	SBAP 2015-20I 1 2.820	..	03/01/2021.	PAID ON PRINCIPAL		1,039,146	1,039,146	1,039,146	1,035,838	0	3,309	0	3,309	0	1,039,146	0	0	0	15,409	09/01/2035.	1.A
83162C XN 8	SBAP 2016-20A 1 2.780	..	01/01/2021.	PAID ON PRINCIPAL		805,816	805,816	805,816	804,434	0	1,382	0	1,382	0	805,816	0	0	0	12,564	01/01/2036.	1.A
83162C YH 0	SBAP 2017-20B 1 2.820	..	02/01/2021.	PAID ON PRINCIPAL		929,642	929,642	933,759	931,175	0	(1,533)	0	(1,533)	0	929,642	0	0	0	13,840	02/01/2037.	1.A
83162C YU 1	SBAP 2017-20H 1 2.750	..	02/01/2021.	PAID ON PRINCIPAL		432,926	432,926	432,926	432,219	0	707	0	707	0	432,926	0	0	0	6,096	08/01/2037.	1.A
83162C ZT 3	SBAP 2018-10E 1 3.140	..	03/01/2021.	PAID ON PRINCIPAL		128,591	128,591	128,591	128,362	0	229	0	229	0	128,591	0	0	0	2,019	09/01/2028.	1.A
83162C ZP 1	SBAP 2018-20G 1 3.540	..	01/01/2021.	PAID ON PRINCIPAL		206,423	206,423	206,132	205,894	0	529	0	529	0	206,423	0	0	0	3,823	07/01/2038.	1.A
83162C ZR 7	SBAP 2018-20H 1 3.580	..	02/01/2021.	PAID ON PRINCIPAL		1,088,231	1,088,231	1,083,789	1,082,428	0	5,803	0	5,803	0	1,088,231	0	0	0	21,148	08/01/2038.	1.A
83162C ZU 0	SBAP 2018-20I 1 3.530	..	03/01/2021.	PAID ON PRINCIPAL		859,582	859,582	857,844	857,218	0	2,365	0	2,365	0	859,582	0	0	0	15,968	09/01/2038.	1.A
831641 FB 6	SBIC 2014-10B 1 3.015	..	03/10/2021.	PAID ON PRINCIPAL		2,106,313	2,106,313	2,106,313	2,105,598	0	715	0	715	0	2,106,313	0	0	0	31,492	09/10/2024.	1.A
831641 FE 0	SBIC 2015-10B 1 2.829	..	03/10/2021.	PAID ON PRINCIPAL		2,511,984	2,511,984	2,511,984	2,511,259	0	725	0	725	0	2,511,984	0	0	0	35,240	09/10/2025.	1.A
831641 FQ 3	SBIC 2020-10B 1 1.034	..	03/10/2021.	PAID ON PRINCIPAL		9,738	9,738	9,738	9,738	0	0	0	0	0	9,738	0	0	0	44	09/10/2030.	1.A
0599999. Total - Bonds - U.S. Government						89,056,934	89,056,934	88,458,552	88,950,169	0	105,700	0	105,700	0	89,055,869	0	1,065	1,065	874,386	XXX	XXX
Bonds - All Other Government																					
G92445 BN 7	UK GILT TREASURY 1.500	B	01/22/2021.	MATURED		1,812,998	1,812,998	1,707,295	1,810,343	0	(920)	0	(920)	(129,474)	1,679,949	133,049	0	133,049	13,597	01/22/2021.	1.D FE
62959Z RN 5	CANADA NHA PASS THRU P 1.740	..	03/15/2021.	PAID ON PRINCIPAL		114,852	114,852	113,703	113,884	0	969	0	969	0	114,852	0	0	0	365	01/01/2025.	1.A FE
62959Z X6 5	CANADA NHA PASS THRU P 1.920	..	03/15/2021.	PAID ON PRINCIPAL		5,809	5,809	5,768	5,771	0	38	0	38	0	5,809	0	0	0	19	01/01/2030.	1.A FE
1099999. Total - Bonds - All Other Government						1,933,658	1,933,658	1,826,766	1,929,997	0	86	0	86	(129,474)	1,800,610	133,049	0	133,049	13,981	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882721 RM 7	TEXAS MULTI-MODE-MOBIL .020	..	02/25/2021.	GOLDMAN SACHS & CO		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(0)	(0)	196	04/01/2036.	1.A FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(0)	(0)	196	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
122475 WC 6	BURNSVILLE ISD#191 GO 4.750	..	02/01/2021.	REDEEMED		1,765,000	1,765,000	1,868,429	1,765,953	0	(953)	0	(953)	0	1,765,000	0	0	0	41,919	02/01/2028.	1.C FE
122475 WD 4	BURNSVILLE ISD#191 GO 4.750	..	02/01/2021.	REDEEMED		1,830,000	1,830,000	1,923,605	1,830,849	0	(849)	0	(849)	0	1,830,000	0	0	0	43,463	02/01/2029.	1.C FE
122475 WE 2	BURNSVILLE ISD#191 GO 4.750	..	02/01/2021.	REDEEMED		1,765,000	1,765,000	1,840,789	1,765,669	0	(669)	0	(669)	0	1,765,000	0	0	0	41,919	02/01/2030.	1.C FE
198036 6B 6	COLUMBIA SCHOOL DISTRI 5.000	..	03/01/2021.	REDEEMED		5,100,000	5,100,000	5,546,760	5,108,655	0	(8,655)	0	(8,655)	0	5,100,000	0	0	0	127,500	03/01/2028.	1.B FE
198036 6C 4	COLUMBIA SCHOOL DISTRI 5.000	..	03/01/2021.	REDEEMED		2,500,000	2,500,000	2,679,175	2,503,442	0	(3,442)	0	(3,442)	0	2,500,000	0	0	0	62,500	03/01/2030.	1.B FE
198036 6D 2	COLUMBIA SCHOOL DISTRI 5.000	..	03/01/2021.	REDEEMED		2,900,000	2,900,000	3,086,238	2,903,553	0	(3,553)	0	(3,553)	0	2,900,000	0	0	0	72,500	03/01/2031.	1.B FE
208418 TV 5	CONROE ISD GENERAL OBL 4.000	..	02/15/2021.	REDEEMED		1,315,000	1,315,000	1,419,253	1,316,675	0	(1,675)	0	(1,675)	0	1,315,000	0	0	0	26,300	02/15/2033.	1.A FE
346766 PV 4	FORT BEND CO ROAD GO S 5.000	..	03/01/2021.	REDEEMED		4,385,000	4,385,000	4,902,035	4,395,919	0	(10,919)	0	(10,919)	0	4,385,000	0	0	0	109,625	03/01/2032.	1.B FE
425507 GX 2	HENNEPIN CO GENERAL OB .030	..	03/10/2021.	RBC CAPITAL MARKETS		66,445,000	66,445,000	66,445,000	66,445,000	0	0	0	0	0	66,445,000	0	0	0	11,672	12/01/2038.	1.A FE
791298 VW 9	ST LOUIS CO GENERAL OB 3.500	..	03/02/2021.	REDEEMED		5,000,000	5,000,000	5,071,000	5,000,673	0	(673)	0	(673)	0	5,000,000	0	0	0	102,569	02/01/2033.	1.A FE
864813 X5 4	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		4,395,000	4,395,000	4,859,156	4,399,540	0	(4,540)	0	(4,540)	0	4,395,000	0	0	0	109,875	02/01/2027.	1.A
864813 X6 2	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		3,185,000	3,185,000	3,497,098	3,188,047	0	(3,047)	0	(3,047)	0	3,185,000	0	0	0	79,625	02/01/2028.	1.A
864813 Y7 9	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		980,000	980,000	1,083,498	981,012	0	(1,012)	0	(1,012)	0	980,000	0	0	0	24,500	02/01/2027.	1.A FE
864813 Y8 7	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		545,000	545,000	598,405	545,521	0	(521)	0	(521)	0	545,000	0	0	0	13,625	02/01/2028.	1.A FE
906353 AH 0	UNION CNTY NJ POLL FIN .030	..	01/04/2021.	CITIGROUP GLOBAL MARKETS		9,230,000	9,230,000	9,230,000	9,230,000	0	0	0	0	0	9,230,000	0	0	0	409	10/01/2024.	1.D FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						111,340,000	111,340,000	114,050,441	111,380,509	0	(40,509)	0	(40,509)	0	111,340,000	0	0	0	868,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
13048T GV 9	CALIFORNIA MUNI FIN AU .040	..	01/04/2021.	WELLS FARGO SECURITIES		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	84	11/01/2035.	1.D FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
161045 FL 8	CHARLOTTE WATER & SEWE .070		01/04/2021.	WELLS FARGO SECURITIES		25,415,000	25,415,000	25,415,000	25,415,000	0	0	0	0	0	25,415,000	0	0	0	12,632	07/01/2036.	1.A FE
196632 LH 4	COLORADO SPRINGS UTILI .060		01/07/2021.	BARCLAYS CAPITAL INC		3,675,000	3,675,000	3,675,000	3,675,000	0	0	0	0	0	3,675,000	0	0	0	379	11/01/2040.	1.C FE
196632 BK 8	COLORADO SPRINGS UTILI .060		01/07/2021.	BARCLAYS CAPITAL INC		4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	0	0	488	11/01/2037.	1.C FE
196630 7T 8	COLORADO SPRINGS UTILI .020		02/22/2021.	BAS-MERRILL LYNCH		7,050,000	7,050,000	7,050,000	7,050,000	0	0	0	0	0	7,050,000	0	0	0	1,043	11/01/2035.	1.C FE
196632 NP 4	COLORADO SPRINGS UTILI .060		01/07/2021.	BARCLAYS CAPITAL INC		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	103	11/01/2041.	1.C FE
67109P AA 1	COOK & DUPAGE COS (OAK 8.000		01/28/2021.	REDEEMED		62,500	62,500	0	0	0	62,500	0	62,500	0	62,500	0	0	0	0	02/01/2023.	5.B GI
235035 BJ 0	DALLAS-FORT WORTH INTL .060		01/06/2021.	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	184	05/01/2032.	1.G FE
245903 AB 5	DELAWARE CO INDL DEV A .050		01/20/2021.	MORGAN STANLEY		50,845,000	50,845,000	50,845,000	50,845,000	0	0	0	0	0	50,845,000	0	0	0	6,828	09/01/2045.	1.G FE
270777 AE 5	E BATON ROUGE INDL DEV .050		01/05/2021.	BAS-MERRILL LYNCH		3,428,000	3,428,000	3,428,000	3,428,000	0	0	0	0	0	3,428,000	0	0	0	204	12/01/2051.	1.D FE
296163 BB 3	ESCAMBIA CO SOL WST DI .060		01/07/2021.	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	370	04/01/2039.	1.E FE
296163 BG 2	ESCAMBIA CO SOL WST DI .060		01/06/2021.	U S BANCORP		13,100,000	13,100,000	13,100,000	13,100,000	0	0	0	0	0	13,100,000	0	0	0	1,235	04/01/2039.	1.F FE
402207 AD 6	GULF COAST INDL DEV AU .030		01/04/2021.	J P MORGAN CHASE SECURITI		65,400,000	65,400,000	65,400,000	65,400,000	0	0	0	0	0	65,400,000	0	0	0	2,842	11/01/2041.	1.D FE
40222P AD 4	GULF COAST WASTE DISP .040		01/08/2021.	WELLS FARGO SECURITIES		6,280,000	6,280,000	6,280,000	6,280,000	0	0	0	0	0	6,280,000	0	0	0	545	06/01/2030.	1.D FE
40222P AF 9	GULF COAST WASTE DISP .040		01/08/2021.	WELLS FARGO SECURITIES		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	130	06/01/2030.	1.D FE
40222P AG 7	GULF COAST WASTE DISP .040		01/08/2021.	WELLS FARGO SECURITIES		10,225,000	10,225,000	10,225,000	10,225,000	0	0	0	0	0	10,225,000	0	0	0	886	06/01/2025.	1.D FE
402230 ER 3	GULF COAST WASTE DISP .050		01/05/2021.	BAS-MERRILL LYNCH		2,950,000	2,950,000	2,950,000	2,950,000	0	0	0	0	0	2,950,000	0	0	0	177	10/01/2024.	1.D FE
414191 AC 0	HARRIS CO INDL DEV AUT .040		01/04/2021.	CITIGROUP GLOBAL MARKETS		13,500,000	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	0	0	838	04/01/2032.	1.D FE
45203H YZ 9	ILLINOIS FIN AUTH (NOR .070		01/04/2021.	BAS-MERRILL LYNCH		30,720,000	30,720,000	30,720,000	30,720,000	0	0	0	0	0	30,720,000	0	0	0	2,250	12/01/2034.	1.B FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .040		03/10/2021.	GOLDMAN SACHS & CO		2,380,000	2,380,000	2,380,000	2,380,000	0	0	0	0	0	2,380,000	0	0	0	387	07/01/2038.	1.C FE
546398 KB 3	LOUISIANA PUB FAC (AIR .040		02/25/2021.	GOLDMAN SACHS & CO		15,250,000	15,250,000	15,250,000	15,250,000	0	0	0	0	0	15,250,000	0	0	0	2,399	12/01/2039.	1.F FE
546398 QS 0	LOUISIANA PUB FAC (AIR .030		01/04/2021.	J P MORGAN CHASE SECURITI		9,500,000	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	0	0	421	12/01/2040.	1.F FE
546398 SQ 2	LOUISIANA PUB FAC (AIR .030		01/04/2021.	J P MORGAN CHASE SECURITI		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,107	05/01/2042.	1.F FE
546398 ZP 6	LOUISIANA PUB FAC (AIR .030		01/04/2021.	J P MORGAN CHASE SECURITI		24,800,000	24,800,000	24,800,000	24,800,000	0	0	0	0	0	24,800,000	0	0	0	1,098	12/01/2043.	1.F FE
546398 C4 8	LOUISIANA PUB FAC (AIR .040		02/25/2021.	GOLDMAN SACHS & CO		3,040,000	3,040,000	3,040,000	3,040,000	0	0	0	0	0	3,040,000	0	0	0	482	08/01/2049.	1.F FE
546598 AA 1	LOUISVILLE & JEFFERSON .060		01/06/2021.	GOLDMAN SACHS & CO		34,600,000	34,600,000	34,600,000	34,600,000	0	0	0	0	0	34,600,000	0	0	0	2,913	01/01/2029.	1.G FE
546598 AB 9	LOUISVILLE & JEFFERSON .040		01/05/2021.	J P MORGAN CHASE SECURITI		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	142	01/01/2029.	1.G FE
546598 AC 7	LOUISVILLE & JEFFERSON .060		01/06/2021.	CITIGROUP GLOBAL MARKETS		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	6,200,000	0	0	0	602	01/01/2029.	1.G FE
54834R AC 3	LOWER NECHES VALLEY (E .040		01/08/2021.	WELLS FARGO SECURITIES		17,400,000	17,400,000	17,400,000	17,400,000	0	0	0	0	0	17,400,000	0	0	0	1,511	11/01/2029.	1.D FE
574217 VC 6	MARYLAND H/E JOHNS HOP .070		01/04/2021.	GOLDMAN SACHS & CO		36,515,000	36,515,000	36,515,000	36,515,000	0	0	0	0	0	36,515,000	0	0	0	2,642	07/01/2036.	1.C FE
57585K SV 1	MASSACHUSETTS H/E MAS .050		01/04/2021.	MORGAN STANLEY		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	83	07/01/2031.	1.A FE
57585K KV 9	MASSACHUSETTS H/E (HAR .070		01/04/2021.	MORGAN STANLEY		20,905,000	20,905,000	20,905,000	20,905,000	0	0	0	0	0	20,905,000	0	0	0	1,516	07/01/2035.	1.A FE
57585K SW 9	MASSACHUSETTS H/E MIT .030		01/04/2021.	J P MORGAN CHASE SECURITI		1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	56	07/01/2031.	1.A FE
60528A BL 7	MISSISSIPPI BUS FIN CO .060		01/05/2021.	BAS-MERRILL LYNCH		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	73	12/01/2030.	1.D FE
60528A AT 1	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		20,135,000	20,135,000	20,135,000	20,135,000	0	0	0	0	0	20,135,000	0	0	0	1,128	12/01/2030.	1.D FE
60528A AU 8	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		10,005,000	10,005,000	10,005,000	10,005,000	0	0	0	0	0	10,005,000	0	0	0	561	12/01/2030.	1.D FE
60528A BX 1	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		2,810,000	2,810,000	2,810,000	2,810,000	0	0	0	0	0	2,810,000	0	0	0	158	11/01/2035.	1.D FE
60528A BZ 6	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		19,130,000	19,130,000	19,130,000	19,130,000	0	0	0	0	0	19,130,000	0	0	0	1,072	11/01/2035.	1.D FE
60528A CD 4	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	337	11/01/2035.	1.D FE
60528A CE 2	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		19,465,000	19,465,000	19,465,000	19,465,000	0	0	0	0	0	19,465,000	0	0	0	1,091	11/01/2035.	1.C FE
60528A CG 7	MISSISSIPPI BUS FIN CO .050		01/05/2021.	WELLS FARGO SECURITIES		7,785,000	7,785,000	7,785,000	7,785,000	0	0	0	0	0	7,785,000	0	0	0	436	11/01/2035.	1.D FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
60528A CK 8	MISSISSIPPI BUS FIN CO .050	..	01/05/2021.	WELLS FARGO SECURITIES		5,520,000	5,520,000	5,520,000	5,520,000	0	0	0	0	0	5,520,000	0	0	0	309	11/01/2035.	1.D FE
631663 QK 0	NASSAU CO SALES TAX FI 5.000	..	03/08/2021.	REDEEMED		210,000	210,000	222,077	210,000	0	0	0	0	0	210,000	0	0	0	3,296	11/15/2023.	1.A FE
631663 QM 6	NASSAU CO SALES TAX FI 5.000	..	03/08/2021.	REDEEMED		100,000	100,000	104,585	100,000	0	0	0	0	0	100,000	0	0	0	1,569	11/15/2024.	1.A FE
645778 AQ 4	NEW JERSEY ECON DEV AU .030	..	01/04/2021.	CITIGROUP GLOBAL MARKETS		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	12	04/01/2022.	1.D FE
64972F 4V 5	NEW YORK CITY FIN AUTH .030	..	01/04/2021.	BARCLAYS CAPITAL INC		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	261	06/15/2044.	1.B FE
64972F 6R 2	NEW YORK CITY FIN AUTH .030	..	01/05/2021.	U S BANCORP		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	91	06/15/2045.	1.B FE
64972F 6V 3	NEW YORK CITY FIN AUTH .030	..	01/05/2021.	U S BANCORP		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	83	06/15/2045.	1.B FE
64972F 4W 3	NEW YORK CITY WTR & SW .040	..	01/06/2021.	WELLS FARGO SECURITIES		6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	0	0	265	06/15/2044.	1.B FE
67756D BD 7	OHIO HGR ED FAC COMM (.050	..	01/05/2021.	BNY MELLON CAPITAL MARKET		18,400,000	18,400,000	18,400,000	18,400,000	0	0	0	0	0	18,400,000	0	0	0	1,066	01/01/2039.	1.D FE
67756A H9 6	OHIO HGR ED FAC COMM (.020	..	01/04/2021.	BARCLAYS CAPITAL INC		23,645,000	23,645,000	23,645,000	23,645,000	0	0	0	0	0	23,645,000	0	0	0	969	01/01/2043.	1.D FE
679111 VM 3	OKLAHOMA TURNPIKE AUTH 5.000	..	01/01/2021.	REDEEMED		1,155,000	1,155,000	1,290,204	1,155,000	0	0	0	0	0	1,155,000	0	0	0	28,875	01/01/2027.	1.D FE
679111 VW 1	OKLAHOMA TURNPIKE AUTH 5.000	..	01/01/2021.	REDEEMED		1,500,000	1,500,000	1,649,910	1,500,000	0	0	0	0	0	1,500,000	0	0	0	37,500	01/01/2029.	1.D FE
679111 WC 4	OKLAHOMA TURNPIKE AUTH 5.000	..	01/01/2021.	REDEEMED		1,450,000	1,450,000	1,565,957	1,450,000	0	0	0	0	0	1,450,000	0	0	0	36,250	01/01/2031.	1.D FE
771902 FB 4	ROCHESTER HLTH CARE FA .040	..	01/21/2021.	WELLS FARGO SECURITIES		26,425,000	26,425,000	26,425,000	26,425,000	0	0	0	0	0	26,425,000	0	0	0	3,007	11/15/2038.	1.C FE
771902 HH 9	ROCHESTER HLTH CARE FA .040	..	01/21/2021.	WELLS FARGO SECURITIES		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	3,072	11/15/2038.	1.C FE
919061 FC 0	VALDEZ ALASKA MARINE T 5.000	..	01/01/2021.	MATURED		5,000,000	5,000,000	5,644,100	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2021.	1.G FE
31349G 5Z 8	FH (ARM) #755364 2.238	..	03/15/2021.	PAID ON PRINCIPAL		1,877	1,877	1,892	1,872	0	5	0	5	0	1,877	0	0	0	12	01/15/2029.	1.A
31349S KR 3	FH (3/1 ARM) #781204 2.355	..	03/15/2021.	PAID ON PRINCIPAL		2,893	2,893	2,889	2,883	0	9	0	9	0	2,893	0	0	0	18	02/15/2034.	1.A
31295N AQ 1	FH (5/1 ARM) #789015 2.355	..	02/15/2021.	PAID ON PRINCIPAL		470	470	472	469	0	1	0	1	0	470	0	0	0	3	02/15/2032.	1.A
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		551,403	551,403	558,209	557,565	0	(6,162)	0	(6,162)	0	551,403	0	0	0	2,633	03/15/2047.	1.A
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	03/15/2021.	PAID ON PRINCIPAL		1,428	1,428	1,333	1,386	0	42	0	42	0	1,428	0	0	0	18	04/15/2026.	1.A
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		61,352	61,352	61,649	61,523	0	(171)	0	(171)	0	61,352	0	0	0	330	05/15/2026.	1.A
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	03/15/2021.	PAID ON PRINCIPAL		110,474	110,474	115,203	112,569	0	(2,095)	0	(2,095)	0	110,474	0	0	0	481	11/15/2027.	1.A
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	03/15/2021.	PAID ON PRINCIPAL		9,721	9,721	10,099	9,796	0	(74)	0	(74)	0	9,721	0	0	0	106	04/15/2022.	1.A
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		192,506	192,506	195,665	195,120	0	(2,614)	0	(2,614)	0	192,506	0	0	0	887	10/15/2046.	1.A
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		706,806	706,806	700,732	701,366	0	5,440	0	5,440	0	706,806	0	0	0	3,976	12/15/2044.	1.A
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		126,701	126,701	129,888	128,705	0	(2,005)	0	(2,005)	0	126,701	0	0	0	641	02/15/2042.	1.A
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		431,834	431,834	442,833	437,253	0	(5,419)	0	(5,419)	0	431,834	0	0	0	1,973	03/15/2042.	1.A
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		171,262	171,262	168,987	169,790	0	1,472	0	1,472	0	171,262	0	0	0	947	09/15/2043.	1.A
3128MJ ZA 1	FHLMC GOLD POOL 2.500	..	03/15/2021.	PAID ON PRINCIPAL		856,658	856,658	855,052	855,061	0	1,598	0	1,598	0	856,658	0	0	0	3,551	12/15/2046.	1.A
3133G6 7K 5	FHLMC PASS T #QN0898 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,104,488	1,104,488	1,112,599	1,111,912	0	(7,424)	0	(7,424)	0	1,104,488	0	0	0	4,731	11/25/2034.	1.A
3132D5 3W 0	FHLMC PASS T #SB8013 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,986,030	1,986,030	2,012,336	2,013,903	0	(27,873)	0	(27,873)	0	1,986,030	0	0	0	8,120	09/25/2034.	1.A
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	03/25/2021.	PAID ON PRINCIPAL		449,794	449,794	455,873	455,383	0	(5,589)	0	(5,589)	0	449,794	0	0	0	2,212	09/25/2047.	1.A
3132DM EV 3	FHLMC PASS T #SD0148 2.500	..	03/25/2021.	PAID ON PRINCIPAL		849,063	849,063	847,736	847,738	0	1,325	0	1,325	0	849,063	0	0	0	3,452	04/25/2048.	1.A
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	03/25/2021.	PAID ON PRINCIPAL		486,107	486,107	488,119	489,209	0	(3,103)	0	(3,103)	0	486,107	0	0	0	2,015	12/25/2046.	1.A
3133T5 LL 5	FHR 1727 I CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		36,109	36,109	36,024	36,017	0	92	0	92	0	36,109	0	0	0	362	05/15/2024.	1.A
3133TB JR 2	FHR 1998 PE CMO 7.500	..	03/17/2021.	PAID ON PRINCIPAL		3,857	3,857	4,002	3,898	0	(41)	0	(41)	0	3,857	0	0	0	54	10/17/2027.	1.A
3137BA HX 3	FHR 4345 AB CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		500,222	500,222	509,679	501,808	0	(1,586)	0	(1,586)	0	500,222	0	0	0	2,404	02/15/2040.	1.A
3137BD GH 3	FHR 4388 TP CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		764,223	764,223	783,926	782,725	0	(18,502)	0	(18,502)	0	764,223	0	0	0	3,974	09/15/2044.	1.A
3137BS NF 6	FHR 4624 G CMO 2.500	..	03/15/2021.	PAID ON PRINCIPAL		4,661,111	4,661,111	4,691,881	4,661,790	0	(679)	0	(679)	0	4,661,111	0	0	0	18,327	05/15/2034.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3137FA 3G 1	FHR 4710 CA CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		1,760,601	1,760,601	1,803,240	1,774,835	0	(14,234)	0	(14,234)	0	1,760,601	0	0	0	8,545	12/15/2043.	1.A
3137FC H9 8	FHR 4736 AB CMO 2.500	..	03/15/2021.	PAID ON PRINCIPAL		815,152	815,152	815,311	815,212	0	(60)	0	(60)	0	815,152	0	0	0	3,190	12/15/2047.	1.A
3137FC HH 0	FHR 4736 CT CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		770,022	770,022	781,212	779,491	0	(9,469)	0	(9,469)	0	770,022	0	0	0	3,856	12/15/2047.	1.A
3137FP K2 0	FHR 4929 CP CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,106,120	1,106,120	1,109,231	1,108,648	0	(2,529)	0	(2,529)	0	1,106,120	0	0	0	4,648	10/25/2048.	1.A
31385S B4 9	FN (ARM) #550959 2.830	..	03/25/2021.	PAID ON PRINCIPAL		4,583	4,583	4,656	4,582	0	1	0	1	0	4,583	0	0	0	23	08/25/2029.	1.A
31379X VF 9	FN (10/1 ARM #432714 3.399	..	03/25/2021.	PAID ON PRINCIPAL		4,544	4,544	4,613	4,515	0	29	0	29	0	4,544	0	0	0	26	12/25/2027.	1.A
31405T ZC 9	FN (10/1 ARM #799139 1.788	..	03/25/2021.	PAID ON PRINCIPAL		2,300	2,300	2,310	2,296	0	4	0	4	0	2,300	0	0	0	7	04/25/2035.	1.A
31402D GG 9	FN (3/1 ARM) #725699 2.575	..	03/25/2021.	PAID ON PRINCIPAL		2,560	2,560	2,571	2,550	0	10	0	10	0	2,560	0	0	0	11	08/25/2034.	1.A
31404M BN 7	FN (3/1 ARM) #772345 1.994	..	03/25/2021.	PAID ON PRINCIPAL		15,292	15,292	15,301	15,262	0	29	0	29	0	15,292	0	0	0	78	03/25/2034.	1.A
31405N 4F 9	FN (3/1 ARM) #794722 2.078	..	03/25/2021.	PAID ON PRINCIPAL		2,577	2,577	2,556	2,570	0	7	0	7	0	2,577	0	0	0	9	10/25/2034.	1.A
31385H 6B 3	FN (5/1 ARM) #545466 2.280	..	03/25/2021.	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	01/25/2032.	1.A
31389D W4 5	FN (5/1 ARM) #622667 2.125	..	03/25/2021.	PAID ON PRINCIPAL		2,365	2,365	2,376	2,362	0	3	0	3	0	2,365	0	0	0	8	12/25/2031.	1.A
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	03/25/2021.	PAID ON PRINCIPAL		6,626	6,626	6,842	6,601	0	25	0	25	0	6,626	0	0	0	68	12/25/2041.	1.A
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	..	03/19/2021.	PAID ON PRINCIPAL		3,077	3,077	3,203	3,088	0	(10)	0	(10)	0	3,077	0	0	0	46	01/19/2039.	1.A
31417G F2 7	FNMA PASS TH #AB9184 3.000	..	03/25/2021.	PAID ON PRINCIPAL		780,702	780,702	792,595	789,046	0	(8,344)	0	(8,344)	0	780,702	0	0	0	3,908	04/25/2043.	1.A
3138EP KU 7	FNMA PASS TH #AL6606 3.000	..	03/25/2021.	PAID ON PRINCIPAL		370,321	370,321	371,305	370,863	0	(542)	0	(542)	0	370,321	0	0	0	1,788	08/25/2043.	1.A
3138WF KG 0	FNMA PASS TH #AS5694 3.000	..	03/25/2021.	PAID ON PRINCIPAL		765,265	765,265	759,885	759,846	0	5,419	0	5,419	0	765,265	0	0	0	3,732	08/25/2045.	1.A
3138WG X7 4	FNMA PASS TH #AS7001 3.000	..	03/25/2021.	PAID ON PRINCIPAL		213,618	213,618	214,369	214,110	0	(491)	0	(491)	0	213,618	0	0	0	895	04/25/2041.	1.A
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000	..	03/25/2021.	PAID ON PRINCIPAL		821,093	821,093	813,973	814,510	0	6,583	0	6,583	0	821,093	0	0	0	4,115	07/25/2043.	1.A
3140F0 HX 5	FNMA PASS TH #BC4745 3.000	..	03/25/2021.	PAID ON PRINCIPAL		835,116	835,116	815,413	819,432	0	15,684	0	15,684	0	835,116	0	0	0	4,054	10/25/2046.	1.A
3140FQ T3 1	FNMA PASS TH #BE5069 3.000	..	03/25/2021.	PAID ON PRINCIPAL		346,112	346,112	346,544	346,227	0	(115)	0	(115)	0	346,112	0	0	0	1,542	11/25/2046.	1.A
3140FX LZ 3	FNMA PASS TH #BF0343 2.500	..	03/25/2021.	PAID ON PRINCIPAL		565,519	565,519	567,728	567,564	0	(2,045)	0	(2,045)	0	565,519	0	0	0	2,435	06/25/2043.	1.A
3140J6 DF 1	FNMA PASS TH #BM1901 3.000	..	03/25/2021.	PAID ON PRINCIPAL		1,146,686	1,146,686	1,150,986	1,149,375	0	(2,689)	0	(2,689)	0	1,146,686	0	0	0	5,565	06/25/2045.	1.A
3140J8 LG 6	FNMA PASS TH #BM3926 3.500	..	03/25/2021.	PAID ON PRINCIPAL		789,056	789,056	779,440	780,114	0	8,942	0	8,942	0	789,056	0	0	0	4,456	08/25/2037.	1.A
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	03/25/2021.	PAID ON PRINCIPAL		302,553	302,553	301,040	301,049	0	1,504	0	1,504	0	302,553	0	0	0	1,164	10/25/2043.	1.A
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,152,139	1,152,139	1,142,238	1,143,948	0	8,191	0	8,191	0	1,152,139	0	0	0	7,061	11/25/2047.	1.A
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	03/25/2021.	PAID ON PRINCIPAL		479,518	479,518	479,817	479,743	0	(226)	0	(226)	0	479,518	0	0	0	1,770	07/25/2049.	1.A
3140X4 DE 3	FNMA PASS TH #FM1000 3.000	..	03/25/2021.	PAID ON PRINCIPAL		876,152	876,152	887,789	887,269	0	(11,117)	0	(11,117)	0	876,152	0	0	0	4,265	04/25/2047.	1.A
3140X4 S6 4	FNMA PASS TH #FM1440 2.500	..	03/25/2021.	PAID ON PRINCIPAL		839,422	839,422	834,864	834,857	0	4,565	0	4,565	0	839,422	0	0	0	3,410	04/25/2048.	1.A
31418A VF 2	FNMA PASS TH #MA1513 2.500	..	03/25/2021.	PAID ON PRINCIPAL		36,313	36,313	36,131	36,195	0	117	0	117	0	36,313	0	0	0	200	07/25/2028.	1.A
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	03/25/2021.	PAID ON PRINCIPAL		313,035	313,035	312,656	312,689	0	347	0	347	0	313,035	0	0	0	1,979	10/25/2048.	1.A
31418D CX 8	FNMA PASS TH #MA3685 3.000	..	03/25/2021.	PAID ON PRINCIPAL		1,314,827	1,314,827	1,301,611	1,300,931	0	13,897	0	13,897	0	1,314,827	0	0	0	6,386	06/25/2049.	1.A
31418D GF 3	FNMA PASS TH #MA3797 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,526,604	1,526,604	1,536,682	1,537,171	0	(10,567)	0	(10,567)	0	1,526,604	0	0	0	6,207	10/25/2034.	1.A
31418D GU 0	FNMA PASS TH #MA3810 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,199,065	1,199,065	1,205,622	1,206,450	0	(7,385)	0	(7,385)	0	1,199,065	0	0	0	4,696	10/25/2039.	1.A
31371F E9 9	FNMA PASS TH #250460 7.000	..	03/25/2021.	PAID ON PRINCIPAL		2,051	2,051	1,967	2,006	0	44	0	44	0	2,051	0	0	0	20	02/25/2026.	1.A
31371M DT 1	FNMA PASS TH #255814 5.500	..	03/25/2021.	PAID ON PRINCIPAL		3,486	3,486	3,485	3,483	0	3	0	3	0	3,486	0	0	0	33	08/25/2035.	1.A
31373D EF 8	FNMA PASS TH #290034 7.500	..	03/25/2021.	PAID ON PRINCIPAL		1,690	1,690	1,663	1,676	0	14	0	14	0	1,690	0	0	0	21	08/25/2024.	1.A
31382M ZX 5	FNMA PASS TH #486858 7.000	..	03/25/2021.	PAID ON PRINCIPAL		626	626	633	630	0	(4)	0	(4)	0	626	0	0	0	7	03/25/2029.	1.A
31391T UL 0	FNMA PASS TH #676587 5.500	..	03/25/2021.	PAID ON PRINCIPAL		6,330	6,330	6,356	6,349	0	(19)	0	(19)	0	6,330	0	0	0	56	12/25/2032.	1.A
31402R F9 5	FNMA PASS TH #735592 5.000	..	03/25/2021.	PAID ON PRINCIPAL		90,323	90,323	86,329	87,413	0	2,910	0	2,910	0	90,323	0	0	0	794	05/25/2034.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31403D SP 5	FNMA PASS TH #745826 6.000	..	03/25/2021.	PAID ON PRINCIPAL		3,315	3,315	3,302	3,302	0	13	0	13	0	3,315	0	0	0	33	07/25/2036.	1.A
31405N TV 7	FNMA PASS TH #794464 6.000	..	03/25/2021.	PAID ON PRINCIPAL		3,570	3,570	3,663	3,705	0	(135)	0	(135)	0	3,570	0	0	0	36	09/25/2034.	1.A
31406Y TU 4	FNMA PASS TH #824163 5.500	..	03/25/2021.	PAID ON PRINCIPAL		17,871	17,871	18,052	17,995	0	(124)	0	(124)	0	17,871	0	0	0	92	04/25/2035.	1.A
31407B XH 7	FNMA PASS TH #826080 5.000	..	03/25/2021.	PAID ON PRINCIPAL		54,572	54,572	56,824	57,083	0	(2,511)	0	(2,511)	0	54,572	0	0	0	397	07/25/2035.	1.A
31408G ZW 0	FNMA PASS TH #851357 6.000	..	03/25/2021.	PAID ON PRINCIPAL		588	588	595	595	0	(8)	0	(8)	0	588	0	0	0	6	02/25/2036.	1.A
31408J D4 0	FNMA PASS TH #852523 5.500	..	03/25/2021.	PAID ON PRINCIPAL		751	751	747	747	0	4	0	4	0	751	0	0	0	7	02/25/2036.	1.A
31409T QM 3	FNMA PASS TH #878060 5.500	..	03/25/2021.	PAID ON PRINCIPAL		928	928	913	915	0	13	0	13	0	928	0	0	0	9	03/25/2036.	1.A
31410U 3G 5	FNMA PASS TH #898199 6.000	..	03/25/2021.	PAID ON PRINCIPAL		2,249	2,249	2,261	2,263	0	(13)	0	(13)	0	2,249	0	0	0	14	11/25/2036.	1.A
31411A RJ 6	FNMA PASS TH #902389 5.500	..	03/25/2021.	PAID ON PRINCIPAL		2,463	2,463	2,431	2,431	0	32	0	32	0	2,463	0	0	0	23	11/25/2036.	1.A
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	03/25/2021.	PAID ON PRINCIPAL		630	630	616	615	0	15	0	15	0	630	0	0	0	3	06/25/2037.	1.A
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		5,629	5,629	5,681	5,667	0	(39)	0	(39)	0	5,629	0	0	0	60	10/25/2031.	1.A
3136A8 SU 5	FNR 2012-102 BC CMO 1.750	..	03/25/2021.	PAID ON PRINCIPAL		119,438	119,438	117,012	117,589	0	1,849	0	1,849	0	119,438	0	0	0	359	09/25/2027.	1.A
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		404,705	404,705	404,073	403,960	0	746	0	746	0	404,705	0	0	0	1,927	05/25/2032.	1.A
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		239,434	239,434	237,619	238,408	0	1,025	0	1,025	0	239,434	0	0	0	1,303	10/25/2032.	1.A
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	03/25/2021.	PAID ON PRINCIPAL		128,121	128,121	122,996	124,372	0	3,749	0	3,749	0	128,121	0	0	0	371	02/25/2043.	1.A
3136AM UK 3	FNR 2015-8 AP CMO 2.000	..	03/25/2021.	PAID ON PRINCIPAL		1,028,928	1,028,928	1,025,511	1,025,479	0	3,448	0	3,448	0	1,028,928	0	0	0	3,355	03/25/2045.	1.A
3136AR C2 2	FNR 2016-19 CD CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		471,494	471,494	471,862	471,685	0	(191)	0	(191)	0	471,494	0	0	0	1,864	04/25/2046.	1.A
3136B7 DH 1	FNR 2019-64 A CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		434,402	434,402	437,762	437,958	0	(3,556)	0	(3,556)	0	434,402	0	0	0	1,796	08/25/2051.	1.A
3136B7 VD 0	FNR 2019-74 C CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		747,030	747,030	738,159	739,365	0	7,665	0	7,665	0	747,030	0	0	0	3,240	12/25/2049.	1.A
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	03/25/2021.	PAID ON PRINCIPAL		80,647	80,647	77,739	77,854	0	2,793	0	2,793	0	80,647	0	0	0	549	02/25/2042.	1.A
3133TL 4S 4	FSPC T-17 A5 7.160	..	03/25/2021.	PAID ON PRINCIPAL		40,031	40,031	40,026	39,850	0	182	0	182	0	40,031	0	0	0	378	07/25/2029.	1.A FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		23,973	23,973	23,828	23,850	0	123	0	123	0	23,973	0	0	0	260	06/25/2032.	1.A
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		18,794	18,794	18,767	18,713	0	81	0	81	0	18,794	0	0	0	201	02/25/2042.	1.A
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		6,759	6,759	7,154	6,738	0	21	0	21	0	6,759	0	0	0	69	03/25/2043.	1.A
3137G1 BC 0	FWLS 2016-SC02 1A CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		661,468	661,468	658,006	659,447	0	2,021	0	2,021	0	661,468	0	0	0	3,306	10/25/2046.	1.A
3137G1 BD 8	FWLS 2016-SC02 2A CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		269,535	269,535	274,357	271,346	0	(1,811)	0	(1,811)	0	269,535	0	0	0	1,575	10/25/2046.	1.A
3137G1 BS 5	FWLS 2017-SC02 1A CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		883,139	883,139	873,755	878,027	0	5,112	0	5,112	0	883,139	0	0	0	4,319	05/25/2047.	1.A
3137G1 BT 3	FWLS 2017-SC02 1A1 CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		706,511	706,511	711,424	706,198	0	313	0	313	0	706,511	0	0	0	3,455	05/25/2047.	1.A
3137G1 BV 8	FWLS 2017-SC02 2A CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		196,993	196,993	199,940	198,481	0	(1,489)	0	(1,489)	0	196,993	0	0	0	1,106	05/25/2047.	1.A
3137G1 BW 6	FWLS 2017-SC02 2A1 CMO 3.500	..	01/25/2021.	PAID ON PRINCIPAL		5,697	5,697	5,819	5,690	0	7	0	7	0	5,697	0	0	0	17	05/25/2047.	1.A
35563P BX 6	SCRT 2017-3 HT CMO 3.250	..	03/25/2021.	PAID ON PRINCIPAL		136,637	136,637	136,200	137,548	0	(911)	0	(911)	0	136,637	0	0	0	799	07/25/2056.	1.A
35563P GB 9	SCRT 2018-3 HA CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		175,917	175,917	171,067	171,512	0	4,405	0	4,405	0	175,917	0	0	0	878	08/25/2057.	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						703,087,562	703,087,562	704,214,633	703,077,105	0	10,457	0	10,457	0	703,087,562	0	0	0	477,169	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00846U AH 4	AGILENT TECHNOLOGIES I 3.200	..	01/21/2021.	MAKE WHOLE CALL		785,730	750,000	748,298	749,031	0	25	0	25	0	749,056	0	944	944	43,063	10/01/2022.	2.A FE
037735 CR 6	APPALACHIAN POWER CO 4.600	..	03/30/2021.	MATURED		1,000,000	1,000,000	1,168,350	1,000,928	0	(928)	0	(928)	0	1,000,000	0	0	0	23,000	03/30/2021.	2.A FE
06406F AA 1	BANK OF NEW YORK MELLO 2.500	..	03/15/2021.	REDEEMED		1,000,000	1,000,000	999,010	999,905	0	57	0	57	0	999,962	0	38	38	10,417	04/15/2021.	1.F FE
06406H BU 2	BANK OF NEW YORK MELLO 4.150	..	02/01/2021.	MATURED		1,000,000	1,000,000	1,023,330	1,000,190	0	(190)	0	(190)	0	1,000,000	0	0	0	20,750	02/01/2021.	1.F FE
12189P AM 4	BNSF 2002-2 TRUST 5.140	..	01/15/2021.	MATURED		669	669	676	669	0	0	0	0	0	669	0	0	0	17	01/15/2021.	1.B FE
12200B AA 6	BNSF 2004-1 TRUST 4.575	..	01/15/2021.	MATURED		68,698	68,698	68,789	68,687	0	11	0	11	0	68,698	0	0	0	1,571	01/15/2021.	1.C FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
05577@ AG 5	BNSF 2009-A SER A 6.550	..	02/26/2021.	MATURED		789,718	789,718	789,718	789,544	0	174	0	174	0	789,718	0	0	0	25,863	02/26/2021.	1.D FE
05577@ AH 3	BNSF 2009-A SER B 6.550	..	02/26/2021.	MATURED		760,058	760,058	760,058	759,890	0	168	0	168	0	760,058	0	0	0	24,892	02/26/2021.	1.D FE
05577@ AJ 9	BNSF 2009-A SER C 6.550	..	02/26/2021.	MATURED		230,670	230,670	230,670	230,619	0	51	0	51	0	230,670	0	0	0	7,554	02/26/2021.	1.D FE
05577@ AK 6	BNSF 2009-A SER D 6.550	..	02/26/2021.	MATURED		237,385	237,385	237,385	237,332	0	52	0	52	0	237,385	0	0	0	7,774	02/26/2021.	1.D FE
05577@ AM 2	BNSF 2009-A SER E 6.550	..	02/26/2021.	MATURED		94,112	94,112	94,112	94,091	0	21	0	21	0	94,112	0	0	0	3,076	02/26/2021.	1.D FE
12673P AE 5	CA INC 4.500	..	01/20/2021.	TENDERED		1,103,300	1,000,000	995,390	998,535	0	43	0	43	0	998,578	0	1,422	1,422	122,675	08/15/2023.	2.C FE
12673P AH 8	CA INC 3.600	..	02/19/2021.	MAKE WHOLE CALL		2,090,800	2,000,000	2,022,310	2,006,869	0	(538)	0	(538)	0	2,006,331	0	(6,331)	(6,331)	127,600	08/15/2022.	2.C FE
149123 BX 8	CATERPILLAR INC 2.600	..	03/15/2021.	MAKE WHOLE CALL		1,030,290	1,000,000	997,030	999,505	0	48	0	48	0	999,554	0	446	446	35,996	06/26/2022.	1.G FE
12508E AD 3	CDK GLOBAL INC 5.000	..	03/08/2021.	CITIGROUP GLOBAL MARKETS		2,195,000	2,000,000	2,030,000	2,015,985	0	(768)	0	(768)	0	2,015,218	0	179,782	179,782	40,139	10/15/2024.	3.A FE
159864 AC 1	CHARLES RIVER LABORATO 5.500	..	03/23/2021.	MAKE WHOLE CALL		12,137,998	11,645,000	12,102,906	12,090,405	0	(2,916)	0	(2,916)	0	12,087,489	0	(442,489)	(442,489)	799,002	04/01/2026.	3.B FE
172967 KK 6	CITIGROUP INC 2.700	..	03/30/2021.	MATURED		1,000,000	1,000,000	998,560	999,877	0	123	0	123	0	1,000,000	0	0	0	13,500	03/30/2021.	2.A FE
201723 AN 3	COMMERCIAL METALS CO 5.750	..	02/19/2021.	MAKE WHOLE CALL		2,591,775	2,500,000	2,542,500	2,527,160	0	(1,937)	0	(1,937)	0	2,525,223	0	(25,223)	(25,223)	141,289	04/15/2026.	3.A FE
20605P AH 4	CONCHO RESOURCES INC 3.750	..	02/08/2021.	EXCHANGED		3,242,730	3,000,000	2,998,200	2,998,547	0	38	0	38	0	2,998,585	0	244,145	244,145	42,688	10/01/2027.	2.C FE
20605P AK 7	CONCHO RESOURCES INC 4.300	..	02/08/2021.	EXCHANGED		1,164,390	1,000,000	1,001,070	1,000,877	0	23	0	23	0	1,000,900	0	163,490	163,490	21,664	08/15/2028.	2.C FE
21036P AK 4	CONSTELLATION BRANDS I 3.750	..	02/04/2021.	MAKE WHOLE CALL		395,006	392,000	384,650	391,568	0	105	0	105	0	391,672	0	328	328	6,803	05/01/2021.	2.C FE
22025Y AP 5	CORECIVIC INC 4.625	..	03/26/2021.	SUMRIDGE PARTNERS LLC		986,250	1,000,000	985,000	965,000	30,270	492	0	30,762	0	995,762	0	(9,512)	(9,512)	19,142	05/01/2023.	3.B FE
12626P AL 7	CRH AMERICA INC 5.750	C	01/15/2021.	MATURED		2,375,000	2,375,000	2,755,831	2,377,465	0	(2,465)	0	(2,465)	0	2,375,000	0	0	0	68,281	01/15/2021.	2.A FE
228227 BD 5	CROWN CASTLE INTL CORP 5.250	..	03/10/2021.	MAKE WHOLE CALL		2,467,078	2,275,000	2,180,000	2,250,342	0	2,062	0	2,062	0	2,252,404	0	22,597	22,597	270,044	01/15/2023.	2.C FE
126307 AH 0	CSC HOLDINGS LLC 5.250	..	03/08/2021.	CITIGROUP GLOBAL MARKETS		2,150,000	2,000,000	2,042,500	2,017,998	0	(1,007)	0	(1,007)	0	2,016,991	0	133,009	133,009	28,875	06/01/2024.	4.C FE
126408 GV 9	CSX CORP 4.250	..	03/01/2021.	REDEEMED		1,000,000	1,000,000	1,001,420	1,000,010	0	(10)	0	(10)	0	1,000,000	0	0	0	10,625	06/01/2021.	2.A FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163	..	03/10/2021.	REDEEMED		18,178	18,178	18,178	18,179	0	(0)	0	(0)	0	18,178	0	0	0	126	08/11/2036.	2.B FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298	..	03/10/2021.	REDEEMED		46,989	46,989	47,503	47,265	0	(276)	0	(276)	0	46,989	0	0	0	416	01/11/2027.	2.B FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353	..	03/10/2021.	REDEEMED		46,701	46,701	48,250	47,856	0	(1,155)	0	(1,155)	0	46,701	0	0	0	652	07/10/2031.	2.B FE
233851 BE 3	DAIMLER FINANCE NA LLC 2.875	C	03/10/2021.	MATURED		1,250,000	1,250,000	1,247,638	1,249,867	0	133	0	133	0	1,250,000	0	0	0	17,969	03/10/2021.	2.A FE
25470D AE 9	DISCOVERY COMMUNICATIO 4.375	..	03/21/2021.	MAKE WHOLE CALL		1,009,604	1,000,000	993,770	999,613	0	87	0	87	0	999,700	0	300	300	21,271	06/15/2021.	2.C FE
28932M AA 3	ELM RD GENERATING STAT 5.209	..	02/11/2021.	REDEEMED		128,216	128,216	128,216	128,213	0	2	0	2	0	128,216	0	0	0	3,339	02/11/2030.	1.F FE
29364D AQ 3	ENTERGY ARKANSAS 3.750	..	02/15/2021.	MATURED		1,000,000	1,000,000	943,320	999,060	0	940	0	940	0	1,000,000	0	0	0	18,750	02/15/2021.	1.F FE
36159R AK 9	GEO GROUP INC 5.875	..	03/26/2021.	REDEEMED		2,900,000	2,900,000	2,900,000	2,886,892	13,108	0	0	13,108	0	2,900,000	0	0	0	118,789	01/15/2022.	4.A FE
891906 AD 1	GLOBAL PAYMENTS INC 3.800	..	03/01/2021.	REDEEMED		1,000,000	1,000,000	997,760	999,788	0	121	0	121	0	999,909	0	91	91	15,833	04/01/2021.	2.C FE
38141G VU 5	GOLDMAN SACHS GROUP 2.625	..	03/25/2021.	REDEEMED		1,000,000	1,000,000	999,350	999,916	0	48	0	48	0	999,964	0	36	36	10,938	04/25/2021.	2.A FE
38869P AM 6	GRAPHIC PACKAGING INTE 4.125	..	03/03/2021.	WELLS FARGO SECURITIES		2,675,000	2,500,000	2,510,320	2,505,000	0	(215)	0	(215)	0	2,504,785	0	170,215	170,215	57,292	08/15/2024.	3.B FE
418056 AT 4	HASBRO INC 3.150	..	03/28/2021.	REDEEMED		1,000,000	1,000,000	999,060	999,898	0	35	0	35	0	999,933	0	67	67	11,638	05/15/2021.	2.C FE
432833 AD 3	HILTON DOMESTIC OPERAT 5.125	..	02/04/2021.	MAKE WHOLE CALL		5,700,970	5,500,000	5,457,500	5,466,103	0	117	0	117	0	5,466,221	0	33,779	33,779	273,788	05/01/2026.	3.B FE
437076 AW 2	HOME DEPOT INC 4.400	..	01/01/2021.	MAKE WHOLE CALL		3,000,000	3,000,000	3,200,690	3,001,558	0	(1,733)	0	(1,733)	0	2,999,825	0	175	175	33,000	04/01/2021.	1.F FE
438516 BA 3	HONEYWELL INTERNATIONA 4.250	..	03/01/2021.	MATURED		1,000,000	1,000,000	1,012,430	1,000,157	0	(157)	0	(157)	0	1,000,000	0	0	0	21,250	03/01/2021.	1.F FE
446150 AJ 3	HUNTINGTON BANCSHARES 3.150	..	02/14/2021.	REDEEMED		1,000,000	1,000,000	998,030	999,853	0	76	0	76	0	999,929	0	71	71	13,125	03/14/2021.	2.A FE
44932H AC 7	IBM CREDIT LLC 2.200	..	03/26/2021.	MAKE WHOLE CALL		3,085,593	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	121,893	09/08/2022.	1.F FE
47215B AD 9	JCPL 2006-A A4 5.610	..	03/05/2021.	REDEEMED		84,478	84,478	84,403	84,471	0	7	0	7	0	84,478	0	0	0	1,185	06/05/2023.	1.A FE
46625H QJ 2	JP MORGAN CHASE 2.550	..	02/18/2021.	REDEEMED		1,000,000	1,000,000	999,250	999,937	0	46	0	46	0	999,983	0	17	17	11,829	03/01/2021.	1.F FE
489170 AC 4	KENNAMETAL INC 3.875	..	03/12/2021.	MAKE WHOLE CALL		1,032,130	1,000,000	1,003,270	1,000,359	0	(67)	0	(67)	0	1,000,292	0	(292)	(292)	54,411	02/15/2022.	2.C FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	MAKE WHOLE CALL		1,470,079	1,444,000	1,500,302	1,448,319	0	(1,722)	0	(1,722)	0	1,446,597	0	(2,597)	(2,597)	43,535	11/15/2021.	2.B FE
26138E AR 0	KEURIG DR PEPPER INC 2.700	..	03/31/2021.	MAKE WHOLE CALL		1,035,190	1,000,000	996,270	999,203	0	102	0	102	0	999,305	0	695	695	45,390	11/15/2022.	2.B FE
50077L AD 8	KRAFT HEINZ FOODS CO 3.000	..	03/09/2021.	TENDERED		81,188	75,000	71,073	72,601	0	75	0	75	0	72,675	0	2,325	2,325	6,800	06/01/2026.	3.A FE
50077L AK 2	KRAFT HEINZ FOODS CO 3.950	..	03/09/2021.	TENDERED		4,189,055	3,757,000	3,778,297	3,767,459	0	(528)	0	(528)	0	3,766,931	0	(9,931)	(9,931)	528,516	07/15/2025.	3.A FE
501044 CX 7	KROGER CO 3.300	..	01/15/2021.	MATURED		3,000,000	3,000,000	2,992,650	2,999,895	0	105	0	105	0	3,000,000	0	0	0	49,500	01/15/2021.	2.A FE
513075 BL 4	LAMAR MEDIA CORP 5.750	..	02/03/2021.	REDEEMED		478,369	465,000	462,675	462,954	0	55	0	55	0	463,009	0	15,360	15,360	13,517	02/01/2026.	4.A FE
55616X AF 4	MACYS RETAIL HOLDINGS 3.875	..	03/17/2021.	TENDERED		568,463	558,000	593,232	556,605	4,871	(931)	0	3,940	0	560,545	0	(2,545)	(2,545)	24,998	01/15/2022.	4.A FE
55616X AH 0	MACYS RETAIL HOLDINGS 2.875	..	03/17/2021.	TENDERED		548,100	540,000	539,255	519,750	20,074	18	0	20,092	0	539,842	0	158	158	17,243	02/15/2023.	4.A FE
56585A AD 4	MARATHON PETROLEUM 5.125	..	03/01/2021.	MATURED		3,784,000	3,784,000	4,196,597	3,794,035	0	(10,035)	0	(10,035)	0	3,784,000	0	0	0	96,965	03/01/2021.	2.B FE
574599 BH 8	MASCO CORP 5.950	..	03/22/2021.	MAKE WHOLE CALL		5,898,926	5,605,000	6,205,738	5,718,135	0	(20,407)	0	(20,407)	0	5,697,727	0	(92,727)	(92,727)	467,160	03/15/2022.	2.C FE
574599 BL 9	MASCO CORP 4.375	..	03/22/2021.	MAKE WHOLE CALL		1,146,990	1,000,000	995,240	997,203	0	153	0	153	0	997,357	0	2,643	2,643	167,771	04/01/2026.	2.C FE
576485 AE 6	MATADOR RESOURCES CO 5.875	..	01/06/2021.	CREDIT SUISSE FIRST BOSTO		980,000	1,000,000	293,000	299,605	0	206	0	206	0	299,811	0	680,189	680,189	18,441	09/15/2026.	4.C FE
58933Y AA 3	MERCK & CO INC 3.875	..	01/15/2021.	MATURED		1,000,000	1,000,000	1,024,430	1,000,004	0	(4)	0	(4)	0	1,000,000	0	0	0	19,375	01/15/2021.	1.E FE
594918 AL 8	MICROSOFT CORP 4.000	..	02/08/2021.	MATURED		3,000,000	3,000,000	2,992,410	2,999,708	0	292	0	292	0	3,000,000	0	0	0	60,000	02/08/2021.	1.A FE
609207 AB 1	MONDELEZ INTERNATIONAL 4.000	..	03/31/2021.	MAKE WHOLE CALL		2,199,740	2,000,000	1,997,840	1,999,198	0	24	0	24	0	1,999,222	0	778	778	253,073	02/01/2024.	2.B FE
61747W AF 6	MORGAN STANLEY 5.750	..	01/25/2021.	MATURED		1,000,000	1,000,000	1,132,530	1,001,748	0	(1,748)	0	(1,748)	0	1,000,000	0	0	0	28,750	01/25/2021.	2.A FE
636180 BK 6	NATIONAL FUEL GAS 4.900	..	03/11/2021.	MAKE WHOLE CALL		1,031,430	1,000,000	998,670	999,808	0	(1)	0	(1)	0	999,807	0	193	193	45,041	12/01/2021.	2.C FE
12505F AD 3	OUTFRONT MEDIA CAL LLC 5.625	..	02/16/2021.	REDEEMED		5,046,900	5,000,000	5,158,750	5,033,876	0	13,024	0	13,024	0	5,046,900	0	0	0	71,094	02/15/2024.	4.B FE
737446 AK 0	POST HOLDINGS INC (144 5.000	..	03/11/2021.	MAKE WHOLE CALL		1,960,238	1,878,000	1,802,635	1,828,271	0	1,506	0	1,506	0	1,829,778	0	48,222	48,222	135,970	08/15/2026.	4.B FE
74340X BE 0	PROLOGIS LP 3.750	..	03/08/2021.	MAKE WHOLE CALL		1,124,650	1,000,000	1,049,980	1,030,898	0	(1,171)	0	(1,171)	0	1,029,726	0	(29,726)	(29,726)	137,879	11/01/2025.	1.G FE
744482 BK 5	PUBLIC SERVICE CO OF N 4.050	..	03/01/2021.	REDEEMED		1,000,000	1,000,000	997,390	999,812	0	6	0	6	0	999,819	0	181	181	10,125	06/01/2021.	1.E FE
744533 BL 3	PUBLIC SERVICE CO OF O 4.400	..	02/01/2021.	MATURED		1,000,000	1,000,000	1,092,700	1,001,322	0	(1,322)	0	(1,322)	0	1,000,000	0	0	0	22,000	02/01/2021.	2.A FE
74456Q BP 0	PUBLIC SERVICE ELECTRI 1.900	..	03/15/2021.	MATURED		1,000,000	1,000,000	998,420	999,910	0	90	0	90	0	1,000,000	0	0	0	9,500	03/15/2021.	1.F FE
756109 AN 4	REALTY INCOME CORP 3.250	..	01/08/2021.	MAKE WHOLE CALL		692,770	660,000	683,450	666,620	0	(82)	0	(82)	0	666,537	0	(6,537)	(6,537)	37,715	10/15/2022.	1.G FE
76119L AA 9	RESIDEO FUNDING INC (1 6.125	..	02/16/2021.	REDEEMED		2,222,258	2,094,000	2,147,373	2,132,497	0	(1,159)	0	(1,159)	0	2,131,338	0	90,919	90,919	37,408	11/01/2026.	4.A FE
78410G AB 0	SBA COMMUNICATIONS COR 4.000	..	02/11/2021.	REDEEMED		1,010,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	14,444	10/01/2022.	4.A FE
828807 CX 3	SIMON PROPERTY GROUP 2.500	..	01/27/2021.	MAKE WHOLE CALL		1,004,883	1,000,000	999,180	999,909	0	7	0	7	0	999,917	0	83	83	18,217	07/15/2021.	1.G FE
855244 AJ 8	STARBUCKS CORP 2.100	..	02/04/2021.	MATURED		3,765,000	3,765,000	3,786,752	3,765,154	0	(154)	0	(154)	0	3,765,000	0	0	0	39,533	02/04/2021.	2.A FE
857477 AG 8	STATE STREET CORP 4.375	..	03/07/2021.	MATURED		1,000,000	1,000,000	1,025,530	1,000,482	0	(482)	0	(482)	0	1,000,000	0	0	0	21,875	03/07/2021.	1.F FE
863667 AM 3	STRYKER CORP 2.625	..	03/15/2021.	MATURED		1,000,000	1,000,000	999,620	999,942	0	58	0	58	0	1,000,000	0	0	0	13,125	03/15/2021.	2.A FE
87264A AP 0	T-MOBILE USA INC 6.500	..	03/27/2021.	REDEEMED		1,548,750	1,500,000	1,587,500	1,533,061	0	(561)	0	(561)	0	1,532,500	0	16,250	16,250	68,250	01/15/2026.	3.B FE
87233Q AA 6	TC PIPELINES LP 4.650	..	03/15/2021.	REDEEMED		1,000,000	1,000,000	998,340	999,863	0	(49)	0	(49)	0	999,814	0	186	186	11,625	06/15/2021.	2.B FE
88023U AD 3	TEMPUR SEALY INTERNATI 5.625	..	02/08/2021.	REDEEMED		2,817,059	2,778,000	2,837,727	2,787,662	0	29,397	0	29,397	0	2,817,059	0	0	0	43,627	10/15/2023.	3.B FE
88037E AJ 0	TENNECO INC 5.375	..	01/04/2021.	MORGAN STANLEY		957,500	1,000,000	560,000	667,919	0	(310)	0	(310)	0	667,610	0	289,890	289,890	3,135	12/15/2024.	5.A FE
882508 AY 0	TEXAS INSTRUMENTS INC 2.750	..	02/12/2021.	REDEEMED		1,800,000	1,800,000	1,807,335	1,800,016	0	(136)	0	(136)	0	1,799,880	0	120	120	20,625	03/12/2021.	1.E FE
883556 BF 8	THERMO FISHER SCIENTIF 4.150	..	01/15/2021.	MAKE WHOLE CALL		3,337,470	3,000,000	2,991,900	2,997,160	0	70	0	70	0	2,997,230	0	2,770	2,770	394,187	02/01/2024.	2.A FE
883556 BN 1	THERMO FISHER SCIENTIF 3.000	..	01/15/2021.	MAKE WHOLE CALL		1,058,080	1,000,000	995,120	998,261	0	27	0	27	0	998,288	0	1,712	1,712	65,580	04/15/2023.	2.A FE
88947E AQ 3	TOLL BROS FINANCE CORP 5.625	..	03/15/2021.	MAKE WHOLE CALL		1,134,710	1,000,000	999,850	999,944	0	(57)	0	(57)	0	999,888	0	112	112	172,210	01/15/2024.	3.A FE
893647 AX 5	TRANSDIGM INC 6.500	..	02/14/2021.	REDEEMED		2,032,500	2,000,000	2,022,500	2,005,860	0	(1,473)	0	(1,473)	0	2,004,387	0	28,113	28,113	75,472	07/15/2024.	4.C FE
89469A AC 8	TREEHOUSE FOODS INC (1 6.000	..	03/31/2021.	REDEEMED		6,342,735	6,249,000	6,616,506	6,332,281	0	8,954	0	8,954	0	6,341,235	0	1,500	1,500	219,478	02/15/2024.	4.B FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
07330N AJ 4	TRUIST BANK 2.850	..	03/01/2021.	REDEEMED		1,000,000	1,000,000	999,160	999,917	0	44	0	44	0	999,961	0	39	39	11,875	04/01/2021.	1.F FE
867914 BK 8	TRUIST FINANCIAL CORP 2.900	..	02/03/2021.	REDEEMED		1,000,000	1,000,000	997,830	999,871	0	60	0	60	0	999,931	0	69	69	12,083	03/03/2021.	1.G FE
87305N AV 0	TTX PASS THRU CERT S20 5.453	..	01/02/2021.	REDEEMED		440,352	440,352	440,352	441,345	0	(993)	0	(993)	0	440,352	0	0	0	12,006	01/02/2022.	1.F
87305N AW 8	TTX PASS THRU CERT S20 5.503	..	01/02/2021.	REDEEMED		170,109	170,109	170,109	170,667	0	(558)	0	(558)	0	170,109	0	0	0	4,681	01/02/2022.	1.F
904764 AM 9	UNILEVER CAPITAL 4.250	C	02/10/2021.	MATURED		2,000,000	2,000,000	2,119,430	2,002,103	0	(2,103)	0	(2,103)	0	2,000,000	0	0	0	42,500	02/10/2021.	1.E FE
90783S AA 0	UNION PACIFIC PASS THR 4.698	..	01/02/2021.	REDEEMED		35,589	35,589	37,373	38,417	0	(2,828)	0	(2,828)	0	35,589	0	0	0	836	01/02/2024.	1.D FE
911312 AM 8	UNITED PARCEL SERVICE 3.125	..	01/15/2021.	MATURED		2,204,000	2,204,000	2,360,637	2,204,749	0	(749)	0	(749)	0	2,204,000	0	0	0	34,438	01/15/2021.	1.G FE
91324P BP 6	UNITEDHEALTH GROUP INC 4.700	..	02/15/2021.	MATURED		1,000,000	1,000,000	1,042,790	1,000,054	0	(54)	0	(54)	0	1,000,000	0	0	0	23,500	02/15/2021.	1.G FE
254687 CK 0	WALT DISNEY COMPANY 4.500	..	02/15/2021.	MATURED		2,000,000	2,000,000	2,059,600	2,003,824	0	(3,824)	0	(3,824)	0	2,000,000	0	0	0	45,000	02/15/2021.	1.G FE
94974B FR 6	WELLS FARGO & CO 3.000	..	01/22/2021.	MATURED		1,000,000	1,000,000	998,310	999,961	0	39	0	39	0	1,000,000	0	0	0	15,000	01/22/2021.	2.A FE
949746 RS 2	WELLS FARGO & CO 2.500	..	03/04/2021.	MATURED		1,000,000	1,000,000	999,770	999,956	0	44	0	44	0	1,000,000	0	0	0	12,500	03/04/2021.	2.A FE
136375 CA 8	CANADIAN NATIONAL RAIL 2.750	..	01/18/2021.	REDEEMED		2,000,000	2,000,000	2,043,040	1,999,733	0	267	0	267	0	2,000,000	0	0	0	23,055	02/18/2021.	1.F FE
628957 AE 2	NAV CANADA 7.560	..	03/01/2021.	REDEEMED		100,000	100,000	118,027	115,629	0	(15,629)	0	(15,629)	0	100,000	0	0	0	3,780	03/01/2027.	1.C FE
775109 AS 0	ROGERS COMMUNICATIONS 5.340	..	03/22/2021.	MATURED		1,000,000	1,000,000	1,130,110	1,007,914	0	(7,914)	0	(7,914)	0	1,000,000	0	0	0	26,700	03/22/2021.	2.A FE
780086 GV 0	ROYAL BANK OF CANADA 2.860	..	03/04/2021.	MATURED		1,000,000	1,000,000	1,015,000	1,000,410	0	(410)	0	(410)	0	1,000,000	0	0	0	14,300	03/04/2021.	1.C FE
780086 MH 4	ROYAL BANK OF CANADA 2.030	..	03/15/2021.	MATURED		5,000,000	5,000,000	5,048,000	5,002,038	0	(2,038)	0	(2,038)	0	5,000,000	0	0	0	50,750	03/15/2021.	1.C FE
00182E AZ 2	ANZ NEW ZEALAND INTL/L 2.750	D	02/03/2021.	MATURED		2,000,000	2,000,000	1,997,860	1,999,904	0	96	0	96	0	2,000,000	0	0	0	27,500	02/03/2021.	1.E FE
06738E AL 9	BARCLAYS PLC 3.250	D	01/12/2021.	MATURED		1,000,000	1,000,000	999,450	999,981	0	19	0	19	0	1,000,000	0	0	0	16,250	01/12/2021.	2.B FE
05579H AB 8	BNZ INTL FUNDING (144A 2.750	D	03/02/2021.	MATURED		1,000,000	1,000,000	999,300	999,932	0	68	0	68	0	1,000,000	0	0	0	13,750	03/02/2021.	1.E FE
G1981* AA 2	CAYMAN UNIVERSE HOLDIN 3.800	D	03/31/2021.	REDEEMED		166,730	166,730	166,730	169,519	0	(2,789)	0	(2,789)	0	166,730	0	0	0	1,584	09/30/2045.	1.D
47032F AA 7	JAMES HARDIE INTERNATI 4.750	D	01/15/2021.	REDEEMED		204,750	200,000	200,000	200,000	0	0	0	0	0	200,000	0	4,750	4,750	4,750	01/15/2025.	3.A FE
21685W BT 3	RABOBANK NEDERLAND 4.500	D	01/11/2021.	MATURED		1,000,000	1,000,000	1,105,490	1,000,500	0	(500)	0	(500)	0	1,000,000	0	0	0	22,500	01/11/2021.	1.D FE
80105N AG 0	SANOFI 4.000	D	03/29/2021.	MATURED		5,265,000	5,265,000	5,560,139	5,275,784	0	(10,784)	0	(10,784)	0	5,265,000	0	0	0	105,300	03/29/2021.	1.E FE
80281L AD 7	SANTANDER UK GROUP HLD 3.125	D	01/08/2021.	MATURED		2,000,000	2,000,000	1,997,980	1,999,973	0	27	0	27	0	2,000,000	0	0	0	31,250	01/08/2021.	2.A FE
830505 AR 4	SKANDINAVISKA ENSKILDA 2.625	D	03/15/2021.	MATURED		1,000,000	1,000,000	999,300	999,928	0	72	0	72	0	1,000,000	0	0	0	13,125	03/15/2021.	1.E FE
86960B AL 6	SVENSKA HANDELSBANKEN 2.450	D	03/30/2021.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,250	03/30/2021.	1.C FE
87938W AP 8	TELEFONICA EMISIONES S 5.462	D	02/16/2021.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,310	02/16/2021.	2.C FE
00841U AN 6	ABMT 2014-2 A13 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		178,196	178,196	180,256	178,107	0	88	0	88	0	178,196	0	0	0	1,094	09/25/2044.	1.A FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		182,136	182,136	183,872	182,318	0	(182)	0	(182)	0	182,136	0	0	0	932	07/25/2045.	1.A FM
00842B AE 7	ABMT 2015-5 A5 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,094,730	1,094,730	1,101,311	1,092,709	0	2,021	0	2,021	0	1,094,730	0	0	0	4,577	07/25/2045.	1.A FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,741,739	1,741,739	1,750,992	1,741,517	0	222	0	222	0	1,741,739	0	0	0	10,868	09/25/2045.	1.A FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500	..	02/25/2021.	PAID ON PRINCIPAL		198,788	198,788	202,018	198,577	0	211	0	211	0	198,788	0	0	0	805	09/25/2045.	1.A FM
00842C AC 9	ABMT 2015-7 A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,563,869	1,563,869	1,540,045	1,548,894	0	14,975	0	14,975	0	1,563,869	0	0	0	8,466	10/25/2045.	1.A FM
00842E AC 5	ABMT 2016-2 A3 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		761,566	761,566	770,609	762,782	0	(1,216)	0	(1,216)	0	761,566	0	0	0	4,057	03/25/2046.	1.A FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 3.021	..	03/25/2021.	PAID ON PRINCIPAL		30,181	30,181	20,372	13,525	0	16,656	0	16,656	0	30,181	0	0	0	151	10/25/2035.	1.D FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 3.021	..	03/25/2021.	WRITTEN OFF		0	143	97	64	0	(0)	0	(0)	0	64	0	(64)	(64)	1	10/25/2035.	1.D FM
12498N AB 9	CBASS 2006-CB2 AF2 6.001	..	03/25/2021.	PAID ON PRINCIPAL		18,109	18,109	10,109	4,750	0	13,359	0	13,359	0	18,109	0	0	0	71	12/25/2036.	1.A FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		133,858	133,858	135,019	133,995	0	(137)	0	(137)	0	133,858	0	0	0	691	11/25/2044.	1.A FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500	..	03/25/2021.	PAID ON PRINCIPAL		34,595	34,595	25,687	30,221	0	4,374	0	4,374	0	34,595	0	0	0	454	07/25/2035.	1.A FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000	..	03/25/2021.	PAID ON PRINCIPAL		24	24	23	9	0	15	0	15	0	24	0	0	0	0	02/25/2021.	1.A FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
22541S CC 0	CSFB 2004-2R A1 CMO 3.757	..	03/28/2021.	PAID ON PRINCIPAL		6,967	6,967	6,645	6,594	0	373	0	373	0	6,967	0	0	0	43	12/28/2033.	1.A FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.757	..	03/28/2021.	WRITTEN OFF		0	4,914	4,687	4,651	0	107	0	107	0	4,758	0	(4,758)	(4,758)	46	12/28/2033.	1.A FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		370,768	370,768	357,990	366,404	0	4,364	0	4,364	0	370,768	0	0	0	2,155	08/25/2043.	1.A FM
12652C AA 7	CSMC 2017-HL2 A1 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,708,270	1,708,270	1,726,821	1,710,900	0	(2,630)	0	(2,630)	0	1,708,270	0	0	0	9,515	10/25/2047.	1.A FM
12652C AC 3	CSMC 2017-HL2 A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,080,857	1,080,857	1,097,069	1,079,814	0	1,043	0	1,043	0	1,080,857	0	0	0	5,836	10/25/2047.	1.A FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	03/25/2021.	PAID ON PRINCIPAL		4,491	4,491	3,892	316	0	4,174	0	4,174	0	4,491	0	0	0	36	08/25/2035.	1.D FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	03/25/2021.	WRITTEN OFF		0	1	1	0	0	0	0	0	0	0	0	(0)	(0)	0	08/25/2035.	1.D FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	03/25/2021.	PAID ON PRINCIPAL		28,859	28,859	25,829	10,129	0	18,730	0	18,730	0	28,859	0	0	0	163	11/25/2035.	1.D FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	03/25/2021.	WRITTEN OFF		0	307	274	108	0	(8)	0	(8)	0	100	0	(100)	(100)	3	11/25/2035.	1.D FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		712,445	712,445	645,345	685,027	0	27,418	0	27,418	0	712,445	0	0	0	3,139	03/25/2043.	1.A FM
29978C AA 8	EVER 2018-1 A1 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		673,641	673,641	666,062	669,744	0	3,897	0	3,897	0	673,641	0	0	0	4,194	02/25/2048.	1.A FM
29978C AD 2	EVER 2018-1 A4 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		528,345	528,345	528,923	527,393	0	952	0	952	0	528,345	0	0	0	3,289	02/25/2048.	1.A FM
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		127,346	127,346	128,461	127,397	0	(51)	0	(51)	0	127,346	0	0	0	680	11/25/2044.	1.A FM
33850B AC 1	FSMT 2017-1 1A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		964,396	964,396	978,561	968,066	0	(3,669)	0	(3,669)	0	964,396	0	0	0	5,627	03/25/2047.	1.A FM
33850T AC 2	FSMT 2018-1 A3 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,479,278	1,479,278	1,466,104	1,473,526	0	5,753	0	5,753	0	1,479,278	0	0	0	8,559	03/25/2048.	1.A FM
33850T AE 8	FSMT 2018-1 A5 CMO (14 3.500	..	02/25/2021.	PAID ON PRINCIPAL		598,237	598,237	600,013	597,040	0	1,197	0	1,197	0	598,237	0	0	0	2,576	03/25/2048.	1.A FM
3622EB AC 2	GSAA 2007-4 A3A CMO .408	..	03/25/2021.	PAID ON PRINCIPAL		16,716	16,716	6,875	1,701	0	15,016	0	15,016	0	16,716	0	0	0	41	03/25/2037.	1.D FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.724	..	03/25/2021.	PAID ON PRINCIPAL		3,307	3,307	2,990	2,974	0	334	0	334	0	3,307	0	0	0	12	01/25/2035.	1.A FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 1.988	..	03/25/2021.	PAID ON PRINCIPAL		549	549	501	232	0	317	0	317	0	549	0	0	0	2	03/25/2037.	1.A FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 1.988	..	03/25/2021.	RECOVERY OF PAR WRITE-OFF.		0	(549)	(501)	(232)	0	(39)	0	(39)	0	(271)	0	271	271	0	03/25/2037.	1.A FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000	..	03/25/2021.	WRITTEN OFF		0	32	31	0	0	0	0	0	0	0	0	0	0	0	08/25/2020.	1.A FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 2.860	..	03/25/2021.	PAID ON PRINCIPAL		49,183	49,183	43,404	40,643	0	8,540	0	8,540	0	49,183	0	0	0	170	07/25/2035.	1.A FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		864,940	864,940	852,405	858,926	0	6,015	0	6,015	0	864,940	0	0	0	5,503	01/25/2044.	1.A FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		100,240	100,240	100,804	100,378	0	(138)	0	(138)	0	100,240	0	0	0	393	10/25/2029.	1.A FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250	..	03/25/2021.	PAID ON PRINCIPAL		58,148	58,148	56,403	27,112	0	31,036	0	31,036	0	58,148	0	0	0	358	11/25/2035.	1.A FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	..	03/25/2021.	PAID ON PRINCIPAL		4,717	4,717	4,828	4,717	0	0	0	0	0	4,717	0	0	0	35	02/25/2034.	1.A FM
69371V AA 5	PSMC 2018-1A A1 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,013,119	1,013,119	1,000,296	1,007,758	0	5,361	0	5,361	0	1,013,119	0	0	0	5,737	02/25/2048.	1.A FM
69371V AC 1	PSMC 2018-1A A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,154,585	1,154,585	1,153,142	1,152,009	0	2,576	0	2,576	0	1,154,585	0	0	0	5,793	02/25/2048.	1.A FM
69375B AC 1	PSMC 2019-3 A3 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		2,882,295	2,882,295	2,925,529	2,902,635	0	(20,340)	0	(20,340)	0	2,882,295	0	0	0	16,540	11/25/2049.	1.A FM
81745R AB 6	SEMT 2013-3 A2 CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		485,958	485,958	431,648	462,736	0	23,222	0	23,222	0	485,958	0	0	0	2,048	03/25/2043.	1.A FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325	..	03/25/2021.	PAID ON PRINCIPAL		552,622	552,622	490,551	530,701	0	21,921	0	21,921	0	552,622	0	0	0	1,993	04/25/2043.	1.A FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		806,302	806,302	729,094	779,065	0	27,237	0	27,237	0	806,302	0	0	0	3,127	04/25/2043.	1.A FM
81746G AA 1	SEMT 2017-7 A1 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		576,433	576,433	587,872	579,929	0	(3,496)	0	(3,496)	0	576,433	0	0	0	3,402	10/25/2047.	1.A FM
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,033,843	1,033,843	1,049,997	1,044,201	0	(10,358)	0	(10,358)	0	1,033,843	0	0	0	6,191	12/25/2049.	1.A FM
95002F AC 8	WFMBS 2019-4 A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		2,665,328	2,665,328	2,709,056	2,688,316	0	(22,988)	0	(22,988)	0	2,665,328	0	0	0	15,134	09/25/2049.	1.A FM
97652Q AD 1	WIN 2014-2 A4 CMO 3.500	..	03/20/2021.	PAID ON PRINCIPAL		96,344	96,344	98,000	96,432	0	(88)	0	(88)	0	96,344	0	0	0	446	09/20/2044.	1.A FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500	..	03/20/2021.	PAID ON PRINCIPAL		173,920	173,920	176,420	174,592	0	(672)	0	(672)	0	173,920	0	0	0	973	01/20/2046.	1.A FM
05529S AC 3	BBCMS 2013-TYSN A2 (14 3.756	..	03/05/2021.	PAID ON PRINCIPAL		148,031	148,031	154,746	148,694	0	(663)	0	(663)	0	148,031	0	0	0	951	09/05/2032.	1.A FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809	..	03/10/2021.	PAID ON PRINCIPAL		414,134	414,134	413,145	413,380	(0)	754	0	754	0	414,134	0	0	0	1,996	03/10/2033.	1.A FM
23305Y AD 1	DBUBS 2011-LC3A A4 4.551	..	03/10/2021.	PAID ON PRINCIPAL		1,022,676	1,022,676	1,032,833	1,021,716	0	960	0	960	0	1,022,676	0	0	0	9,781	08/10/2044.	1.A FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
46642E	AX	4	JPMBB 2014-C21 A4 3.492	..	01/15/2021.	PAID ON PRINCIPAL		262,711	262,711	265,338	263,297	0	(585)	0	(585)	0	262,711	0	0	0	765	08/15/2047.	1.A FM
61766C	AF	6	MSC 2016-UBS9 ASB 3.340	..	03/15/2021.	PAID ON PRINCIPAL		3,076	3,076	3,168	3,108	0	(32)	0	(32)	0	3,076	0	0	0	26	03/15/2049.	1.A FM
90349D	AD	4	UBSBB 2012-C3 A4 3.091	..	03/10/2021.	PAID ON PRINCIPAL		100,747	100,747	103,262	101,517	0	(771)	0	(771)	0	100,747	0	0	0	535	08/10/2049.	1.A FM
94989A	AS	4	WFCM 2014-LC18 A3 3.271	..	03/15/2021.	PAID ON PRINCIPAL		1,109,008	1,109,008	1,142,251	1,111,161	0	(2,154)	0	(2,154)	0	1,109,008	0	0	0	12,059	12/15/2047.	1.A FM
92938E	AM	5	WFRBS 2013-C16 A4 4.136	..	02/15/2021.	PAID ON PRINCIPAL		71,030	71,030	71,737	71,087	0	(57)	0	(57)	0	71,030	0	0	0	490	09/15/2046.	1.A FM
92890F	AT	3	WFRBS 2014-C20 A4 3.723	..	02/15/2021.	PAID ON PRINCIPAL		153,625	153,625	155,160	152,944	0	681	0	681	0	153,625	0	0	0	953	05/15/2047.	1.A FM
45779B	BT	5	IMSCI 2013-4 A1 (144A) 2.837	..	03/12/2021.	PAID ON PRINCIPAL		41,771	41,771	41,771	41,720	0	51	0	51	0	41,771	0	0	0	632	04/12/2023.	1.A FE
00442Q	AD	0	ACE 2003-MH1 A4 (144A) 6.500	..	03/15/2021.	PAID ON PRINCIPAL		370,039	370,039	350,850	363,328	0	6,711	0	6,711	0	370,039	0	0	0	3,842	08/15/2030.	1.E FE
20846Q	HN	1	CNF 2001-3 A4 6.910	..	03/01/2021.	PAID ON PRINCIPAL		92,833	92,833	92,828	92,872	0	(39)	0	(39)	0	92,833	0	0	0	1,068	05/01/2033.	5.B FE
393505	BC	5	GT 1993-2 B 8.000	..	03/15/2021.	WRITTEN OFF		0	55	51	0	0	18	0	18	0	18	0	(18)	(18)	132	03/15/2021.	6.
393505	RJ	3	GT 1996-10 M1 7.240	..	03/15/2021.	PAID ON PRINCIPAL		185,326	185,326	190,625	185,348	0	(22)	0	(22)	0	185,326	0	0	0	2,170	11/15/2028.	2.B FE
674135	DQ	8	OAK 1998-B M2 7.025	..	03/15/2021.	RECOVERY OF PAR WRITE-OFF.		0	(2,393)	(149)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6.
67087T	DW	8	OAK 2002-C A1 5.410	..	03/15/2021.	PAID ON PRINCIPAL		47,354	47,354	43,313	40,781	0	6,573	0	6,573	0	47,354	0	0	0	403	11/15/2032.	5.A FE
3899999.			Total - Bonds - Industrial and Miscellaneous					212,510,680	207,911,765	210,918,609	207,434,429	68,323	159,063	0	227,386	0	207,661,815	0	1,515,630	1,515,630	7,043,245	XXX	XXX
8399997.			Total - Bonds - Part 4					1,119,228,835	1,114,629,919	1,120,769,001	1,114,072,209	68,323	234,798	0	303,121	(129,474)	1,114,245,856	133,049	1,516,695	1,649,744	9,276,977	XXX	XXX
8399999.			Total - Bonds					1,119,228,835	1,114,629,919	1,120,769,001	1,114,072,209	68,323	234,798	0	303,121	(129,474)	1,114,245,856	133,049	1,516,695	1,649,744	9,276,977	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
015271	10	9	ALEXANDRIA REAL ESTATE EQUITY	..	03/10/2021.	VARIOUS	1,620.000	265,607	XXX	186,689	288,716	(102,028)	0	0	(102,028)	0	186,689	0	78,918	78,918	1,766	XXX	XXX
024835	10	0	AMERICAN CAMPUS COMMUNITIES	..	03/16/2021.	ROBERT W BAIRD & CO. Na	15,419.000	681,484	XXX	564,837	659,471	(94,633)	0	0	(94,633)	0	564,837	0	116,647	116,647	7,247	XXX	XXX
03750L	10	9	APARTMENT INCOME REIT CORP	..	03/30/2021.	VARIOUS	5,780.000	248,131	XXX	222,010	222,010	0	0	0	0	0	222,010	0	26,121	26,121	1,735	XXX	XXX
08975P	10	8	BIGCOMMERCE HOLDINGS INC	..	01/25/2021.	CITIGROUP GLOBAL MKTS	75,214.000	6,068,790	XXX	4,816,702	3,220,138	0	0	0	0	0	4,816,702	0	1,252,088	1,252,088	0	XXX	XXX
105368	20	3	BRANDYWINE REALTY TRUST	..	03/23/2021.	EVERCORE ISI SOFT CREDIT NA	24,000.000	303,474	XXX	248,160	285,840	(37,680)	0	0	(37,680)	0	248,160	0	55,314	55,314	4,560	XXX	XXX
198287	20	3	COLUMBIA PROPERTY TRUST INC	..	01/28/2021.	VARIOUS	27,064.000	374,955	XXX	309,775	388,098	(78,322)	0	0	(78,322)	0	309,775	0	65,180	65,180	18,178	XXX	XXX
222795	50	2	COUSINS PROPERTIES INC	..	03/18/2021.	VARIOUS	36,059.000	1,313,228	XXX	1,027,695	1,207,977	(180,281)	0	0	(180,281)	0	1,027,695	0	285,533	285,533	10,818	XXX	XXX
229663	10	9	CUBESMART	..	02/25/2021.	VARIOUS	14,932.000	542,030	XXX	400,028	501,865	(101,836)	0	0	(101,836)	0	400,028	0	142,002	142,002	5,077	XXX	XXX
23283R	10	0	CYRUSONE INC	..	02/19/2021.	JP MORGAN SECURITIES NA	3,795.000	262,692	XXX	228,358	277,604	(49,246)	0	0	(49,246)	0	228,358	0	34,334	34,334	1,935	XXX	XXX
29444U	70	0	EQUINIX INC	..	02/25/2021.	VARIOUS	517.000	334,411	XXX	212,843	369,231	(156,388)	0	0	(156,388)	0	212,843	0	121,569	121,569	982	XXX	XXX
29476L	10	7	EQUITY RESIDENTIAL PROPS TRUST	..	03/30/2021.	VARIOUS	16,971.000	1,135,330	XXX	918,574	1,006,041	(87,467)	0	0	(87,467)	0	918,574	0	216,757	216,757	10,225	XXX	XXX
42225P	50	1	HEALTHCARE TRUST OF AMERICA INC	..	02/02/2021.	ROBERT W BAIRD & CO. NA	1,047.000	30,319	XXX	25,421	28,834	(3,413)	0	0	(3,413)	0	25,421	0	4,897	4,897	335	XXX	XXX
46187W	10	7	INVITATION HOMES INC	..	03/02/2021.	VARIOUS	40,929.000	1,221,329	XXX	869,373	1,215,591	(346,218)	0	0	(346,218)	0	869,373	0	351,956	351,956	6,704	XXX	XXX
46284V	10	1	IRON MOUNTAIN INC	..	01/12/2021.	VARIOUS	23,620.000	661,194	XXX	645,708	696,318	(50,609)	0	0	(50,609)	0	645,708	0	15,486	15,486	19,812	XXX	XXX
53223X	10	7	LIFE STORAGE INC	..	02/25/2021.	VARIOUS	11,100.000	1,005,181	XXX	762,703	963,079	(200,376)	0	0	(200,376)	0	762,703	0	242,478	242,478	8,954	XXX	XXX
55303A	10	5	MGM GROWTH PROPERTIES LLC CL A	..	02/02/2021.	MS SOFT CREDIT NA	2,998.000	97,573	XXX	70,963	93,837	(22,875)	0	0	(22,875)	0	70,963	0	26,610	26,610	1,462	XXX	XXX
59522J	10	3	MID-AMERICA APT COMMUNITIES INC	..	03/10/2021.	WELLS FARGO NA	300.000	40,084	XXX	30,909	38,007	(7,098)	0	0	(7,098)	0	30,909	0	9,175	9,175	308	XXX	XXX
69924R	10	8	PARAMOUNT GROUP INC	..	02/02/2021.	MS SOFT CREDIT NA	4,600.000	40,818	XXX	41,584	41,584	0	0	0	0	0	41,584	0	(766)	(766)	322	XXX	XXX
720190	20	6	PIEDMONT OFFICE REAL TRUST CL A	..	01/04/2021.	PRIOR YEAR INCOME		0	XXX	0	0	0	0	0	0	0	0	0	0	0	1,050	XXX	XXX
758849	10	3	REGENCY CENTERS CORP	..	03/10/2021.	VARIOUS	6,938.000	381,819	XXX	263,783	316,303	(52,521)	0	0	(52,521)	0	263,783	0	118,036	118,036	4,128	XXX	XXX
76131V	20	2	RETAIL PROPS OF AMERICA INC CL A	..	03/10/2021.	VARIOUS	26,660.000	263,994	XXX	137,832	228,210	(90,377)	0	0	(90,377)	0	137,832	0	126,162	126,162	1,600	XXX	XXX
828806	10	9	SIMON PROPERTY GROUP INC	..	03/10/2021.	VARIOUS	8,253.000	875,481	XXX	469,404	703,816	(234,411)	0	0	(234,411)	0	469,404	0	406,077	406,077	10,729	XXX	XXX
84860W	30	0	SPIRIT REALTY CAPITAL INC	..	01/12/2021.	VARIOUS	37,427.000	1,401,753	XXX	1,239,954	1,503,443	(263,489)	0	0	(263,489)	0	1,239,954	0	161,800	161,800	23,392	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
85254J 10 2	STAG INDUSTRIAL INC	..	03/02/2021.	RAYMOND JAMES NA	2,324.000	74,444	XXX	52,336	72,788	(20,451)	0	0	(20,451)	0	52,336	0	22,107	22,107	841	XXX	XXX
866674 10 4	SUN COMMUNITIES INC	..	02/02/2021.	ROBERT W BAIRD & CO. NA	261.000	39,144	XXX	36,553	39,659	(3,106)	0	0	(3,106)	0	36,553	0	2,592	2,592	206	XXX	XXX
902653 10 4	UDR INC	..	03/10/2021.	WELLS FARGO NA	800.000	33,981	XXX	30,744	30,744	0	0	0	0	0	30,744	0	3,237	3,237	288	XXX	XXX
91734M 10 3	US ECOLOGY INC	..	02/05/2021.	CITIGROUP GLOBAL MKTS	76,268.000	2,848,371	XXX	2,384,118	2,770,816	(386,699)	0	0	(386,699)	0	2,384,118	0	464,253	464,253	0	XXX	XXX
92276F 10 0	VENTAS INC	..	02/23/2021.	VARIOUS	6,233.000	307,603	XXX	167,044	305,666	(138,622)	0	0	(138,622)	0	167,044	0	140,559	140,559	2,805	XXX	XXX
925652 10 9	VICI PROPERTIES INC	..	02/25/2021.	VARIOUS	108,499.000	2,965,583	XXX	1,993,717	2,766,725	(773,007)	0	0	(773,007)	0	1,993,717	0	971,866	971,866	37,715	XXX	XXX
95040Q 10 4	WELLTOWER INC	..	03/30/2021.	VARIOUS	17,638.000	1,146,636	XXX	971,677	1,139,768	(168,090)	0	0	(168,090)	0	971,677	0	174,958	174,958	3,401	XXX	XXX
962166 10 4	WEYERHAEUSER CO	..	02/09/2021.	BMO CAP MARKETS CORP NA	1,800.000	62,895	XXX	54,225	60,354	(6,129)	0	0	(6,129)	0	54,225	0	8,670	8,670	0	XXX	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,028,333	XXX	19,383,720	21,442,531	(3,655,375)	0	0	(3,655,375)	0	19,383,720	0	5,644,613	5,644,613	186,574	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
99C001 33 8	ION MEDIA NETWORKS INC	..	01/28/2021.	TENDER OFFER	97.000	89,187	XXX	0	0	0	0	0	0	0	0	0	89,187	89,187	0	XXX	XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						89,187	XXX	0	0	0	0	0	0	0	0	0	89,187	89,187	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						25,117,520	XXX	19,383,720	21,442,531	(3,655,375)	0	0	(3,655,375)	0	19,383,720	0	5,733,800	5,733,800	186,574	XXX	XXX
9799999. Total - Common Stocks						25,117,520	XXX	19,383,720	21,442,531	(3,655,375)	0	0	(3,655,375)	0	19,383,720	0	5,733,800	5,733,800	186,574	XXX	XXX
9899999. Total - Preferred and Common Stocks						25,117,520	XXX	19,383,720	21,442,531	(3,655,375)	0	0	(3,655,375)	0	19,383,720	0	5,733,800	5,733,800	186,574	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,144,346,355	XXX	1,140,152,720	1,135,514,740	(3,587,052)	234,798	0	(3,352,254)	(129,474)	1,133,629,576	133,049	7,250,495	7,383,544	9,463,551	XXX	XXX

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(Securities lending collateral assets reported in aggregate on one 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
U.S. Government - Issuer Obligations						
000000 00 0	REPO - BNP Q TREASURY		1.A	4,847,595	4,847,595	04/01/2021
000000 00 0	REPO- BOFA A TREASURY		1.A	44,129,684	44,129,684	04/01/2021
000000 00 0	REPO - HSBC A TREASURY		1.A	38,150,020	38,150,020	04/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	44,129,684	44,129,684	04/01/2021
000000 00 0	REPO - MIZUHO A TREASURY		1.A	1,463,831	1,463,831	04/01/2021
0199999.	U.S. Government - Issuer Obligations			132,720,814	132,720,814	XXX
0599999.	Total - U.S. Government			132,720,814	132,720,814	XXX
Totals						
6399999.	Total - Issuer Obligations			132,720,814	132,720,814	XXX
7099999.	Subtotal - Bonds			132,720,814	132,720,814	XXX
9999999.	Totals			132,720,814	132,720,814	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....68,519,377 Book/Adjusted Carrying Value $.....68,519,377
2. Average balance for the year: Fair Value $.....83,835,109 Book/Adjusted Carrying Value $.....83,835,109
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....132,720,814 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(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

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

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								
American Business Bank Los Angeles, CA		0.000	0	0	1,084,164	649,529	687,777	XXX
Bankers Trust Phoenix, AZ		0.000	0	0	224,182	161,407	145,527	XXX
JP Morgan Chase San Antonio, TX		0.000	0	0	1,585,608	243,682	456,184	XXX
Hinsdale Bank & Trust Hinsdale, IL		0.000	0	0	285,934	432,429	187,666	XXX
Midfirst Bank Denver, CO		0.000	0	0	1,140,958	1,997,257	919,585	XXX
Suntrust Bank Nashville, TN		0.000	0	0	1,038,460	841,658	378,303	XXX
US Bank St Paul, MN		0.000	0	0	5,476,522	4,154,302	5,364,753	XXX
Wells Fargo San Francisco, CA		0.000	0	0	3,807,717	2,819,796	2,841,857	XXX
Wells Fargo Portland, OR		0.000	0	0	394,646	445,966	173,210	XXX
Commerce Bank Kansas City, MO		0.000	0	0	58,149	341,394	282,865	XXX
CIBC Mellon Toronto,ON		0.000	0	0	1,027,787	48,519	389,636	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	525,480	666,801	787,228	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	4,460,063	4,737,367	5,012,600	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	(557,245)	(557,259)	(548,807)	XXX
TD Bank Toronto,ON		0.000	0	0	24,118,006	14,472,032	20,262,534	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	44,670,430	31,454,881	37,340,919	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	44,670,430	31,454,881	37,340,919	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	20,582	11,761	(257,043)	XXX
0599999. Total Cash	XXX	XXX	0	0	44,691,013	31,466,642	37,083,875	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 & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		03/31/2021	0.136		417,428,912	0	44,244
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						417,428,912	0	44,244
9999999. Total - Cash Equivalents						417,428,912	0	44,244