* 1 9 0 3 8 2 0 2 1 2 0 1 0 0 1 0 1 *

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

Name	Title
DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
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 CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
20th day of April, 2021
Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,480,532,493	0	10,480,532,493	10,212,276,072
2. Stocks:				
2.1 Preferred stocks	1,850,040	0	1,850,040	1,931,980
2.2 Common stocks	4,367,893,063	0	4,367,893,063	4,201,942,675
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(598,344)), cash equivalents ($.....445,258,816) and short-term investments ($.....11,299,101)	455,959,573	0	455,959,573	773,793,200
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,566,342,453	5,798,381	1,560,544,072	1,500,392,397
9. Receivables for securities	0	0	0	246,307
10. Securities lending reinvested collateral assets	16,056,874	0	16,056,874	6,270,334
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,888,634,496	5,798,381	16,882,836,115	16,696,852,966
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	89,704,072	0	89,704,072	89,554,136
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	728,516,728	37,229,974	691,286,755	656,714,722
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(4,615,260) earned but unbilled premiums)	1,115,287,153	4,755,691	1,110,531,462	1,032,112,747
15.3 Accrued retrospective premiums ($.....14,923,867) and contracts subject to redetermination ($.....0)	14,923,867	1,081,630	13,842,236	14,151,147
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	26,567,325	0	26,567,325	42,245,982
16.2 Funds held by or deposited with reinsured companies	879,816	0	879,816	851,020
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	130,548,715	0	130,548,715	136,500,065
19. Guaranty funds receivable or on deposit	239,462	0	239,462	461,290
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	104,557,143	0	104,557,143	97,909,962
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	70,526,322	1,328,311	69,198,011	93,165,568
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,170,385,099	50,193,987	19,120,191,112	18,860,519,605
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	19,170,385,099	50,193,987	19,120,191,112	18,860,519,605
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. Suspense, undistributed payments	27,541,800	0	27,541,800	44,011,978
2502. Equities and deposits in pools and associations	19,673,551	0	19,673,551	28,127,189
2503. Amounts receivable under high deductible policies	13,219,485	1,328,311	11,891,175	11,045,356
2598. Summary of remaining write-ins for Line 25 from overflow page	10,091,485	0	10,091,485	9,981,044
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	70,526,322	1,328,311	69,198,011	93,165,568

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....662,157,803)	7,150,771,501	6,977,015,050
2.	Reinsurance payable on paid losses and loss adjustment expenses	293,840,322	300,734,687
3.	Loss adjustment expenses	1,500,898,626	1,516,535,064
4.	Commissions payable, contingent commissions and other similar charges	87,888,698	167,286,488
5.	Other expenses (excluding taxes, licenses and fees)	73,032,977	111,648,913
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	58,084,163	62,146,489
7.1	Current federal and foreign income taxes (including $.....(85,838,089) on realized capital gains (losses))	36,108,311	12,847,590
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....218,954,794 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	2,505,461,279	2,476,159,440
10.	Advance premium	100	155
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,708,076	11,514,894
12.	Ceded reinsurance premiums payable (net of ceding commissions)	112,221,790	51,430,770
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	10,163,029	7,743,231
15.	Remittances and items not allocated	(22,730)	939,046
16.	Provision for reinsurance (including $.....0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	15,149,708	7,845,897
22.	Payable for securities lending	16,056,874	6,270,334
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(7,689,468)	(7,812,666)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	11,863,673,256	11,702,305,382
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	11,863,673,256	11,702,305,382
29.	Aggregate write-ins for special surplus funds	9,127,669	9,208,098
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	4,592,565,603	4,494,181,540
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)	7,256,517,857	7,158,214,223
38.	Totals (Page 2, Line 28, Col. 3)	19,120,191,112	18,860,519,605

DETAILS OF WRITE-INS

2501.	Retroactive reinsurance reserve assumed	240,133	240,149
2502.	Escheat liability	187,955	151,033
2503.	Retroactive reinsurance reserve ceded	(8,117,555)	(8,203,847)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(7,689,468)	(7,812,666)
2901.	Special surplus from retroactive reinsurance	9,127,669	9,208,098
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)	9,127,669	9,208,098
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 $.....102,068,427)	88,058,390	86,409,422	340,976,927
1.2 Assumed (written $.....1,337,617,678)	1,306,814,471	1,284,591,847	5,154,157,694
1.3 Ceded (written $.....105,253,898)	90,198,033	88,393,602	348,774,694
1.4 Net (written $.....1,334,432,207)	1,304,674,828	1,282,607,668	5,146,359,927
DEDUCTIONS:			
2. Losses incurred (current accident year $.....824,996,863):			
2.1 Direct	42,928,014	83,285,347	267,973,300
2.2 Assumed	793,294,309	842,804,227	2,953,143,785
2.3 Ceded	43,483,893	84,951,702	274,572,904
2.4 Net	792,738,431	841,137,872	2,946,544,182
3. Loss adjustment expenses incurred	115,567,624	17,779,635	494,339,615
4. Other underwriting expenses incurred	386,945,339	374,151,006	1,501,855,554
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,295,251,395	1,233,068,513	4,942,739,351
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	9,423,433	49,539,155	203,620,576
INVESTMENT INCOME			
9. Net investment income earned	143,483,790	93,555,169	825,414,429
10. Net realized capital gains (losses) less capital gains tax of $.....1,244,965	(1,184,642)	(5,943,072)	(18,555,731)
11. Net investment gain (loss) (Lines 9 + 10)	142,299,149	87,612,097	806,858,698
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....509,038 amount charged off $.....2,950,130)	(2,441,092)	(2,779,707)	(9,287,504)
13. Finance and service charges not included in premiums	4,716,151	4,711,310	16,339,529
14. Aggregate write-ins for miscellaneous income	(142,674)	(11,190)	1,127,186
15. Total other income (Lines 12 through 14)	2,132,385	1,920,412	8,179,212
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	153,854,967	139,071,664	1,018,658,485
17. Dividends to policyholders	1,731,683	2,070,964	7,042,914
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	152,123,284	137,000,701	1,011,615,571
19. Federal and foreign income taxes incurred	22,021,482	30,782,533	114,038,707
20. Net income (Line 18 minus Line 19) (to Line 22)	130,101,802	106,218,167	897,576,864
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	7,158,214,223	6,890,366,651	6,890,366,651
22. Net income (from Line 20)	130,101,802	106,218,167	897,576,864
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 $.....9,981,783	203,186,150	21,599,331	146,972,327
25. Change in net unrealized foreign exchange capital gain (loss)	(308,448)	(3,639,563)	3,709,332
26. Change in net deferred income tax	(4,565,566)	6,783,553	10,796,683
27. Change in nonadmitted assets	8,889,696	(373,845)	792,365
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(239,000,000)	(320,000,000)	(792,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	98,303,634	(189,412,356)	267,847,571
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,256,517,857	6,700,954,295	7,158,214,223
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. Other assets tri-party/tax credit bond income	1,429	2,010	7,129
1402. Fines and penalties of regulatory authorities	(23,606)	(21,540)	(72,968)
1403. Retroactive reinsurance gain/loss	(50,407)	(462,900)	(551,433)
1498. Summary of remaining write-ins for Line 14 from overflow page	(70,090)	471,241	1,744,458
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(142,674)	(11,190)	1,127,186
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	1,283,029,468	1,281,718,036	5,231,870,710
2.	Net investment income	151,724,721	100,861,511	859,144,493
3.	Miscellaneous income	2,132,385	1,920,412	8,179,212
4.	Total (Lines 1 through 3)	1,436,886,575	1,384,499,959	6,099,194,415
5.	Benefit and loss related payments	610,226,484	686,106,834	2,550,246,080
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	638,234,421	636,936,999	1,985,273,168
8.	Dividends paid to policyholders	1,538,501	1,858,997	7,633,829
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	5,726	0	115,168,091
10.	Total (Lines 5 through 9)	1,250,005,132	1,324,902,831	4,658,321,168
11.	Net cash from operations (Line 4 minus Line 10)	186,881,443	59,597,128	1,440,873,247
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	574,803,895	313,567,314	1,985,232,308
	12.2 Stocks	196,183	0	28,561,416
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	32,043,855	13,371,075	69,885,668
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	7,550,118	24,026,606	41,843,615
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	614,594,052	350,964,996	2,125,523,008
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	853,168,279	563,419,227	2,389,841,514
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	45,948,449	58,091,385	218,579,072
	13.6 Miscellaneous applications	9,786,540	36,552,500	69,952,910
	13.7 Total investments acquired (Lines 13.1 to 13.6)	908,903,268	658,063,112	2,678,373,497
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(294,309,216)	(307,098,116)	(552,850,489)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	239,000,000	320,000,000	792,000,000
	16.6 Other cash provided (applied)	28,594,146	(45,206,213)	(80,959,465)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(210,405,854)	(365,206,213)	(872,959,465)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(317,833,628)	(612,707,201)	15,063,293
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	773,793,200	758,729,907	758,729,907
	19.2 End of period (Line 18 plus Line 19.1)	455,959,573	146,022,706	773,793,200

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

20.0001	Exchange of bonds	2,161,820	0	29,534,755
20.0002	Stock distribution from limited partnership	590,877	682,660	3,726,582
20.0003	Income payment received in securities	77,544	88,820	336,525
20.0004	Other assets tri-party/tax credit bonds	0	0	32,708

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2021	December 31, 2020
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 130,101,802	$ 897,576,864
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 130,101,802	$ 897,576,864
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,256,517,857	$ 7,158,214,223
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,256,517,857	$ 7,158,214,223

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

   The Company reclassified its share of the Travelers Money Market Liquidity Pool (TRVMMLP) from short-term investments to cash equivalents 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	$	746
2. 12 Months or Longer	$	3,318

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

1. Less than 12 Months	$	32,374,999
2. 12 Months or Longer	$	274,536

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

Through March 31, 2021, the Company sold $230.5 million of securities to the TRVMMLP as follows:

(in millions)	Proceeds
January 25, 2021	$ 33.0
February 25, 2021	162.0
March 29, 2021	35.5

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 $239 million to its parent company, Travelers Insurance Group Holdings Inc.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 12,591,007	$ —	$ —	$ 12,591,007
Preferred stock					
Perpetual	—	1,850,040	—	—	1,850,040
Common stock					
Industrial and miscellaneous	2,310,915	—	1,899,928	—	4,210,843
Total securities at fair value	$ 2,310,915	$ 14,441,047	$ 1,899,928	$ —	$ 18,651,890

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock 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

NOTES TO FINANCIAL STATEMENTS

significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

B. Not applicable.

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

(At 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	$ 445,258,816	$ 445,258,816	$ 53,721,496	$ 391,537,320	$ —	$ —	$ —
Short-term bonds	11,296,212	11,299,101	—	11,296,212	—	—	—
Long-term bonds	11,060,400,966	10,480,532,493	368,763,257	10,679,282,016	12,355,693	—	—
Preferred stock	1,899,928	1,850,040	—	1,899,928	—	—	—
Common stock	4,210,843	4,210,843	2,310,915	—	1,899,928	—	—

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	$ 774,606,420	$ 774,608,828	$ 77,102,916	$ 697,503,504	$ —	$ —	$ —
Long-term bonds	11,062,851,345	10,212,276,072	294,933,377	10,755,418,942	12,499,026	—	—
Preferred stock	1,931,980	1,931,980	1,931,980	—	—	—	—
Common stock	3,487,225	3,487,225	1,587,297	—	1,899,928	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $21,571 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.

NOTES TO FINANCIAL STATEMENTS

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $50,174,000, 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 [X] No [ ]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 15,485,814

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	4,198,455,450	4,363,682,220
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	30,593,709	30,649,368
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,229,049,159	$ 4,394,331,588
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: $ 16,056,874

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 16,056,874

16.3 Total payable for securities lending reported on the liability page: $ 16,056,874

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group	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
The Travelers Indemnity Company	A

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The 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	23,092,516	23,092,516	0	0	172,042	172,042
Total	XXX	XXX	0	0	23,092,516	23,092,516	0	0	172,042	172,042

5. Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

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

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

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

6.4 If yes, please provide the 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	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	2,495,592	2,206,467	655,420	762,382	47,744,250	50,139,921
2. Alaska AK	L	141,658	62,272	9,812	5,522	760,359	613,305
3. Arizona AZ	L	1,772,758	1,708,843	592,547	732,343	13,047,238	12,598,207
4. Arkansas AR	L	1,256,378	846,113	91,005	344,405	6,899,734	6,933,507
5. California CA	L	5,265,565	9,565,103	4,345,723	1,563,954	72,201,523	68,800,558
6. Colorado CO	L	1,502,856	2,352,950	(60,373)	78,391	8,216,305	7,918,728
7. Connecticut CT	L	2,106,721	3,477,702	2,222,216	2,525,712	128,788,442	123,144,044
8. Delaware DE	L	97,570	352,944	180,151	168,228	12,833,635	10,745,614
9. District of Columbia DC	L	994,311	1,534,260	169,234	160,368	20,081,503	20,223,962
10. Florida FL	L	12,318,112	6,058,534	4,495,826	2,595,779	118,225,252	115,004,830
11. Georgia GA	L	4,284,288	3,675,437	766,453	589,126	31,559,066	31,578,178
12. Hawaii HI	L	631,014	32,435	152	13,596	7,563,268	7,522,737
13. Idaho ID	L	293,744	274,329	163,835	125,145	4,417,325	4,351,864
14. Illinois IL	L	2,726,664	3,640,472	2,093,154	1,457,987	44,196,822	50,871,769
15. Indiana IN	L	505,604	839,440	394,074	565,791	10,046,615	10,590,009
16. Iowa IA	L	1,176,094	581,828	461,970	455,315	12,978,108	13,322,401
17. Kansas KS	L	1,592,402	797,665	917,420	788,088	20,075,253	21,228,453
18. Kentucky KY	L	669,657	657,743	232,733	269,259	19,445,665	19,919,660
19. Louisiana LA	L	2,879,946	2,925,444	1,074,598	1,373,693	41,623,778	40,008,040
20. Maine ME	L	369,776	367,812	108,765	118,995	11,508,768	11,592,850
21. Maryland MD	L	2,337,154	3,394,548	433,813	900,367	52,947,789	52,876,379
22. Massachusetts MA	L	4,399,798	3,585,206	3,475,234	3,643,935	79,037,525	79,906,482
23. Michigan MI	L	1,219,667	1,788,451	1,635,515	2,010,322	206,545,514	218,072,937
24. Minnesota MN	L	3,038,185	2,020,234	824,078	1,216,848	31,239,099	30,801,356
25. Mississippi MS	L	1,166,656	1,356,817	649,287	246,537	17,125,213	16,171,679
26. Missouri MO	L	2,309,378	1,920,440	686,123	1,039,471	28,904,050	26,305,583
27. Montana MT	L	371,987	453,336	29,815	17,206	1,468,714	1,438,404
28. Nebraska NE	L	947,690	415,696	331,444	212,481	9,822,108	9,959,265
29. Nevada NV	L	312,794	433,364	197,540	127,589	4,839,161	3,394,212
30. New Hampshire NH	L	(26,486)	71,392	335,602	401,847	13,737,817	15,047,319
31. New Jersey NJ	L	2,706,176	2,537,387	2,028,006	5,643,184	158,691,690	183,830,707
32. New Mexico NM	L	619,425	1,172,681	(4,365)	116,933	3,827,985	4,306,181
33. New York NY	L	7,298,340	8,116,063	8,935,379	17,003,398	225,590,788	206,342,093
34. North Carolina NC	L	2,020,410	2,435,806	562,946	728,052	28,751,445	29,113,365
35. North Dakota ND	L	10,609	20,793	0	0	121,324	133,011
36. Ohio OH	L	96,279	158,225	353,095	585,403	53,280,533	48,461,326
37. Oklahoma OK	L	364,190	718,420	79,373	177,528	7,674,776	7,052,655
38. Oregon OR	L	1,920,637	1,464,651	549,801	675,716	10,634,718	10,497,451
39. Pennsylvania PA	L	2,094,059	2,904,241	2,456,518	3,751,731	158,844,113	161,455,531
40. Rhode Island RI	L	960,147	1,065,884	368,084	201,209	18,127,746	18,625,938
41. South Carolina SC	L	872,410	1,780,352	540,493	650,791	18,958,502	19,635,978
42. South Dakota SD	L	338,704	295,583	78,850	166,629	2,117,613	2,399,488
43. Tennessee TN	L	2,249,430	3,998,905	868,495	816,502	46,095,175	52,114,527
44. Texas TX	L	12,869,736	16,391,864	1,976,221	2,218,893	123,227,213	117,928,499
45. Utah UT	L	335,499	342,913	74,876	85,517	7,014,367	6,336,934
46. Vermont VT	L	293,416	445,595	131,295	101,864	4,105,495	3,664,264
47. Virginia VA	L	5,736,532	5,332,311	1,853,761	2,077,477	37,747,817	35,551,437
48. Washington WA	L	680,600	178,419	4,617,404	351,832	9,358,156	9,373,778
49. West Virginia WV	L	690,472	700,957	538,983	696,259	7,447,524	7,851,219
50. Wisconsin WI	L	320,256	233,433	520,876	964,044	25,613,259	26,484,964
51. Wyoming WY	L	2,253	(1,705)	1,596	1,596	126,334	132,087
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	382,124	8,256	0	0	34,934	26,620
54. Puerto Rico PR	L	37,737	30,773	1,299	27,049	16,411	14,123
55. US Virgin Islands VI	L	11,309	11,600	0	0	240,448	157,795
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	145	735	0	0	65,000	0
59. Totals	XXX	102,068,427	107,741,420	54,046,152	61,552,288	2,025,593,268	2,032,572,221
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	0	0	65,000	0
58002. BEL Belgium	XXX	0	590	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	145	735	0	0	65,000	0

(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.....	UIP.....	.....	.....	.....0.000	.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....

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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	IA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	UIP	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	UDP	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.....	RE.....	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.....	DS.....	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.....	DS.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc	CAN.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	.....

Asterisk	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	1,918,982	6,103,557	318.062	40.010
2. Allied lines	599,097	191,910	32.033	34.982
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	6,045,426	1,563,236	25.858	33.917
5. Commercial multiple peril	6,477	997,329	15,398.029	8,362.812
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	197	(93)	(47.273)	35.706
9. Inland marine	30,126	4,330	14.375	1.132
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(103)	0.000	0.000
11.2. Medical professional liability - claims-made	0	103	0.000	0.000
12. Earthquake	6,674	(40)	(0.599)	1.137
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	0	0.000	0.000
16. Workers' compensation	62,076,307	30,244,916	48.722	116.764
17.1 Other liability-occurrence	282,970	4,793,121	1,693.864	(1,002.626)
17.2 Other liability-claims made	29,448	39,487	134.091	(45.714)
17.3 Excess workers' compensation	0	(269,032)	0.000	0.000
18.1 Products liability-occurrence	24,441	579,600	2,371.424	(1,407.805)
18.2 Products liability-claims made	0	208	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	(4,015,288)	0.000	0.000
19.3, 19.4 Commercial auto liability	0	1,503,762	0.000	0.000
21. Auto physical damage	0	(1,529)	0.000	0.000
22. Aircraft (all perils)	0	(381,815)	0.000	0.000
23. Fidelity	794	(12,465)	(1,569.909)	41.150
24. Surety	17,034,366	1,586,399	9.313	7.723
26. Burglary and theft	3,085	422	13.695	29.097
27. Boiler and machinery	0	0	0.000	0.000
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	0	0.000	0.000
35. Totals	88,058,390	42,928,014	48.749	96.385
DETAILS OF WRITE-INS				
3401.	0	0	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	0	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	2,766,100	2,766,100	1,784,016
2. Allied lines	687,551	687,551	597,980
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	5,359,894	5,359,894	5,689,732
5. Commercial multiple peril	4,569	4,569	9,939
6. Mortgage guaranty	0	0	0
8. Ocean marine	50	50	(1)
9. Inland marine	29,406	29,406	31,846
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	5,607	5,607	6,811
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	79,407,748	79,407,748	77,843,287
17.1 Other liability-occurrence	271,220	271,220	104,716
17.2 Other liability-claims made	0	0	25,712
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	24,441	24,441	(402,563)
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	650	650	(25,129)
24. Surety	13,508,497	13,508,497	22,073,407
26. Burglary and theft	2,694	2,694	1,667
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	102,068,427	102,068,427	107,741,420
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	2,303,517	2,764,985	5,068,502	168,778	11,462	180,240	2,208,362	12,529	2,627,784	4,848,675	73,623	(113,209)	(39,586)
2. 2019	534,625	796,767	1,331,392	91,801	7,173	98,974	501,825	6,467	738,745	1,247,037	59,001	(44,382)	14,619
3. Subtotals 2019 + Prior	2,838,142	3,561,752	6,399,894	260,579	18,635	279,214	2,710,187	18,997	3,366,529	6,095,713	132,624	(157,591)	(24,967)
4. 2020	539,009	1,554,647	2,093,656	220,121	50,539	270,660	476,329	24,775	1,296,685	1,797,789	157,441	(182,648)	(25,207)
5. Subtotals 2020 + Prior	3,377,151	5,116,399	8,493,550	480,699	69,174	549,874	3,186,516	43,772	4,663,214	7,893,502	290,065	(340,239)	(50,174)
6. 2021	XXX	XXX	XXX	XXX	200,312	200,312	XXX	166,341	591,827	758,168	XXX	XXX	XXX
7. Totals	3,377,151	5,116,399	8,493,550	480,699	269,487	750,186	3,186,516	210,113	5,255,041	8,651,670	290,065	(340,239)	(50,174)

8. Prior Year-End's Surplus As Regards Policyholders	7,158,214

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 8.6 %	2. (6.6)%	3. (0.6)%

Col. 13, Line 7 Line 8
4. (0.7)%

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. State surcharges receivable	8,630,651	0	8,630,651	8,670,555
2505. Other assets	1,576,298	0	1,576,298	1,437,267
2506. Other assets tri-party/tax credit bonds	82,400	0	82,400	80,970
2507. Assumed reinsurance receivable and payable	(197,863)	0	(197,863)	(207,748)
2597. Summary of remaining write-ins for Line 25	10,091,485	0	10,091,485	9,981,044

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous	(70,090)	471,241	1,744,458
1497. Summary of remaining write-ins for Line 14	(70,090)	471,241	1,744,458

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	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.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,505,653,930	1,332,688,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,721,303
	2.2 Additional investment made after acquisition	45,948,449	216,857,769
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	47,754,664	37,770,412
6.	Total gain (loss) on disposals	(24,254)	(80,740)
7.	Deduct amounts received on disposals	32,634,733	73,612,250
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(355,603)	3,668,483
10.	Deduct current year's other-than-temporary impairment recognized	0	13,359,692
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,566,342,453	1,505,653,930
12.	Deduct total nonadmitted amounts	5,798,381	5,261,533
13.	Statement value at end of current period (Line 11 minus Line 12)	1,560,544,072	1,500,392,397

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,416,150,726	13,951,731,237
2.	Cost of bonds and stocks acquired	855,998,520	2,423,439,376
3.	Accrual of discount	2,093,061	8,908,317
4.	Unrealized valuation increase (decrease)	165,413,269	116,956,979
5.	Total gain (loss) on disposals	101,931	6,077,585
6.	Deduct consideration for bonds and stocks disposed of	579,852,789	2,052,680,284
7.	Deduct amortization of premium	12,302,724	44,648,020
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	17,289	2,986,268
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,690,891	9,351,804
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,850,275,596	14,416,150,726
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	14,850,275,596	14,416,150,726

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	8,850,574,723	742,805,323	513,567,113	(844,304,071)	8,235,508,861			8,850,574,723
2. NAIC 2 (a)	2,012,198,904	112,602,320	57,700,511	60,946,573	2,128,047,287			2,012,198,904
3. NAIC 3 (a)	100,137,634	0	3,939,742	4,131,503	100,329,395			100,137,634
4. NAIC 4 (a)	21,542,879	0	1,651,148	93,477	19,985,209			21,542,879
5. NAIC 5 (a)	2,428,192	0	18,265	5,550,915	7,960,842			2,428,192
6. NAIC 6 (a)	2,568	0	19	(2,548)	0			2,568
7. Total Bonds	10,986,884,900	855,407,643	576,876,798	(773,584,151)	10,491,831,593	0	0	10,986,884,900
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	1,931,980	0	0	(81,940)	1,850,040			1,931,980
10. NAIC 3	0	0	0	0	0			0
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	1,931,980	0	0	(81,940)	1,850,040	0	0	1,931,980
15. Total Bonds and Preferred Stock	10,988,816,880	855,407,643	576,876,798	(773,666,091)	10,493,681,633	0	0	10,988,816,880

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....11,299,101; 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	11,299,101	XXX	11,523,660	208,100	0

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	774,608,828	759,048,172
2. Cost of short-term investments acquired	0	4,507,646,338
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	763,209,172	4,491,950,707
7. Deduct amortization of premium	100,555	134,975
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,299,101	774,608,828
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	11,299,101	774,608,828

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	1,818,413,641	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,373,154,825	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	445,258,816	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	445,258,816	0

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
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 Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners	0.	12/22/2014	3	0	157,617	0	489,603	0.830
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	0.	03/10/2016	3	0	83,323	0	1,725,857	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners	0.	09/01/2015	3	0	1,631,340	0	2,168,783	1.750
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group	0.	05/13/2015	3	0	(15,437)	0	1,519,951	0.100
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group	0.	01/11/2018	3	0	254,532	0	5,037,737	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group	0.	03/06/2015	3	0	546,088	0	3,666,316	0.830
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital	0.	02/02/2017	3	0	354,447	0	215,758	3.450
	Crestview Partners II, L.P.	New York	NY	Crestview Partners	0.	08/29/2008	3	0	321,867	0	2,984,251	0.860
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners	0.	07/31/2015	3	0	1,907,710	0	6,726,316	2.890
	FPE Fund II LP	London	GBR	FPE Capital LLP	0.	10/20/2017	3	0	1,051,712	0	1,442,313	4.710
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management	0.	01/31/2018	3	0	93,769	0	5,056,373	4.770
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures	0.	08/15/2018	1	0	1,040,000	0	1,360,000	0.730
	GGV Capital VII Plus L.P.	Menlo Park	CA	Granite Global Ventures	0.	08/15/2018	1	0	460,000	0	280,000	0.740
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners	0.	02/29/2016	3	0	29,077	0	5,418,034	0.410
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners	0.	04/14/2017	3	0	445,905	0	5,193,099	2.300
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	0.	11/09/2017	3	0	507,237	0	3,673,497	1.620
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company	0.	10/23/2015	3	0	983,997	0	1,184,666	2.060
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc	0.	05/04/2005	3	0	8,333	0	503,918	1.630
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc	0.	08/20/2014	3	0	110,450	0	2,948,502	1.830
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners	0.	12/21/2017	3	0	1,049,460	0	1,288,017	6.350
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP	0.	12/18/2015	3	0	1,248,585	0	1,345,566	3.000
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP	0.	04/24/2018	3	0	504,223	0	3,855,078	3.250
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners	0.	03/31/2017	3	0	25,697	0	2,870,598	1.460
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital	0.	12/14/2016	1	0	750,000	0	3,000,000	8.290
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	0.	05/16/2014	3	0	2,454,806	0	25,348,354	7.710
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures	0.	09/01/2015	1	0	400,000	0	1,800,000	11.460
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures	0.	04/24/2018	1	0	800,000	0	5,900,000	8.180
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners	0.	01/18/2018	3	0	535,566	0	18,671,032	1.170
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners	0.	01/18/2018	3	0	46,142	0	2,835,508	1.060
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital	0.	12/11/2015	3	0	2,338,571	0	643,503	1.430
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	0.	10/31/2014	3	0	149,198	0	3,398,402	2.480
	Silverfleet European Development Fund SCSp	London	GBR	Silverfleet Capital Partners	0.	08/22/2018	3	0	124,572	0	9,731,148	5.850
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC	0.	12/18/2015	3	0	802,449	0	3,760,278	2.060
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management	0.	03/29/2013	3	0	189,737	0	26,541	4.550
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	0.	03/29/2018	3	0	229,146	0	11,088,920	0.990
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	0.	12/05/2017	1	0	1,200,000	0	6,954,658	12.190

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
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/10/2015	3	0	86,797	0	1,911,181	4.090
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/11/2017	3	0	7,333	0	4,008,167	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	0.	07/11/2017	3	0	1,952,242	0	7,702,031	3.890
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	0.	11/21/2018	3	0	3,610,628	0	19,320,305	5.810
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	28,477,122	0	187,054,262	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar	0.	10/13/2006	0	0	40,681	0	14,256,888	49.000
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	0.	12/21/2018	0	0	796,338	0	15,087,291	0.110
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Dermody GP, LLC	0.	07/19/2018	0	0	2,422,097	0	554,322	4.010
	HighBrook Property Fund III, LP	Wilmington	DE	HighBrook Income Property Fund	0.	10/05/2018	0	0	1,060,598	0	2,998,393	3.280
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	4,319,714	0	32,896,894	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company	0.	04/11/2017	0	0	873,000	0	14,378,896	97.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	873,000	0	14,378,896	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners	0.	05/25/2018	0	0	733,899	0	13,507,039	1.720
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies	0.	04/09/2018	0	0	145,778	0	1,699,804	10.270
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy	0.	02/24/2017	0	0	838,113	0	3,900,366	1.000
	Cowen Healthcare Investments II LP	New York	NY	Cowen Group, Inc.	0.	01/24/2018	0	0	452,701	0	0	3.730
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management	0.	09/30/2014	0	0	604,955	0	3,533,961	1.930
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	0.	12/15/2014	2	0	95,218	0	5,353,571	2.800
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	0.	04/15/2016	0	0	667,689	0	4,830,555	0.450
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	0.	04/14/2016	0	0	508,759	0	6,058,581	2.190
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	0.	08/10/2018	0	0	566,599	0	7,457,740	2.670
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	0.	10/25/2016	0	0	1,500,000	0	5,810,395	0.640
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners	0.	06/30/2014	0	0	(39,538)	0	1,005,305	0.470
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oaktree Capital Management	0.	02/11/2015	0	0	600,000	0	4,800,000	0.160
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital	0.	12/20/2018	0	0	367,659	0	14,395,539	6.910
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	0.	12/11/2015	0	0	81,801	0	7,166,612	5.630
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital	0.	03/05/2018	0	0	1,050,000	0	8,522,128	2.160
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners	0.	06/26/2017	0	0	320,319	0	1,833,051	4.140
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group	0.	12/14/2017	0	0	2,020,711	0	9,385,774	5.440
	Viola Growth III L.P.	Herzliya	ISR	Viola Group	0.	08/14/2018	0	0	500,000	0	6,016,848	3.320
	White Deer Energy LP III	New York	NY	White Deer Management	0.	11/28/2018	0	0	513,949	0	8,643,911	3.240
					0.		0	0	0	0	0	0.000
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	11,528,613	0	113,921,181	XXX

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 Other - Affiliated												
	The Family Business Institute LLC	Raleigh	NC	Travelers Casualty and Surety Company	0.	01/09/2017	0	0	750,000	0	0	100.000
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								0	750,000	0	0	XXX
4899999. Subtotal - Unaffiliated								0	44,325,449	0	333,872,336	XXX
4999999. Subtotal - Affiliated								0	1,623,000	0	14,378,896	XXX
5099999. Totals								0	45,948,449	0	348,251,232	XXX

QE03.2

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																			
	Golub Capital Partners 11 Rollover Fund, L.P.	New York	NY	Distribution	01/01/2017	02/05/2021	203,817	0	0	0	0	0	0	203,817	203,817	0	0	0	0
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	02/08/2021	427,238	0	0	0	0	0	0	427,238	427,238	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							631,055	0	0	0	0	0	0	631,055	631,055	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	01/28/2021	9,221	0	0	0	0	0	0	9,221	9,221	0	0	0	0
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	01/13/2021	280,011	0	0	0	0	0	0	280,011	280,011	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	03/18/2021	139,811	0	0	0	0	0	0	139,811	139,811	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	01/26/2021	(78,020)	0	0	0	0	0	0	(78,020)	(78,020)	0	0	0	0
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	03/23/2021	634,417	0	0	0	0	0	0	634,417	634,417	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	02/03/2021	11,228	0	0	0	0	0	0	11,228	11,228	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	01/04/2021	352,913	0	0	0	0	0	0	352,913	352,913	0	0	0	0
	Catterton Partners VI, L.P.	Greenwich	CT	Distribution	06/21/2006	03/03/2021	687,491	0	0	0	0	0	0	687,491	687,491	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	02/03/2021	763,432	0	0	0	0	0	0	763,432	763,432	0	0	0	0
	CIP Capital Fund II, L.P.	New York	NY	Distribution	02/02/2017	02/12/2021	2,715,445	0	0	0	0	0	0	2,715,445	2,715,445	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	02/25/2021	822,944	0	0	0	0	0	0	822,944	822,944	0	0	0	0
	FPE Fund II LP	London	GBR	Distribution	10/20/2017	02/26/2021	484,661	0	0	0	0	0	0	484,661	484,661	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	01/08/2021	(3,277)	0	0	0	0	0	0	(3,277)	(3,277)	0	0	0	0
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	02/08/2021	58,808	0	0	0	0	0	0	58,808	58,808	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
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	01/12/2021	185,403	0	0	0	0	0	0	185,403	185,403	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY..	Distribution	10/23/2015	02/23/2021	232,935	0	0	0	0	0	0	232,935	232,935	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY..	Distribution	12/21/2017	03/15/2021	1,369,457	0	0	0	0	0	0	1,369,457	1,369,457	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	03/03/2021	1	0	0	0	0	0	0	1	1	0	0	0	0
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA..	Distribution	02/16/2005	01/25/2021	5,160	0	0	0	0	0	0	5,160	5,160	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI...	Distribution	12/05/2006	01/12/2021	6,332,177	0	0	0	0	0	0	6,332,177	6,332,177	0	0	0	0
	Public Pension Capital, LLC	New York	NY..	Distribution	05/16/2014	02/15/2021	327,758	0	0	0	0	0	0	327,758	327,758	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY..	Distribution	01/18/2018	03/19/2021	1,367	0	0	0	0	0	0	1,367	1,367	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY..	Distribution	01/18/2018	02/05/2021	378,437	0	0	0	0	0	0	378,437	378,437	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA..	Distribution	12/11/2015	02/23/2021	14,090	0	0	0	0	0	0	14,090	14,090	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	01/29/2021	460,027	0	0	0	0	0	0	460,027	460,027	0	0	0	0
	Silverfleet European Development Fund SCSp	London	GBR	Distribution	08/22/2018	02/26/2021	(2,110)	0	0	0	0	0	0	(2,110)	(2,110)	0	0	0	0
	Spire Capital Partners III, L.P.	New York	NY..	Distribution	03/29/2013	01/28/2021	25,757	0	0	0	0	0	0	25,757	25,757	0	0	0	0
	Synova Capital Fund III LP	London	GBR	Distribution	12/18/2015	02/26/2021	364,105	0	0	0	0	0	0	364,105	364,105	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY..	Distribution	03/29/2018	03/02/2021	13,147	0	0	0	0	0	0	13,147	13,147	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							16,586,796	0	0	0	0	0	0	16,586,796	16,586,796	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA..	Distribution	10/13/2006	01/07/2021	414,540	0	0	0	0	0	0	414,540	414,540	0	0	0	0
	Blackstone Real Estate Partners VI.	New York	NY..	Distribution	03/29/2007	02/02/2021	47,345	0	0	0	0	0	0	47,345	47,345	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA..	Distribution	03/14/2017	01/28/2021	1,238,845	0	0	0	0	0	0	1,238,845	1,238,845	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA..	Distribution	01/14/2015	02/04/2021	228,235	0	0	0	0	0	0	228,235	228,235	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA..	Distribution	08/02/2016	01/06/2021	790,060	0	0	0	0	0	0	790,060	790,060	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL...	Distribution	03/28/2017	01/29/2021	815,145	0	0	0	0	0	0	815,145	815,145	0	0	0	0
	Dermody Properties Industrial Fund L.P.	Reno	NV..	Liquidation	03/14/2016	03/31/2021	39,404	(39,403)	0	0	0	(39,403)	0	1	1	0	0	0	43,707
	Rialto Mezzanine Partners Fund, LP	Miami	FL...	Liquidation	09/17/2014	03/31/2021	53,130	0	0	0	0	0	0	53,130	28,876	0	(24,254)	(24,254)	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,626,704	(39,403)	0	0	0	(39,403)	0	3,587,301	3,563,047	0	(24,254)	(24,254)	43,707
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE..	Return of Capital	04/11/2017	03/31/2021	1,649,000	0	0	0	0	0	0	1,649,000	1,649,000	0	0	0	0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,649,000	0	0	0	0	0	0	1,649,000	1,649,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	A&M Capital Partners II, LP	Greenwich	CT..	Distribution	05/25/2018	01/25/2021	880,863	0	0	0	0	0	0	880,863	880,863	0	0	0	0
	Blue Water Energy Fund II, L.P.	London	GBR	Distribution	02/24/2017	02/08/2021	103,537	0	0	0	0	0	0	103,537	103,537	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	01/18/2021	619,858	0	0	0	0	0	0	619,858	619,858	0	0	0	0
	Dyal II US Investors LP	New York	NY..	Distribution	09/30/2014	02/09/2021	1,020,888	0	0	0	0	0	0	1,020,888	1,020,888	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY..	Distribution	12/15/2014	02/23/2021	57,611	0	0	0	0	0	0	57,611	57,611	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY..	Distribution	04/15/2016	02/22/2021	508,000	0	0	0	0	0	0	508,000	508,000	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY..	Distribution	07/15/2014	01/29/2021	2,178,406	0	0	0	0	0	0	2,178,406	2,178,406	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY..	Distribution	04/27/2018	01/28/2021	950,000	0	0	0	0	0	0	950,000	950,000	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY..	Distribution	03/18/2016	03/31/2021	(7,177)	0	0	0	0	0	0	(7,177)	(7,177)	0	0	0	0
	Monarch Capital Partners III LP	New York	NY..	Distribution	01/01/2015	01/07/2021	880,971	0	0	0	0	0	0	880,971	880,971	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX..	Distribution	06/30/2014	02/03/2021	28,635	0	0	0	0	0	0	28,635	28,635	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
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/18/2021	259,583	0	0	0	0	0	0	259,583	259,583	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	03/15/2021	2,414,782	0	0	0	0	0	0	2,414,782	2,414,782	0	0	0	0
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Distribution	12/20/2018	03/26/2021	(30,529)	0	0	0	0	0	0	(30,529)	(30,529)	0	0	0	0
	Sonoma Brands II, L.P.	Sonoma	CA	Distribution	12/28/2017	01/18/2021	247,972	0	0	0	0	0	0	247,972	247,972	0	0	0	0
	Tiger Infrastructure Partners Fund II LP	New York	NY	Distribution	06/26/2017	01/13/2021	73,262	0	0	0	0	0	0	73,262	73,262	0	0	0	0
	Viola Growth III L.P.	Herzliya	ISR	Distribution	08/14/2018	03/26/2021	106	0	0	0	0	0	0	106	106	0	0	0	0
	White Deer Energy LP III	New York	NY	Distribution	11/28/2018	01/05/2021	18,066	0	0	0	0	0	0	18,066	18,066	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							10,204,834	0	0	0	0	0	0	10,204,834	10,204,834	0	0	0	0
4899999. Subtotal - Unaffiliated							31,049,390	(39,403)	0	0	0	(39,403)	0	31,009,987	30,985,733	0	(24,254)	(24,254)	43,707
4999999. Subtotal - Affiliated							1,649,000	0	0	0	0	0	0	1,649,000	1,649,000	0	0	0	0
5099999. Totals							32,698,390	(39,403)	0	0	0	(39,403)	0	32,658,987	32,634,733	0	(24,254)	(24,254)	43,707

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 BB 6	U S TREASURY NOTES .625 2027 12		03/24/2021	CITIGROUP GLOBAL MARKETS		23,960,061	25,000,000	36,257	1.A FE
91282C BJ 9	U S TREASURY NOTES .750 2028 01		03/25/2021	BAS-MERRILL LYNCH		24,164,163	25,000,000	27,970	1.A FE
91282C BP 5	U S TREASURY NOTES 1.125 2028 02		03/23/2021	CITIGROUP GLOBAL MARKETS		24,720,803	25,000,000	18,342	1.A FE
912828 4N 7	U S TREASURY NOTES 2.875 2028 05		03/19/2021	BARCLAYS CAPITAL INC		27,544,045	25,000,000	252,158	1.A
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2021	PAR WRITE-UP		1,064	1,064	0	1.A
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2021	PAR WRITE-UP		21,585	21,585	0	1.A
38376R 8F 6	GNR 2017-H18 HC CMO 2.000 2066 04		03/20/2021	PAR WRITE-UP		54,895	54,895	0	1.A
0599999.	Total - Bonds - U.S. Government					100,466,616	100,077,544	334,727	XXX
Bonds - U.S. Political Subdivisions of States									
164555 DL 5	ARAPAHOE CO SD #5 CHERRY 5.000 2038 12		02/10/2021	MORGAN STANLEY		49,249,346	36,110,000	0	1.B FE
090874 PS 1	BIRDVILLE ISD GO S2021 (3.000 2031 02		01/14/2021	PIPER JAFFRAY		303,238	260,000	0	1.A FE
090874 PT 9	BIRDVILLE ISD GO S2021 (3.000 2032 02		01/14/2021	PIPER JAFFRAY		405,598	350,000	0	1.A FE
090874 PU 6	BIRDVILLE ISD GO S2021 (3.000 2033 02		01/14/2021	PIPER JAFFRAY		887,325	770,000	0	1.A FE
090874 PV 4	BIRDVILLE ISD GO S2021 (3.000 2034 02		01/14/2021	PIPER JAFFRAY		579,164	505,000	0	1.A FE
090874 PW 2	BIRDVILLE ISD GO S2021 (3.000 2035 02		01/14/2021	PIPER JAFFRAY		456,912	400,000	0	1.A FE
090874 PX 0	BIRDVILLE ISD GO S2021 (3.000 2036 02		01/14/2021	PIPER JAFFRAY		683,184	600,000	0	1.A FE
165573 W7 7	CHESTER CO GENERAL OBLIG 4.000 2035 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		610,565	500,000	0	1.A FE
165573 W9 3	CHESTER CO GENERAL OBLIG 4.000 2037 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		605,040	500,000	0	1.A FE
165573 X2 7	CHESTER CO GENERAL OBLIG 4.000 2038 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		482,680	400,000	0	1.A FE
165573 X3 5	CHESTER CO GENERAL OBLIG 4.000 2039 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		601,245	500,000	0	1.A FE
165573 X4 3	CHESTER CO GENERAL OBLIG 4.000 2040 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		600,410	500,000	0	1.A FE
239864 BR 1	DAYTON METRO LIBRARY GO 3.056 2034 12		02/24/2021	MORGAN STANLEY		7,775,992	7,270,000	52,457	1.B FE
239864 BS 9	DAYTON METRO LIBRARY GO 3.116 2035 12		02/24/2021	MORGAN STANLEY		2,487,904	2,330,000	17,142	1.B FE
30382A LE 0	FAIRFAX CNTY GENERAL OBL 2.000 2036 10		01/26/2021	CITIGROUP GLOBAL MARKETS		13,458,386	12,785,000	0	1.A FE
515390 NP 3	LANE CO SD #52 BETHEL GO --- 2041 06		02/10/2021	PIPER JAFFRAY		620,920	1,000,000	0	1.B FE
515390 NQ 1	LANE CO SD #52 BETHEL GO --- 2042 06		02/10/2021	PIPER JAFFRAY		601,440	1,000,000	0	1.B FE
515390 PJ 5	LANE CO SD #52 BETHEL GO 4.000 2034 06		02/10/2021	PIPER JAFFRAY		514,572	400,000	0	1.B FE
515390 PK 2	LANE CO SD #52 BETHEL GO 4.000 2035 06		02/10/2021	PIPER JAFFRAY		960,615	750,000	0	1.B FE
515390 PL 0	LANE CO SD #52 BETHEL GO 4.000 2036 06		02/10/2021	PIPER JAFFRAY		1,084,898	850,000	0	1.B FE
515390 PM 8	LANE CO SD #52 BETHEL GO 4.000 2037 06		02/10/2021	PIPER JAFFRAY		1,271,890	1,000,000	0	1.B FE
515390 PN 6	LANE CO SD #52 BETHEL GO 4.000 2038 06		02/10/2021	PIPER JAFFRAY		1,267,460	1,000,000	0	1.B FE
515390 PP 1	LANE CO SD #52 BETHEL GO 3.000 2039 06		02/10/2021	PIPER JAFFRAY		2,291,740	2,000,000	0	1.B FE
515390 PQ 9	LANE CO SD #52 BETHEL GO 3.000 2040 06		02/10/2021	PIPER JAFFRAY		1,712,640	1,500,000	0	1.B FE
542411 PD 9	LONG BEACH CCD GO TAXABL 1.878 2029 05		03/05/2021	RBC CAPITAL MARKETS		3,000,000	3,000,000	0	1.C FE
542411 PE 7	LONG BEACH CCD GO TAXABL 1.998 2030 05		03/05/2021	RBC CAPITAL MARKETS		5,125,000	5,125,000	0	1.C FE
567288 VU 6	MARICOPA CO USD #48 SCOT 3.000 2036 07		02/12/2021	STIFEL NICOLAUS & CO INC		6,184,119	5,350,000	0	1.C FE
567288 VV 4	MARICOPA CO USD #48 SCOT 3.000 2037 07		02/12/2021	STIFEL NICOLAUS & CO INC		1,267,299	1,100,000	0	1.C FE
604195 2T 3	MINNETONKA ISD #276 GO T 1.050 2029 01		01/06/2021	ROBERT W BAIRD & CO		275,000	275,000	0	1.A FE
604195 2U 0	MINNETONKA ISD #276 GO T 1.200 2030 01		01/06/2021	ROBERT W BAIRD & CO		400,000	400,000	0	1.A FE
604195 2V 8	MINNETONKA ISD #276 GO T 1.350 2031 01		01/06/2021	ROBERT W BAIRD & CO		225,000	225,000	0	1.A FE
604195 2W 6	MINNETONKA ISD #276 GO T 1.470 2032 01		01/06/2021	ROBERT W BAIRD & CO		395,000	395,000	0	1.A FE
604195 2X 4	MINNETONKA ISD #276 GO T 1.570 2033 01		01/06/2021	ROBERT W BAIRD & CO		270,000	270,000	0	1.A FE
604195 2Y 2	MINNETONKA ISD #276 GO T 1.670 2034 01		01/06/2021	ROBERT W BAIRD & CO		315,000	315,000	0	1.A 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
604195 2Z 9	MINNETONKA ISD #276 GO T 1.780 2035 01		01/06/2021	ROBERT W BAIRD & CO		200,000	200,000	0	1.A FE
613580 DG 1	MONTGOMERY CO GENERAL OB 5.000 2039 01		01/21/2021	CITIGROUP GLOBAL MARKETS		9,706,053	7,175,000	0	1.A FE
613580 DH 9	MONTGOMERY CO GENERAL OB 5.000 2040 01		01/21/2021	CITIGROUP GLOBAL MARKETS		10,173,225	7,545,000	0	1.A FE
613580 DJ 5	MONTGOMERY CO GENERAL OB 5.000 2041 01		01/21/2021	CITIGROUP GLOBAL MARKETS		10,657,444	7,930,000	0	1.A FE
613580 DZ 9	MONTGOMERY CO GENERAL OB 5.000 2036 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,058,743	775,000	0	1.A FE
613580 EA 3	MONTGOMERY CO GENERAL OB 5.000 2037 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,109,745	815,000	0	1.A FE
613580 EB 1	MONTGOMERY CO GENERAL OB 5.000 2038 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,167,192	860,000	0	1.A FE
613580 EC 9	MONTGOMERY CO GENERAL OB 5.000 2039 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,217,484	900,000	0	1.A FE
613580 ED 7	MONTGOMERY CO GENERAL OB 5.000 2040 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,280,923	950,000	0	1.A FE
613580 EE 5	MONTGOMERY CO GENERAL OB 5.000 2041 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,337,220	995,000	0	1.A FE
799017 XP 8	SAN MATEO UHSD GO S2021B 2.000 2045 09		02/19/2021	STIFEL NICOLAUS & CO INC		11,918,935	11,965,000	0	1.A FE
848712 RQ 0	SPOKANE CO SD #81 SPOKAN 4.000 2039 12		03/18/2021	J P MORGAN CHASE SECURITIES INC		7,502,228	6,230,000	0	1.B FE
930864 EA 7	WAKE CO GENERAL OBLIGATI 3.000 2037 04		03/18/2021	WELLS FARGO SECURITIES		1,129,880	1,000,000	0	1.A FE
930864 EB 5	WAKE CO GENERAL OBLIGATI 2.000 2038 04		03/18/2021	WELLS FARGO SECURITIES		1,525,950	1,500,000	0	1.A FE
97217P SF 7	WILSON CO GENERAL OBLIGA 1.375 2034 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,694,627	1,710,000	0	1.B FE
97217P SG 5	WILSON CO GENERAL OBLIGA 1.500 2035 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,728,355	1,735,000	0	1.B FE
97217P SH 3	WILSON CO GENERAL OBLIGA 1.500 2036 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,738,669	1,760,000	0	1.B FE
97217P SJ 9	WILSON CO GENERAL OBLIGA 1.625 2037 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,786,169	1,790,000	0	1.B FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					173,902,423	145,570,000	69,599	XXX
Bonds - U.S. Special Revenue and Special Assessment									
130178 3W 4	CALIFORNIA ED FAC AUTH S 5.000 2045 05		02/22/2021	MORGAN STANLEY		4,460,220	3,000,000	47,083	1.A FE
438689 NC 1	HONOLULU WTR SUPPLY WTR 1.820 2029 07		03/10/2021	BAS-MERRILL LYNCH		625,000	625,000	0	1.B FE
438689 ND 9	HONOLULU WTR SUPPLY WTR 1.970 2030 07		03/10/2021	BAS-MERRILL LYNCH		1,270,000	1,270,000	0	1.B FE
438689 NE 7	HONOLULU WTR SUPPLY WTR 2.070 2031 07		03/10/2021	BAS-MERRILL LYNCH		580,000	580,000	0	1.B FE
631663 RK 9	NASSAU CO SALES TAX FIN 1.459 2029 11		02/26/2021	MORGAN STANLEY		6,954,285	7,125,000	4,331	1.A FE
686507 JY 1	ORLANDO UTILITIES COMM U 5.000 2036 10		03/18/2021	WELLS FARGO SECURITIES		865,501	650,000	0	1.C FE
686507 JZ 8	ORLANDO UTILITIES COMM U 5.000 2037 10		03/18/2021	WELLS FARGO SECURITIES		663,580	500,000	0	1.C FE
686507 KA 1	ORLANDO UTILITIES COMM U 5.000 2038 10		03/18/2021	WELLS FARGO SECURITIES		2,185,626	1,655,000	0	1.C FE
686507 KB 9	ORLANDO UTILITIES COMM U 4.000 2039 10		03/18/2021	WELLS FARGO SECURITIES		2,421,380	2,000,000	0	1.C FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					20,025,592	17,405,000	51,415	XXX
Bonds - Industrial and Miscellaneous									
009158 BC 9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		01/13/2021	JEFFERIES & CO INC		2,987,290	2,849,000	9,734	1.F 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
053611 AK 5	AVERY DENNISON 2.650 2030 04		02/22/2021	GOLDMAN SACHS & CO		3,143,040	3,000,000	25,175	2.B FE
075887 CL 1	BECTON DICKINSON 1.957 2031 02		02/09/2021	VARIOUS		20,027,500	20,000,000	0	2.C FE
09247X AR 2	BLACKROCK INC 1.900 2031 01		02/16/2021	VARIOUS		3,028,995	3,000,000	3,167	1.D FE
101137 BA 4	BOSTON SCIENTIFIC 2.650 2030 06		02/25/2021	BNP PARIBAS		5,152,650	5,000,000	33,125	2.C FE
161175 BX 1	CHARTER COMM OPT 2.300 2032 02		02/10/2021	WELLS FARGO SECURITIES		2,965,200	3,000,000	2,108	2.C FE
191216 DJ 6	COCA-COLA CO 1.500 2028 03		03/01/2021	GOLDMAN SACHS & CO		3,983,360	4,000,000	0	1.E FE
20030N DN 8	COMCAST CORP 1.500 2031 02		03/12/2021	CREDIT SUISSE FIRST BOSTON		2,784,750	3,000,000	3,875	1.G FE
20825C AV 6	CONOCOPHILLIPS (144A) 3.750 2027 10		02/08/2021	EXCHANGED		2,161,820	2,000,000	26,458	1.G FE
126408 HM 8	CSX CORP 4.250 2029 03		02/17/2021	CITIGROUP GLOBAL MARKETS		7,083,060	6,000,000	109,083	2.A FE
26441Y BF 3	DUKE REALTY LP 1.750 2031 02		02/01/2021	BARCLAYS CAPITAL INC		4,000,360	4,000,000	2,333	2.A 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
285512 AE 9	ELECTRONIC ARTS INC 1.850 2031 02		02/09/2021	J P MORGAN CHASE SECURITIES INC		2,991,810	3,000,000	0	2.A FE
532457 BV 9	ELI LILLY 3.375 2029 03		02/17/2021	SUSQUEHANNA INTL GROUP		5,678,500	5,000,000	72,188	1.F FE
29364W BH 0	ENTERGY LOUISIANA LLC 2.350 2032 06		03/04/2021	MUFG SECURITIES AMERICAS INC		11,938,080	12,000,000	0	1.F FE
29736R AR 1	ESTEE LAUDER CO 1.950 2031 03		03/01/2021	GOLDMAN SACHS & CO		2,980,200	3,000,000	0	1.E FE
337738 BC 1	FISERV INC 2.650 2030 06		01/26/2021	SUSQUEHANNA INTL GROUP		3,202,830	3,000,000	12,588	2.B FE
37331N AK 7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		02/02/2021	GOLDMAN SACHS & CO		3,159,720	3,000,000	18,017	1.G FE
438516 BZ 8	HONEYWELL INTERNATIONAL 1.950 2030 06		01/27/2021	WELLS FARGO SECURITIES		10,434,800	10,000,000	31,417	1.F FE
46647P BX 3	JPMORGAN CHASE 1.953 2032 02		01/28/2021	J P MORGAN CHASE SECURITIES INC		5,006,880	5,000,000	0	1.F FE
487836 BX 5	KELLOGG CO 2.100 2030 06		01/20/2021	MORGAN STANLEY		8,111,142	7,800,000	23,205	2.B FE
574599 BS 4	MASCO CORP 1.500 2028 02		02/18/2021	WELLS FARGO SECURITIES		4,991,800	5,000,000	0	2.B FE
575634 AU 4	MASSACHUSETTS ELECTRIC (1.729 2030 11	C	02/11/2021	VARIOUS		7,491,098	7,515,000	29,596	2.A FE
58013M FQ 2	MCDONALD'S CORP 3.600 2030 07		02/24/2021	TRUIST SECURITIES		5,601,400	5,000,000	27,500	2.A FE
59217G GU 7	MET LIFE GLOBAL FUNDING 1.550 2031 01		02/25/2021	BNP PARIBAS		7,679,520	8,000,000	18,600	1.D FE
637432 NX 9	NATIONAL RURAL UTILITIES 1.650 2031 06		02/01/2021	RBC CAPITAL MARKETS		2,993,190	3,000,000	0	1.E FE
665772 CT 4	NORTHERN STATES POWER - 2.250 2031 04		03/24/2021	MUFG SECURITIES AMERICAS INC		1,998,760	2,000,000	0	1.E FE
665859 AV 6	NORTHERN TRUST CORP 1.950 2030 05		01/11/2021	BARCLAYS CAPITAL INC		5,135,800	5,000,000	19,500	1.E FE
67021C AP 2	NSTAR ELECTRIC CO 3.950 2030 04		03/23/2021	WELLS FARGO SECURITIES		3,406,320	3,000,000	57,275	1.F FE
677415 CT 6	OHIO POWER CO 1.625 2031 01		02/10/2021	WELLS FARGO SECURITIES		17,923,770	18,000,000	24,240	1.G FE
68235P AH 1	ONE GAS INC 2.000 2030 05		02/04/2021	VARIOUS		6,095,081	5,885,000	22,117	2.A FE
6944PL 2D 0	PACIFIC LIFE GLOBAL FUND 1.450 2028 01		03/08/2021	VARIOUS		3,880,276	3,975,000	8,005	1.E FE
742718 FH 7	PROCTER & GAMBLE CO 3.000 2030 03		03/11/2021	VARIOUS		3,475,482	3,200,000	45,333	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
74834L BC 3	QUEST DIAGNOSTICS 2.800 2031 06		03/22/2021	BNP PARIBAS		8,335,160	8,000,000	39,200	2.B FE
882117 5V 2	TEXAS A & M PERM UNIV FU 3.660 2047 07		03/18/2021	RBC CAPITAL MARKETS		12,451,368	11,490,000	94,620	1.A FE
883556 CG 5	THERMO FISHER SCIENTIFIC 4.497 2030 03		03/22/2021	VARIOUS		18,953,350	16,000,000	321,536	2.A FE
91159H JA 9	US BANCORP 1.375 2030 07		01/25/2021	BARCLAYS CAPITAL INC		4,913,500	5,000,000	955	1.E FE
05523R AD 9	BAE SYSTEMS PLC (144A) 3.400 2030 04	D	02/04/2021	MIZUHO INTERNATIONAL PLC		4,456,840	4,000,000	42,689	2.B 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
82620K BE 2	SIEMENS FINANCIERINGSMAT 2.150 2031 03	D	03/02/2021	MORGAN STANLEY		15,978,560	16,000,000	0	1.E FE
14316N AA 7	CARMX 2021-1 A1 .172 2022 02		01/20/2021	MUFG SECURITIES AMERICAS INC		29,500,000	29,500,000	0	1.C FE
12598A AA 8	CNH 2021-A A1 .134 2022 03		03/09/2021	CITIGROUP GLOBAL MARKETS		35,500,000	35,500,000	0	1.C FE
34532N AA 3	FORDO 2021-A A1 .119 2022 03		02/17/2021	SMBC NIKKO SEC		40,250,000	40,250,000	0	1.D FE
36261R AA 6	GMALT 2021-1 A1 .115 2022 02		02/17/2021	RBC CAPITAL MARKETS		66,000,000	66,000,000	0	1.D FE
36261L AA 9	GMCAR 2021-1 A1 .153 2022 01		01/12/2021	DEUTSCHE BANC		33,000,000	33,000,000	0	1.D FE
41284N AA 8	HDMOT 2021-A A1 .130 2022 02		02/09/2021	J P MORGAN CHASE SECURITIES INC		14,250,000	14,250,000	0	1.D FE
58770G AA 8	MBALT 2021-A A1 .146 2022 02		01/20/2021	MUFG SECURITIES AMERICAS INC		46,500,000	46,500,000	0	1.D FE
89240B AA 6	TAOT 2021-A A1 .150 2022 02		02/02/2021	MUFG SECURITIES AMERICAS INC		24,500,000	24,500,000	0	1.D FE
3899999. Total - Bonds - Industrial and Miscellaneous						561,013,012	552,214,000	1,123,638	XXX
8399997. Total - Bonds - Part 3						855,407,643	815,266,544	1,579,379	XXX
8399999. Total - Bonds						855,407,643	815,266,544	1,579,379	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
492327 10 1	KEROS THERAPEUTICS INC		03/16/2021	DIST FROM PARTNERSHIP	7,326.000	468,205	XXX	0	XXX
74019P 10 8	PRECISION BIOSCIENCES INC		01/26/2021	DIST FROM PARTNERSHIP	8,833.000	122,673	XXX	0	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						590,877	XXX	0	XXX

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
9799997.	Total - Common Stocks - Part 3					590,877	XXX	0	XXX
9799999.	Total - Common Stocks					590,877	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					590,877	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					855,998,520	XXX	1,579,379	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																					
797224 AA 0	SAN CLEMENTE 3.585	..	03/01/2021.	REDEEMED		81,176	81,176	81,176	81,489	0	(313)	0	(313)	0	81,176	0	0	0	728	08/27/2021.	1.A
912828 P8 7	U S TREASURY NOTES 1.125	..	02/28/2021.	MATURED		9,707,000	9,707,000	9,431,369	9,692,245	0	14,755	0	14,755	0	9,707,000	0	0	0	54,602	02/28/2021.	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 3X 6	U S TREASURY NOTES 2.250	..	02/15/2021.	MATURED		10,000,000	10,000,000	9,941,049	9,996,170	0	3,830	0	3,830	0	10,000,000	0	0	0	112,500	02/15/2021.	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 QU 4	GNMA II PASS #MA4067 2.500	..	03/20/2021.	PAID ON PRINCIPAL		3,150,008	3,150,008	3,101,489	3,109,519	0	40,489	0	40,489	0	3,150,008	0	0	0	12,863	11/20/2046.	1.A
36179S UT 2	GNMA II PASS #MA4194 2.500	..	03/20/2021.	PAID ON PRINCIPAL		3,040,904	3,040,904	2,994,219	3,001,779	0	39,125	0	39,125	0	3,040,904	0	0	0	12,525	01/20/2047.	1.A
36202F 2L 9	GNMA II PASS #00005279 3.500	..	03/20/2021.	PAID ON PRINCIPAL		440,523	440,523	458,351	452,183	0	(11,659)	0	(11,659)	0	440,523	0	0	0	2,531	01/20/2042.	1.A
36202F 3M 6	GNMA II PASS #00005304 3.500	..	03/20/2021.	PAID ON PRINCIPAL		416,007	416,007	438,563	431,283	0	(15,276)	0	(15,276)	0	416,007	0	0	0	2,359	02/20/2042.	1.A
36202F 4Q 6	GNMA II PASS #00005331 3.500	..	03/20/2021.	PAID ON PRINCIPAL		432,848	432,848	454,355	447,491	0	(14,643)	0	(14,643)	0	432,848	0	0	0	2,430	03/20/2042.	1.A
36202D 6D 8	GNMA II PASS #3568 5.000	..	03/20/2021.	PAID ON PRINCIPAL		91,795	91,795	88,103	89,329	0	2,466	0	2,466	0	91,795	0	0	0	676	06/20/2034.	1.A
36202E CM 9	GNMA II PASS #3676 4.500	..	03/20/2021.	PAID ON PRINCIPAL		15,659	15,659	14,864	15,112	0	547	0	547	0	15,659	0	0	0	116	02/20/2035.	1.A
36202E EU 9	GNMA II PASS #3747 5.000	..	03/20/2021.	PAID ON PRINCIPAL		49,802	49,802	48,402	48,793	0	1,009	0	1,009	0	49,802	0	0	0	412	08/20/2035.	1.A
36202E FM 6	GNMA II PASS #3772 5.000	..	03/20/2021.	PAID ON PRINCIPAL		36,804	36,804	35,993	36,215	0	589	0	589	0	36,804	0	0	0	282	10/20/2035.	1.A
36213C YY 0	GNMA PASS TH #550727 5.000	..	03/15/2021.	PAID ON PRINCIPAL		19,830	19,830	19,521	19,596	0	235	0	235	0	19,830	0	0	0	205	11/15/2035.	1.A
36290R U6 8	GNMA PASS TH #615405 4.500	..	03/15/2021.	PAID ON PRINCIPAL		45,568	45,568	44,187	44,581	0	987	0	987	0	45,568	0	0	0	409	08/15/2033.	1.A
36291A DH 9	GNMA PASS TH #622104 4.500	..	03/15/2021.	PAID ON PRINCIPAL		62,107	62,107	60,225	60,860	0	1,248	0	1,248	0	62,107	0	0	0	580	09/15/2033.	1.A
36292F H6 7	GNMA PASS TH #647453 5.000	..	03/15/2021.	PAID ON PRINCIPAL		52,898	52,898	52,072	52,315	0	583	0	583	0	52,898	0	0	0	270	10/15/2035.	1.A
36225A ER 7	GNMA PASS TH #780144 7.000	..	03/15/2021.	PAID ON PRINCIPAL		10,291	10,291	9,818	10,134	0	157	0	157	0	10,291	0	0	0	113	07/15/2024.	1.A
38375B SH 6	GNR 2012-H11 CA CMO 1.750	..	03/20/2021.	PAID ON PRINCIPAL		375	375	384	382	0	(7)	0	(7)	0	375	0	0	0	1	04/20/2062.	1.A
38375B B7 6	GNR 2012-H30 VA CMO 1.750	..	03/20/2021.	PAID ON PRINCIPAL		2,057	2,057	2,042	2,051	0	6	0	6	0	2,057	0	0	0	7	12/20/2062.	1.A
38379L U4 6	GNR 2015-62 CG CMO 2.250	..	03/20/2021.	PAID ON PRINCIPAL		743,104	743,104	740,550	740,528	0	2,576	0	2,576	0	743,104	0	0	0	2,718	03/20/2045.	1.A
38376R 8F 6	GNR 2017-H18 HC CMO 2.000	..	03/20/2021.	PAID ON PRINCIPAL		483,417	483,417	466,724	471,444	0	11,973	0	11,973	0	483,417	0	0	0	2,306	04/20/2066.	1.A
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	03/20/2021.	PAID ON PRINCIPAL		642,905	642,905	639,816	640,781	0	2,124	0	2,124	0	642,905	0	0	0	3,726	10/20/2046.	1.A
38381A S6 4	GNR 2018-152 KA CMO 4.000	..	03/20/2021.	PAID ON PRINCIPAL		862,001	862,001	867,927	864,381	0	(2,380)	0	(2,380)	0	862,001	0	0	0	5,541	01/20/2047.	1.A
36225C BX 3	G2 (ARM) #80053 3.000	..	03/20/2021.	PAID ON PRINCIPAL		66	66	67	66	0	0	0	0	0	66	0	0	0	0	03/20/2027.	1.A
36225C CN 4	G2 (ARM) #80076 2.875	..	03/20/2021.	PAID ON PRINCIPAL		183	183	185	182	0	2	0	2	0	183	0	0	0	1	05/20/2027.	1.A
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	03/16/2021.	PAID ON PRINCIPAL		203,857	203,857	203,730	203,699	0	158	0	158	0	203,857	0	0	0	1,062	05/16/2055.	1.A
38380J EJ 3	GNR 2017-169 AH (PROJE 2.600	..	03/16/2021.	PAID ON PRINCIPAL		5,418,391	5,418,391	5,349,845	5,376,178	0	42,213	0	42,213	0	5,418,391	0	0	0	17,630	04/16/2054.	1.A
38379R TG 8	GNR 2017-62 AE (PROJEC 2.600	..	03/16/2021.	PAID ON PRINCIPAL		947,527	947,527	948,859	948,173	0	(647)	0	(647)	0	947,527	0	0	0	6,046	11/16/2057.	1.A
38379R VW 0	GNR 2017-76 AD (PROJEC 2.400	..	03/16/2021.	PAID ON PRINCIPAL		149,893	149,893	147,732	148,758	0	1,134	0	1,134	0	149,893	0	0	0	772	02/16/2050.	1.A
38380J YW 2	GNR 2018-56 A (PROJECT 2.500	..	03/16/2021.	PAID ON PRINCIPAL		86,667	86,667	86,905	86,829	0	(162)	0	(162)	0	86,667	0	0	0	361	10/16/2050.	1.A
83162C UP 6	SBAP 2012-20B 1 2.630	..	02/01/2021.	PAID ON PRINCIPAL		226,322	226,322	226,844	225,968	0	354	0	354	0	226,322	0	0	0	3,054	02/01/2032.	1.A
83162C WA 7	SBAP 2014-20A 1 3.460	..	01/01/2021.	PAID ON PRINCIPAL		308,655	308,655	308,655	307,397	0	1,257	0	1,257	0	308,655	0	0	0	5,482	01/01/2034.	1.A
83162C YG 2	SBAP 2017-20A 1 2.800	..	01/01/2021.	PAID ON PRINCIPAL		379,418	379,418	379,418	378,946	0	472	0	472	0	379,418	0	0	0	5,652	01/01/2037.	1.A
83162C ZG 1	SBAP 2018-10B 1 3.000	..	03/01/2021.	PAID ON PRINCIPAL		354,272	354,272	354,272	354,025	0	247	0	247	0	354,272	0	0	0	5,314	03/01/2028.	1.A
83162C A6 0	SBAP 2019-20A 1 3.370	..	01/01/2021.	PAID ON PRINCIPAL		245,039	245,039	245,039	244,569	0	470	0	470	0	245,039	0	0	0	4,379	01/01/2039.	1.A
83162C A7 8	SBAP 2019-25A 1 3.560	..	01/01/2021.	PAID ON PRINCIPAL		94,408	94,408	94,408	94,246	0	163	0	163	0	94,408	0	0	0	1,773	01/01/2044.	1.A
0599999.	Total - Bonds - U.S. Government					44,138,557	44,138,557	43,680,098	44,008,260	0	130,297	0	130,297	0	44,138,557	0	0	0	320,801	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
Bonds - U.S. States, Territories and Possessions																					
644682 F6 8	NEW HAMPSHIRE GEN OBLI 5.000	..	01/21/2021.	REDEEMED		5,895,000	5,895,000	6,600,160	5,895,168	0	(168)	0	(168)	0	5,895,000	0	0	0	163,750	07/01/2022.	1.B FE
644682 F7 6	NEW HAMPSHIRE GEN OBLI 5.000	..	01/21/2021.	REDEEMED		3,915,000	3,915,000	4,362,015	3,915,091	0	(91)	0	(91)	0	3,915,000	0	0	0	108,750	07/01/2023.	1.B FE
882721 RM 7	TEXAS MULTI-MODE-MOBIL .020	..	02/25/2021.	GOLDMAN SACHS & CO		5,210,000	5,210,000	5,210,000	5,210,000	0	0	0	0	0	5,210,000	0	0	0	787	04/01/2036.	1.A FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						15,020,000	15,020,000	16,172,175	15,020,259	0	(259)	0	(259)	0	15,020,000	0	0	0	273,287	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
280605 2J 4	EDINA GENERAL OBLIGATI 3.000	..	02/01/2021.	MATURED		1,565,000	1,565,000	1,628,242	1,564,960	0	40	0	40	0	1,565,000	0	0	0	23,475	02/01/2021.	1.A FE
55844P KD 9	MADISON AREA TECH COLL 4.500	..	03/01/2021.	REDEEMED		3,245,000	3,245,000	3,295,687	3,245,728	0	(728)	0	(728)	0	3,245,000	0	0	0	73,013	03/01/2030.	1.A FE
55844P KE 7	MADISON AREA TECH COLL 4.500	..	03/01/2021.	REDEEMED		3,575,000	3,575,000	3,602,706	3,575,201	0	(201)	0	(201)	0	3,575,000	0	0	0	80,438	03/01/2031.	1.A FE
864813 X7 0	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		3,350,000	3,350,000	3,652,974	3,352,949	0	(2,949)	0	(2,949)	0	3,350,000	0	0	0	83,750	02/01/2029.	1.A
864813 X8 8	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		3,515,000	3,515,000	3,806,569	3,517,825	0	(2,825)	0	(2,825)	0	3,515,000	0	0	0	87,875	02/01/2030.	1.A
864813 Y2 0	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		2,335,000	2,335,000	2,511,339	2,336,699	0	(1,699)	0	(1,699)	0	2,335,000	0	0	0	58,375	02/01/2031.	1.A
864813 Y9 5	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		570,000	570,000	621,551	570,502	0	(502)	0	(502)	0	570,000	0	0	0	14,250	02/01/2029.	1.A FE
864813 Z2 9	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		600,000	600,000	649,770	600,482	0	(482)	0	(482)	0	600,000	0	0	0	15,000	02/01/2030.	1.A FE
864813 Z4 5	SUFFOLK GENERAL OBLIGA 5.000	..	02/01/2021.	REDEEMED		410,000	410,000	440,963	410,298	0	(298)	0	(298)	0	410,000	0	0	0	10,250	02/01/2031.	1.A FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						19,165,000	19,165,000	20,209,801	19,174,644	0	(9,644)	0	(9,644)	0	19,165,000	0	0	0	446,425	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400	..	03/15/2021.	REDEEMED		18,265	18,265	18,265	18,265	0	0	0	0	0	18,265	0	0	0	226	04/15/2021.	5.B GI
196632 GW 7	COLORADO SPRINGS UTILI .030	..	03/10/2021.	TD SECURITIES		20,550,000	20,550,000	20,550,000	20,550,000	0	0	0	0	0	20,550,000	0	0	0	3,434	11/01/2028.	1.C FE
40222P AF 9	GULF COAST WASTE DISP .040	..	01/08/2021.	WELLS FARGO SECURITIES		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	261	06/01/2030.	1.D FE
546398 C4 8	LOUISIANA PUB FAC (AIR .040	..	02/25/2021.	GOLDMAN SACHS & CO		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	6,292	08/01/2049.	1.F FE
546598 AA 1	LOUISVILLE & JEFFERSON .060	..	01/06/2021.	GOLDMAN SACHS & CO		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	749	01/01/2029.	1.G FE
57583R 5Q 4	MASSACHUSETTS DEV FIN 5.250	..	02/01/2021.	REDEEMED		3,560,000	3,560,000	3,900,194	3,563,316	0	(3,316)	0	(3,316)	0	3,560,000	0	0	0	93,450	02/01/2034.	1.A FE
64972F G3 4	NEW YORK CITY WTR & SW .050	..	01/07/2021.	U S BANCORP		4,125,000	4,125,000	4,125,000	4,125,000	0	0	0	0	0	4,125,000	0	0	0	215	06/15/2035.	1.B FE
679111 VW 1	OKLAHOMA TURNPIKE AUTH 5.000	..	01/01/2021.	REDEEMED		5,000,000	5,000,000	5,672,950	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2029.	1.D FE
679111 UW 2	OKLAHOMA TURNPIKE AUTH 5.000	..	01/04/2021.	REDEEMED		4,500,000	4,500,000	5,005,800	4,502,604	0	(2,604)	0	(2,604)	0	4,500,000	0	0	0	114,375	01/01/2028.	1.D FE
681793 7A 7	OMAHA PUB POWER DIST E 5.000	..	02/01/2021.	REDEEMED		880,000	880,000	938,555	882,116	0	(2,116)	0	(2,116)	0	880,000	0	0	0	22,000	02/01/2023.	1.C FE
919061 EY 3	VALDEZ ALASKA MARINE T 5.000	..	01/01/2021.	MATURED		4,000,000	4,000,000	4,315,040	4,000,000	0	0	0	0	0	4,000,000	0	0	0	100,000	01/01/2021.	1.G FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.390	..	03/15/2021.	PAID ON PRINCIPAL		1,904	1,904	1,911	1,895	0	9	0	9	0	1,904	0	0	0	9	12/15/2035.	1.A
3128JR G4 2	FH (3/1 ARM) #847419 3.061	..	03/15/2021.	PAID ON PRINCIPAL		27,252	27,252	27,133	27,061	0	192	0	192	0	27,252	0	0	0	217	03/15/2035.	1.A
3128JR KQ 8	FH (5/1 ARM) #847503 2.538	..	03/15/2021.	PAID ON PRINCIPAL		29,004	29,004	28,486	28,497	0	507	0	507	0	29,004	0	0	0	134	12/15/2035.	1.A
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	03/15/2021.	PAID ON PRINCIPAL		376,022	376,022	372,409	372,409	0	3,613	0	3,613	0	376,022	0	0	0	1,846	01/15/2047.	1.A
31296S DY 9	FHLMC GOLD PASSTHRU 5.000	..	03/15/2021.	PAID ON PRINCIPAL		6,883	6,883	6,861	6,864	0	19	0	19	0	6,883	0	0	0	80	01/15/2034.	1.A
31292H AK 0	FHLMC GOLD PASSTHRU 7.500	..	03/15/2021.	PAID ON PRINCIPAL		227	227	238	249	0	(22)	0	(22)	0	227	0	0	0	3	01/15/2030.	1.A
31292H NH 3	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		423	423	435	439	0	(16)	0	(16)	0	423	0	0	0	4	02/15/2032.	1.A
31292M FD 0	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		1,373,604	1,373,604	1,395,389	1,388,835	0	(15,231)	0	(15,231)	0	1,373,604	0	0	0	6,877	03/15/2043.	1.A
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,026	1,026	1,049	1,059	0	(33)	0	(33)	0	1,026	0	0	0	10	04/15/2029.	1.A
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500	..	03/15/2021.	PAID ON PRINCIPAL		145	145	152	155	0	(9)	0	(9)	0	145	0	0	0	2	08/15/2031.	1.A
31298V FC 6	FHLMC GOLD PASSTHRU 7.500	..	03/15/2021.	PAID ON PRINCIPAL		647	647	677	690	0	(42)	0	(42)	0	647	0	0	0	8	09/15/2031.	1.A
31287S GA 9	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		279	279	286	290	0	(11)	0	(11)	0	279	0	0	0	3	04/15/2032.	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	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
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,699	1,699	1,744	1,753	0	(54)	0	(54)	0	1,699	0	0	0	17	09/15/2032.	1.A
31288A K7 9	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		291	291	300	308	0	(17)	0	(17)	0	291	0	0	0	3	10/15/2032.	1.A
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		3,208	3,208	3,300	3,346	0	(138)	0	(138)	0	3,208	0	0	0	47	02/15/2033.	1.A
31288H RC 6	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		134	134	137	138	0	(4)	0	(4)	0	134	0	0	0	1	03/15/2033.	1.A
31335H TT 0	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,366	1,366	1,400	1,374	0	(8)	0	(8)	0	1,366	0	0	0	14	07/15/2022.	1.A
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	03/15/2021.	PAID ON PRINCIPAL		140,670	140,670	140,335	140,320	0	350	0	350	0	140,670	0	0	0	1,258	06/15/2033.	1.A
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		16,673	16,673	17,102	17,144	0	(471)	0	(471)	0	16,673	0	0	0	156	04/15/2033.	1.A
31283H W9 2	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		1,343	1,343	1,374	1,384	0	(41)	0	(41)	0	1,343	0	0	0	13	05/15/2033.	1.A
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		29,501	29,501	30,224	30,286	0	(785)	0	(785)	0	29,501	0	0	0	279	11/15/2033.	1.A
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000	..	03/15/2021.	PAID ON PRINCIPAL		20,238	20,238	20,733	20,815	0	(577)	0	(577)	0	20,238	0	0	0	226	02/15/2034.	1.A
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		825,367	825,367	814,632	819,061	0	6,305	0	6,305	0	825,367	0	0	0	4,103	06/15/2043.	1.A
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		220,751	220,751	211,757	215,865	0	4,886	0	4,886	0	220,751	0	0	0	1,070	07/15/2043.	1.A
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		691,673	691,673	656,648	672,718	0	18,955	0	18,955	0	691,673	0	0	0	3,416	08/15/2043.	1.A
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		721,158	721,158	715,355	715,947	0	5,210	0	5,210	0	721,158	0	0	0	4,032	11/15/2037.	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
31335C GR 9	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		271,720	271,720	276,899	276,173	0	(4,453)	0	(4,453)	0	271,720	0	0	0	1,306	05/15/2047.	1.A
3133D3 BG 9	FHLMC PASS T #QK0039 2.500	..	03/25/2021.	PAID ON PRINCIPAL		883,322	883,322	890,085	890,441	0	(7,119)	0	(7,119)	0	883,322	0	0	0	3,265	09/25/2039.	1.A
3132A4 E9 5	FHLMC PASS T #ZS3760 2.500	..	03/25/2021.	PAID ON PRINCIPAL		633,433	633,433	631,948	637,327	0	(3,895)	0	(3,895)	0	633,433	0	0	0	3,078	06/25/2043.	1.A
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,159,574	1,159,574	1,153,233	1,156,530	0	3,045	0	3,045	0	1,159,574	0	0	0	4,824	10/25/2046.	1.A
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	03/25/2021.	PAID ON PRINCIPAL		693,975	693,975	704,087	703,182	0	(9,207)	0	(9,207)	0	693,975	0	0	0	3,566	11/25/2046.	1.A
3133TG NU 9	FHR 2093 Z CMO 6.000	..	03/15/2021.	PAID ON PRINCIPAL		29,556	29,556	27,041	28,605	0	951	0	951	0	29,556	0	0	0	285	11/15/2028.	1.A
3133TK SJ 0	FHR 2151 JZ CMO 6.000	..	03/15/2021.	PAID ON PRINCIPAL		43,258	43,258	39,547	42,065	0	1,193	0	1,193	0	43,258	0	0	0	439	05/15/2029.	1.A
3133TM 7G 5	FHR 2182 ZC CMO 7.500	..	03/15/2021.	PAID ON PRINCIPAL		16,504	16,504	16,974	16,458	0	45	0	45	0	16,504	0	0	0	204	09/15/2029.	1.A
3133TN JY 1	FHR 2223 Z CMO 8.000	..	03/15/2021.	PAID ON PRINCIPAL		2,610	2,610	2,550	2,579	0	31	0	31	0	2,610	0	0	0	40	03/15/2030.	1.A
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		5,453	5,453	5,441	5,440	0	13	0	13	0	5,453	0	0	0	60	01/15/2031.	1.A
3133TR LB 9	FHR 2284 Z CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		20,979	20,979	19,833	20,535	0	445	0	445	0	20,979	0	0	0	221	02/15/2031.	1.A
3133TR GX 7	FHR 2288 Z CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		39,548	39,548	37,141	38,651	0	897	0	897	0	39,548	0	0	0	425	02/15/2031.	1.A
3133TR SR 7	FHR 2297 KZ CMO 6.000	..	03/15/2021.	PAID ON PRINCIPAL		29,046	29,046	26,190	28,262	0	784	0	784	0	29,046	0	0	0	289	03/15/2031.	1.A
31339W Q2 5	FHR 2433 NH CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		168,448	168,448	169,395	168,607	0	(160)	0	(160)	0	168,448	0	0	0	1,745	04/15/2032.	1.A
31392K FP 6	FHR 2451 JH CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		49,736	49,736	49,374	49,482	0	253	0	253	0	49,736	0	0	0	382	05/15/2032.	1.A
31392K AA 4	FHR 2454 BK CMO 6.500	..	03/15/2021.	PAID ON PRINCIPAL		110,579	110,579	111,425	110,731	0	(153)	0	(153)	0	110,579	0	0	0	1,389	05/15/2032.	1.A
31394K NK 6	FHR 2686 NY CMO 5.000	..	03/15/2021.	PAID ON PRINCIPAL		115,033	115,033	111,169	114,348	0	685	0	685	0	115,033	0	0	0	946	10/15/2023.	1.A
31394M SG 6	FHR 2719 WC CMO 4.500	..	03/15/2021.	PAID ON PRINCIPAL		36,583	36,583	33,708	36,145	0	438	0	438	0	36,583	0	0	0	275	12/15/2023.	1.A
31394N L3 0	FHR 2729 CE CMO 4.500	..	03/15/2021.	PAID ON PRINCIPAL		166,751	166,751	155,173	164,990	0	1,760	0	1,760	0	166,751	0	0	0	1,242	01/15/2024.	1.A
3137AM ER 4	FHR 4022 AH CMO 1.500	..	03/15/2021.	PAID ON PRINCIPAL		243,597	243,597	240,780	242,824	0	773	0	773	0	243,597	0	0	0	622	12/15/2025.	1.A
3137B8 DA 2	FHR 4302 CA CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		299,387	299,387	301,913	299,636	0	(249)	0	(249)	0	299,387	0	0	0	1,473	06/15/2040.	1.A
3137BB QB 9	FHR 4351 LC CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		436,373	436,373	441,913	437,348	0	(975)	0	(975)	0	436,373	0	0	0	2,273	11/15/2040.	1.A
3137BT JW 2	FHR 4635 EG CMO 2.500	..	03/15/2021.	PAID ON PRINCIPAL		180,390	180,390	180,729	180,647	0	(257)	0	(257)	0	180,390	0	0	0	711	12/15/2046.	1.A
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,106,751	1,106,751	1,107,788	1,107,701	0	(950)	0	(950)	0	1,106,751	0	0	0	4,665	04/25/2049.	1.A
3137FP LJ 2	FHR 4926 BN CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		2,098,903	2,098,903	2,104,561	2,102,537	0	(3,633)	0	(3,633)	0	2,098,903	0	0	0	8,518	10/25/2049.	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
31282X A8 4	FHS 146 75 CMO 7.500	..	03/15/2021.	PAID ON PRINCIPAL		2,597	2,597	2,618	2,595	0	2	0	2	0	2,597	0	0	0	31	01/15/2023.	1.A
31403D AC 3	FN (5/1 ARM) #745303 2.201	..	03/25/2021.	PAID ON PRINCIPAL		55,419	55,419	54,869	55,285	0	134	0	134	0	55,419	0	0	0	146	01/25/2036.	1.A
3138A1 V5 7	FNMA PASS TH #AH0635 3.500	..	03/25/2021.	PAID ON PRINCIPAL		38,482	38,482	38,357	38,371	0	111	0	111	0	38,482	0	0	0	251	01/25/2026.	1.A
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500	..	03/25/2021.	PAID ON PRINCIPAL		41,378	41,378	41,244	41,264	0	114	0	114	0	41,378	0	0	0	259	01/25/2026.	1.A
3138X5 PC 5	FNMA PASS TH #AU5818 2.500	..	03/25/2021.	PAID ON PRINCIPAL		101,286	101,286	100,487	100,823	0	464	0	464	0	101,286	0	0	0	378	08/25/2028.	1.A
3140EV S3 2	FNMA PASS TH #BC1437 3.000	..	03/25/2021.	PAID ON PRINCIPAL		134,551	134,551	131,398	132,173	0	2,379	0	2,379	0	134,551	0	0	0	401	07/25/2046.	1.A
3140FX JW 3	FNMA PASS TH #BF0276 3.000	..	03/25/2021.	PAID ON PRINCIPAL		1,400,720	1,400,720	1,389,470	1,390,042	0	10,678	0	10,678	0	1,400,720	0	0	0	6,024	10/25/2042.	1.A
3140FX LB 6	FNMA PASS TH #BF0321 2.500	..	03/25/2021.	PAID ON PRINCIPAL		470,106	470,106	468,343	468,387	0	1,719	0	1,719	0	470,106	0	0	0	1,677	07/25/2048.	1.A
3140FX L9 1	FNMA PASS TH #BF0351 2.500	..	03/25/2021.	PAID ON PRINCIPAL		500,371	500,371	500,723	500,693	0	(322)	0	(322)	0	500,371	0	0	0	1,722	05/25/2053.	1.A
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000	..	03/25/2021.	PAID ON PRINCIPAL		2,144,342	2,144,342	2,154,549	2,151,129	0	(6,787)	0	(6,787)	0	2,144,342	0	0	0	11,059	02/25/2047.	1.A
3140J7 WR 2	FNMA PASS TH #BM3355 3.500	..	03/25/2021.	PAID ON PRINCIPAL		379,415	379,415	379,979	379,979	0	(563)	0	(563)	0	379,415	0	0	0	2,118	02/25/2048.	1.A
3140JA M7 0	FNMA PASS TH #BM5781 3.000	..	03/25/2021.	PAID ON PRINCIPAL		753,543	753,543	764,140	763,545	0	(10,002)	0	(10,002)	0	753,543	0	0	0	3,447	01/25/2045.	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
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	03/25/2021.	PAID ON PRINCIPAL		626,070	626,070	626,241	626,376	0	(306)	0	(306)	0	626,070	0	0	0	3,958	10/25/2048.	1.A
31417A P8 6	FNMA PASS TH #00AB4046 3.500	..	03/25/2021.	PAID ON PRINCIPAL		270,799	270,799	279,368	275,615	0	(4,815)	0	(4,815)	0	270,799	0	0	0	1,370	12/25/2041.	1.A
3140X4 VS 2	FNMA PASS TH #1524 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,427,750	1,427,750	1,431,542	1,431,626	0	(3,876)	0	(3,876)	0	1,427,750	0	0	0	5,872	02/25/2047.	1.A
31371K RC 7	FNMA PASS TH #254383 7.500	..	03/25/2021.	PAID ON PRINCIPAL		504	504	527	544	0	(39)	0	(39)	0	504	0	0	0	6	06/25/2032.	1.A
31371K 2V 2	FNMA PASS TH #254688 5.500	..	03/25/2021.	PAID ON PRINCIPAL		14,436	14,436	14,804	14,486	0	(49)	0	(49)	0	14,436	0	0	0	133	03/25/2023.	1.A
31371K 2X 8	FNMA PASS TH #254690 5.500	..	03/25/2021.	PAID ON PRINCIPAL		20,653	20,653	21,095	20,706	0	(53)	0	(53)	0	20,653	0	0	0	186	04/25/2023.	1.A
31371K 5X 5	FNMA PASS TH #254762 5.000	..	03/25/2021.	PAID ON PRINCIPAL		6,443	6,443	6,429	6,423	0	20	0	20	0	6,443	0	0	0	52	05/25/2023.	1.A
31371L A8 2	FNMA PASS TH #254831 5.000	..	03/25/2021.	PAID ON PRINCIPAL		5,639	5,639	5,627	5,622	0	17	0	17	0	5,639	0	0	0	46	08/25/2023.	1.A
31371L A9 0	FNMA PASS TH #254832 5.500	..	03/25/2021.	PAID ON PRINCIPAL		61,363	61,363	62,744	61,574	0	(211)	0	(211)	0	61,363	0	0	0	533	08/25/2023.	1.A
31371L DM 8	FNMA PASS TH #254908 5.000	..	03/25/2021.	PAID ON PRINCIPAL		19,993	19,993	20,125	19,974	0	19	0	19	0	19,993	0	0	0	162	09/25/2023.	1.A
31371L F3 8	FNMA PASS TH #254986 5.500	..	03/25/2021.	PAID ON PRINCIPAL		21,043	21,043	21,490	21,114	0	(70)	0	(70)	0	21,043	0	0	0	196	11/25/2023.	1.A
31371L HY 8	FNMA PASS TH #255047 5.500	..	03/25/2021.	PAID ON PRINCIPAL		16,960	16,960	17,320	17,021	0	(61)	0	(61)	0	16,960	0	0	0	148	01/25/2024.	1.A
31371L JU 4	FNMA PASS TH #255075 5.500	..	03/25/2021.	PAID ON PRINCIPAL		32,717	32,717	33,550	32,874	0	(157)	0	(157)	0	32,717	0	0	0	301	02/25/2024.	1.A
31372Q CQ 8	FNMA PASS TH #279179 7.000	..	03/25/2021.	PAID ON PRINCIPAL		2,340	2,340	2,202	2,299	0	40	0	40	0	2,340	0	0	0	27	05/25/2024.	1.A
31373U F3 6	FNMA PASS TH #303586 6.500	..	03/25/2021.	PAID ON PRINCIPAL		695	695	651	673	0	21	0	21	0	695	0	0	0	8	09/25/2025.	1.A
31375F 4Z 8	FNMA PASS TH #333940 6.500	..	03/25/2021.	PAID ON PRINCIPAL		1,136	1,136	1,088	1,119	0	17	0	17	0	1,136	0	0	0	12	06/25/2024.	1.A
31376R 6H 9	FNMA PASS TH #363672 7.500	..	03/25/2021.	PAID ON PRINCIPAL		2,489	2,489	2,402	2,430	0	58	0	58	0	2,489	0	0	0	31	11/25/2026.	1.A
31376U MV 3	FNMA PASS TH #365872 7.500	..	03/25/2021.	PAID ON PRINCIPAL		728	728	702	711	0	16	0	16	0	728	0	0	0	9	12/25/2026.	1.A
31378R S5 9	FNMA PASS TH #406540 6.500	..	03/25/2021.	PAID ON PRINCIPAL		101	101	102	101	0	0	0	0	0	101	0	0	0	1	12/25/2027.	1.A
31379F J3 9	FNMA PASS TH #417982 7.000	..	03/25/2021.	PAID ON PRINCIPAL		1,145	1,145	1,163	1,153	0	(8)	0	(8)	0	1,145	0	0	0	14	03/25/2028.	1.A
31379T G5 7	FNMA PASS TH #428720 6.500	..	03/25/2021.	PAID ON PRINCIPAL		1,386	1,386	1,380	1,380	0	6	0	6	0	1,386	0	0	0	15	06/25/2028.	1.A
313615 L4 6	FNMA PASS TH #50747 7.000	..	03/25/2021.	PAID ON PRINCIPAL		535	535	499	525	0	10	0	10	0	535	0	0	0	6	06/25/2023.	1.A
31384V L7 5	FNMA PASS TH #535050 7.500	..	03/25/2021.	PAID ON PRINCIPAL		3,314	3,314	3,459	3,567	0	(252)	0	(252)	0	3,314	0	0	0	38	12/25/2029.	1.A
31385H 5H 1	FNMA PASS TH #545448 7.500	..	03/25/2021.	PAID ON PRINCIPAL		286	286	298	310	0	(24)	0	(24)	0	286	0	0	0	4	02/25/2032.	1.A
31385X M8 7	FNMA PASS TH #555783 4.500	..	03/25/2021.	PAID ON PRINCIPAL		52,113	52,113	51,403	51,656	0	458	0	458	0	52,113	0	0	0	361	10/25/2033.	1.A
31389Y M7 3	FNMA PASS TH #639482 7.500	..	03/25/2021.	PAID ON PRINCIPAL		462	462	483	503	0	(41)	0	(41)	0	462	0	0	0	6	01/25/2032.	1.A
31390K RG 5	FNMA PASS TH #648587 7.500	..	03/25/2021.	PAID ON PRINCIPAL		69	69	72	76	0	(7)	0	(7)	0	69	0	0	0	1	05/25/2032.	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
31401M BR 1	FNMA PASS TH #712048 5.500	..	03/25/2021.	PAID ON PRINCIPAL		336	336	344	343	0	(6)	0	(6)	0	336	0	0	0	3	07/25/2033.	1.A
31402C QM 7	FNMA PASS TH #725060 6.000	..	03/25/2021.	PAID ON PRINCIPAL		106	106	109	109	0	(3)	0	(3)	0	106	0	0	0	1	01/25/2034.	1.A
31402J ER 4	FNMA PASS TH #730144 5.000	..	03/25/2021.	PAID ON PRINCIPAL		10,027	10,027	9,969	9,980	0	47	0	47	0	10,027	0	0	0	84	07/25/2033.	1.A
31402Q LF 6	FNMA PASS TH #734826 4.500	..	03/25/2021.	PAID ON PRINCIPAL		14,861	14,861	14,322	14,557	0	304	0	304	0	14,861	0	0	0	106	08/25/2033.	1.A
31403F Q6 4	FNMA PASS TH #747577 5.000	..	03/25/2021.	PAID ON PRINCIPAL		13,412	13,412	13,343	13,352	0	60	0	60	0	13,412	0	0	0	149	11/25/2033.	1.A
31403G RL 8	FNMA PASS TH #748491 5.000	..	03/25/2021.	PAID ON PRINCIPAL		15,913	15,913	15,831	15,841	0	72	0	72	0	15,913	0	0	0	147	10/25/2033.	1.A
31403L LR 0	FNMA PASS TH #751936 5.500	..	03/25/2021.	PAID ON PRINCIPAL		7,364	7,364	7,522	7,386	0	(22)	0	(22)	0	7,364	0	0	0	68	11/25/2023.	1.A
31404B SY 9	FNMA PASS TH #763835 5.000	..	03/25/2021.	PAID ON PRINCIPAL		208	208	207	207	0	1	0	1	0	208	0	0	0	2	01/25/2034.	1.A
31404J MA 0	FNMA PASS TH #769953 5.000	..	03/25/2021.	PAID ON PRINCIPAL		14,226	14,226	14,217	14,204	0	22	0	22	0	14,226	0	0	0	119	03/25/2034.	1.A
31404J YQ 2	FNMA PASS TH #770319 5.000	..	03/25/2021.	PAID ON PRINCIPAL		5,296	5,296	5,265	5,270	0	26	0	26	0	5,296	0	0	0	44	04/25/2034.	1.A
31404N 2P 0	FNMA PASS TH #773982 5.000	..	03/25/2021.	PAID ON PRINCIPAL		7,606	7,606	7,561	7,570	0	35	0	35	0	7,606	0	0	0	62	03/25/2034.	1.A
31404N 2S 4	FNMA PASS TH #773985 5.000	..	03/25/2021.	PAID ON PRINCIPAL		1,342	1,342	1,335	1,336	0	6	0	6	0	1,342	0	0	0	11	03/25/2034.	1.A
31404W GW 0	FNMA PASS TH #780613 5.000	..	03/25/2021.	PAID ON PRINCIPAL		498	498	476	481	0	17	0	17	0	498	0	0	0	4	05/25/2034.	1.A
31404W R9 9	FNMA PASS TH #780912 5.000	..	03/25/2021.	PAID ON PRINCIPAL		9,883	9,883	9,479	9,650	0	233	0	233	0	9,883	0	0	0	82	06/25/2029.	1.A
31406V 2P 0	FNMA PASS TH #821682 5.000	..	03/25/2021.	PAID ON PRINCIPAL		101,885	101,885	101,321	101,381	0	503	0	503	0	101,885	0	0	0	565	06/25/2035.	1.A
31407X A8 4	FNMA PASS TH #843431 5.000	..	03/25/2021.	PAID ON PRINCIPAL		89,702	89,702	85,805	87,208	0	2,494	0	2,494	0	89,702	0	0	0	666	07/25/2035.	1.A
31358T 3G 2	FNR G93-10 J CMO 5.000	..	03/25/2021.	PAID ON PRINCIPAL		17,369	17,369	15,144	17,066	0	303	0	303	0	17,369	0	0	0	156	03/25/2023.	1.A
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		56,015	56,015	53,518	55,098	0	917	0	917	0	56,015	0	0	0	550	09/25/2028.	1.A
31359W AW 1	FNR 1999-28 ZB CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		13,429	13,429	12,739	13,163	0	266	0	266	0	13,429	0	0	0	144	06/25/2029.	1.A
31359V S5 3	FNR 1999-29 ZB CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		6,702	6,702	6,375	6,521	0	182	0	182	0	6,702	0	0	0	72	06/25/2029.	1.A
31392D NT 5	FNR 2002-40 MG CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		28,524	28,524	28,270	28,344	0	179	0	179	0	28,524	0	0	0	303	06/25/2032.	1.A
31392G EK 7	FNR 2002-90 A1 CMO 6.500	..	03/25/2021.	PAID ON PRINCIPAL		7,991	7,991	8,314	8,173	0	(182)	0	(182)	0	7,991	0	0	0	87	06/25/2042.	1.A
31393U LU 5	FNR 2003-122 TG CMO 5.000	..	03/25/2021.	PAID ON PRINCIPAL		115,013	115,013	110,610	114,182	0	831	0	831	0	115,013	0	0	0	932	12/25/2023.	1.A
3136AJ G4 2	FNR 2014-26 W CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		559,705	559,705	566,351	560,032	0	(327)	0	(327)	0	559,705	0	0	0	2,701	04/25/2040.	1.A
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		545,279	545,279	553,288	546,063	0	(784)	0	(784)	0	545,279	0	0	0	2,440	04/25/2040.	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						118,794,364	118,794,364	120,664,905	118,808,571	0	(14,208)	0	(14,208)	0	118,794,364	0	0	0	585,238	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00846U AH 4	AGILENT TECHNOLOGIES I 3.200	..	01/21/2021.	MAKE WHOLE CALL		326,864	312,000	312,422	312,083	0	(3)	0	(3)	0	312,080	0	(80)	(80)	17,914	10/01/2022.	2.A FE
037735 CR 6	APPALACHIAN POWER CO 4.600	..	03/30/2021.	MATURED		2,000,000	2,000,000	1,994,420	1,999,564	0	436	0	436	0	2,000,000	0	0	0	46,000	03/30/2021.	2.A FE
06406H BU 2	BANK OF NEW YORK MELLO 4.150	..	02/01/2021.	MATURED		614,000	614,000	628,441	614,117	0	(117)	0	(117)	0	614,000	0	0	0	12,741	02/01/2021.	1.F FE
075887 BA 6	BECTON DICKINSON 3.125	..	03/13/2021.	MAKE WHOLE CALL		1,018,570	1,000,000	997,950	999,774	0	46	0	46	0	999,820	0	180	180	29,421	11/08/2021.	2.C FE
12189L AD 3	BURLINGTON NORTHERN SA 4.100	..	03/01/2021.	REDEEMED		1,000,000	1,000,000	995,670	999,725	0	39	0	39	0	999,764	0	236	236	10,250	06/01/2021.	1.E FE
12673P AH 8	CA INC 3.600	..	02/19/2021.	MAKE WHOLE CALL		3,136,200	3,000,000	3,037,530	3,011,551	0	(911)	0	(911)	0	3,010,640	0	(10,640)	(10,640)	191,400	08/15/2022.	2.C FE
125523 BR 0	CIGNA CORP 3.900	..	03/18/2021.	MAKE WHOLE CALL		2,061,742	2,000,000	2,070,440	2,034,184	0	(6,446)	0	(6,446)	0	2,027,737	0	(27,737)	(27,737)	107,892	02/15/2022.	2.B FE
125523 AF 7	CIGNA HOLDING CO 3.750	..	03/18/2021.	MAKE WHOLE CALL		2,297,874	2,134,000	2,130,159	2,131,823	0	115	0	115	0	2,131,938	0	2,062	2,062	217,891	07/15/2023.	2.B FE
20605P AH 4	CONCHO RESOURCES INC 3.750	..	02/08/2021.	EXCHANGED		2,161,820	2,000,000	1,992,720	1,994,715	0	84	0	84	0	1,994,799	0	167,021	167,021	28,458	10/01/2027.	2.C FE
12626P AL 7	CRH AMERICA INC 5.750	C	01/15/2021.	MATURED		3,000,000	3,000,000	3,478,740	3,003,183	0	(3,183)	0	(3,183)	0	3,000,000	0	0	0	86,250	01/15/2021.	2.A FE
228227 BD 5	CROWN CASTLE INTL CORP 5.250	..	03/10/2021.	MAKE WHOLE CALL		3,253,290	3,000,000	3,211,420	3,071,865	0	(6,630)	0	(6,630)	0	3,065,234	0	(65,234)	(65,234)	356,103	01/15/2023.	2.C FE
126408 GV 9	CSX CORP 4.250	..	03/01/2021.	REDEEMED		2,000,000	2,000,000	2,068,880	2,001,187	0	(1,454)	0	(1,454)	0	1,999,733	0	267	267	21,250	06/01/2021.	2.A FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880	..	03/10/2021.	REDEEMED		72,602	72,602	64,907	68,349	0	4,252	0	4,252	0	72,602	0	0	0	713	01/10/2028.	2.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
126650 BQ 2	CVS LEASE PASS THRU CE 6.943	..	03/10/2021.	REDEEMED		29,802	29,802	27,944	28,727	0	1,075	0	1,075	0	29,802	0	0	0	346	01/10/2030.	2.B
12665U AA 2	CVS LEASE PASS THRU CE 4.704	..	03/10/2021.	REDEEMED		27,089	27,089	27,089	27,089	0	(0)	0	(0)	0	27,089	0	0	0	213	01/10/2036.	2.B FE
233851 BE 3	DAIMLER FINANCE NA LLC 2.875	C	03/10/2021.	MATURED		1,000,000	1,000,000	998,110	999,894	0	106	0	106	0	1,000,000	0	0	0	14,375	03/10/2021.	2.A FE
25470D AE 9	DISCOVERY COMMUNICATIO 4.375	..	03/21/2021.	MAKE WHOLE CALL		2,019,209	2,000,000	1,987,540	1,999,226	0	174	0	174	0	1,999,400	0	600	600	42,542	06/15/2021.	2.C FE
28932M AG 0	ELM RD GENERATING STAT 4.673	..	01/19/2021.	REDEEMED		98,263	98,263	98,714	98,518	0	(254)	0	(254)	0	98,263	0	0	0	2,296	01/19/2031.	1.F FE
26875P AG 6	EOG RESOURCES INC 4.100	..	02/01/2021.	MATURED		1,000,000	1,000,000	979,210	999,726	0	274	0	274	0	1,000,000	0	0	0	20,500	02/01/2021.	1.G 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
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
437076 AW 2	HOME DEPOT INC 4.400	..	01/01/2021.	MAKE WHOLE CALL		2,237,000	2,237,000	2,465,420	2,238,920	0	(2,052)	0	(2,052)	0	2,236,868	0	132	132	24,607	04/01/2021.	1.F FE
438516 BA 3	HONEYWELL INTERNATIONA 4.250	..	03/01/2021.	MATURED		1,725,000	1,725,000	1,821,820	1,726,845	0	(1,845)	0	(1,845)	0	1,725,000	0	0	0	36,656	03/01/2021.	1.F FE
44932H AC 7	IBM CREDIT LLC 2.200	..	03/26/2021.	MAKE WHOLE CALL		2,057,062	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	81,262	09/08/2022.	1.F FE
489170 AC 4	KENNAMETAL INC 3.875	..	03/12/2021.	MAKE WHOLE CALL		1,032,130	1,000,000	998,770	999,802	0	39	0	39	0	999,841	0	159	159	54,411	02/15/2022.	2.C FE
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	MAKE WHOLE CALL		2,036,120	2,000,000	1,994,400	1,999,388	0	161	0	161	0	1,999,549	0	451	451	60,298	11/15/2021.	2.B FE
26138E AR 0	KEURIG DR PEPPER INC 2.700	..	03/31/2021.	MAKE WHOLE CALL		2,070,380	2,000,000	1,992,830	1,998,460	0	197	0	197	0	1,998,658	0	1,342	1,342	90,780	11/15/2022.	2.B FE
494368 BF 9	KIMBERLY-CLARK 3.875	..	03/01/2021.	MATURED		1,000,000	1,000,000	991,480	999,744	0	256	0	256	0	1,000,000	0	0	0	19,375	03/01/2021.	1.F 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		2,095,085	1,879,000	1,876,501	1,877,736	0	(3)	0	(3)	0	1,877,733	0	1,267	1,267	264,328	07/15/2025.	3.A FE
501044 CX 7	KROGER CO 3.300	..	01/15/2021.	MATURED		1,000,000	1,000,000	1,001,420	999,991	0	9	0	9	0	1,000,000	0	0	0	16,500	01/15/2021.	2.A FE
521615 AA 2	LEA POWER PARTNERS (14 6.595	..	03/15/2021.	REDEEMED		25,317	25,317	25,317	23,695	1,623	0	0	1,623	0	25,317	0	0	0	417	06/15/2033.	3.A FE
55616X AF 4	MACYS RETAIL HOLDINGS 3.875	..	03/17/2021.	TENDERED		1,135,906	1,115,000	1,105,957	1,112,213	1,660	190	0	1,849	0	1,114,062	0	938	938	49,950	01/15/2022.	4.A FE
55616X AH 0	MACYS RETAIL HOLDINGS 2.875	..	03/17/2021.	TENDERED		548,100	540,000	526,532	519,750	17,023	312	0	17,336	0	537,086	0	2,914	2,914	17,243	02/15/2023.	4.A FE
564759 QB 7	MANUFACTURERS & TRADER .865	..	03/01/2021.	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	4,327	12/01/2021.	1.G FE
56585A AD 4	MARATHON PETROLEUM 5.125	..	03/01/2021.	MATURED		2,000,000	2,000,000	2,013,660	2,000,006	0	(6)	0	(6)	0	2,000,000	0	0	0	51,250	03/01/2021.	2.B FE
574599 BJ 4	MASCO CORP 4.450	..	03/22/2021.	MAKE WHOLE CALL		1,276,150	1,120,000	1,178,240	1,152,093	0	(1,638)	0	(1,638)	0	1,150,455	0	(30,455)	(30,455)	179,824	04/01/2025.	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
594918 AL 8	MICROSOFT CORP 4.000	..	02/08/2021.	MATURED		2,963,000	2,963,000	2,955,504	2,962,712	0	288	0	288	0	2,963,000	0	0	0	59,260	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
666807 BE 1	NORTHROP GRUMMAN CORP 3.500	..	03/15/2021.	MATURED		1,000,000	1,000,000	1,033,400	1,001,295	0	(1,295)	0	(1,295)	0	1,000,000	0	0	0	17,500	03/15/2021.	2.B FE
742718 EN 5	PROCTER & GAMBLE CO 1.850	..	02/02/2021.	MATURED		1,000,000	1,000,000	999,500	999,975	0	25	0	25	0	1,000,000	0	0	0	9,250	02/02/2021.	1.D FE
742741 AA 9	PROCTER & GAMBLE CO 9.360	..	01/01/2021.	MATURED		183,450	183,450	229,835	183,450	0	0	0	0	0	183,450	0	0	0	8,585	01/01/2021.	1.D FE
74340X BE 0	PROLOGIS LP 3.750	..	03/08/2021.	MAKE WHOLE CALL		3,373,950	3,000,000	3,089,070	3,055,692	0	(2,097)	0	(2,097)	0	3,053,595	0	(53,595)	(53,595)	413,638	11/01/2025.	1.G FE
744533 BL 3	PUBLIC SERVICE CO OF O 4.400	..	02/01/2021.	MATURED		2,799,000	2,799,000	2,947,235	2,800,900	0	(1,900)	0	(1,900)	0	2,799,000	0	0	0	61,578	02/01/2021.	2.A FE
913017 AS 8	RAYTHEON TECHNOLOGIES 8.750	..	03/01/2021.	MATURED		1,461,000	1,461,000	1,953,101	1,469,859	0	(8,859)	0	(8,859)	0	1,461,000	0	0	0	63,919	03/01/2021.	2.A FE
756109 AN 4	REALTY INCOME CORP 3.250	..	01/08/2021.	MAKE WHOLE CALL		1,049,652	1,000,000	1,017,730	1,006,176	0	(77)	0	(77)	0	1,006,099	0	(6,099)	(6,099)	57,145	10/15/2022.	1.G 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
85208N AA 8	SPRINT SPECTRUM / SPEC 3.360	..	03/20/2021.	REDEEMED		125,000	125,000	125,702	125,224	0	(224)	0	(224)	0	125,000	0	0	0	1,050	03/20/2023.	2.A FE
857477 AG 8	STATE STREET CORP 4.375	..	03/07/2021.	MATURED		2,925,000	2,925,000	3,124,158	2,929,714	0	(4,714)	0	(4,714)	0	2,925,000	0	0	0	63,984	03/07/2021.	1.F 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
883556 BF 8	THERMO FISHER SCIENTIF 4.150	..	01/15/2021.	MAKE WHOLE CALL		2,781,225	2,500,000	2,493,250	2,497,633	0	58	0	58	0	2,497,692	0	2,308	2,308	328,489	02/01/2024.	2.A FE
904764 AM 9	UNILEVER CAPITAL 4.250	C	02/10/2021.	MATURED		1,500,000	1,500,000	1,565,180	1,500,796	0	(796)	0	(796)	0	1,500,000	0	0	0	31,875	02/10/2021.	1.E 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
90783W AA 1	UNION PACIFIC PASS THR 5.866	..	01/02/2021.	REDEEMED		218,850	218,850	218,850	220,885	0	(2,034)	0	(2,034)	0	218,850	0	0	0	6,419	07/02/2030.	1.D FE
911312 AM 8	UNITED PARCEL SERVICE 3.125	..	01/15/2021.	MATURED		1,000,000	1,000,000	1,057,810	1,000,273	0	(273)	0	(273)	0	1,000,000	0	0	0	15,625	01/15/2021.	1.G FE
91324P BP 6	UNITEDHEALTH GROUP INC 4.700	..	02/15/2021.	MATURED		1,000,000	1,000,000	1,118,310	1,000,197	0	(197)	0	(197)	0	1,000,000	0	0	0	23,500	02/15/2021.	1.G FE
92047W AB 7	VALVOLINE INC 4.375	..	01/14/2021.	REDEEMED		2,065,620	2,000,000	1,945,000	1,963,742	0	275	0	275	0	1,964,016	0	101,604	101,604	36,215	08/15/2025.	3.C FE
254687 CK 0	WALT DISNEY COMPANY 4.500	..	02/15/2021.	MATURED		3,000,000	3,000,000	3,089,400	3,005,737	0	(5,737)	0	(5,737)	0	3,000,000	0	0	0	67,500	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
064149 C8 8	BANK OF NOVA SCOTIA 4.375	A	01/13/2021.	MATURED		1,000,000	1,000,000	1,136,500	1,000,618	0	(618)	0	(618)	0	1,000,000	0	0	0	21,875	01/13/2021.	1.E FE
01273P AB 8	ALBERMALE WODGINA PTY 3.450	D	03/16/2021.	TENDERED		5,313,100	5,000,000	5,002,740	5,002,288	0	(80)	0	(80)	0	5,002,207	0	(2,207)	(2,207)	371,079	11/15/2029.	2.C FE
02315Q AA 6	AMBAC LSNI LLC (144A) 6.000	D	03/31/2021.	PAID ON PRINCIPAL		19	19	0	19	0	0	0	0	0	19	0	0	0	0	02/12/2023.	6.
00182E AZ 2	ANZ NEW ZEALAND INTL/L 2.750	D	02/03/2021.	MATURED		1,000,000	1,000,000	998,930	999,952	0	48	0	48	0	1,000,000	0	0	0	13,750	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
05565Q BR 8	BP CAPITAL MARKETS PLC 4.742	D	03/11/2021.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,710	03/11/2021.	1.G FE
05565Q BU 1	BP CAPITAL MARKETS PLC 3.561	D	01/22/2021.	MAKE WHOLE CALL		2,050,480	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	66,505	11/01/2021.	1.G FE
20271R AP 5	COMMONWEALTH BANK AUST 2.550	D	03/15/2021.	MATURED		1,000,000	1,000,000	998,370	999,889	0	111	0	111	0	1,000,000	0	0	0	12,750	03/15/2021.	1.D FE
80105N AG 0	SANOFI 4.000	D	03/29/2021.	MATURED		5,000,000	5,000,000	5,061,090	5,001,343	0	(1,343)	0	(1,343)	0	5,000,000	0	0	0	100,000	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
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
89152U AF 9	TOTAL CAPITAL 4.125	D	01/28/2021.	MATURED		3,000,000	3,000,000	3,147,280	3,001,233	0	(1,233)	0	(1,233)	0	3,000,000	0	0	0	61,875	01/28/2021.	1.D FE
902133 AK 3	TYCO ELECTRONICS 4.875	D	01/15/2021.	MATURED		1,000,000	1,000,000	1,047,680	1,000,201	0	(201)	0	(201)	0	1,000,000	0	0	0	24,375	01/15/2021.	2.A FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615	..	03/21/2021.	PAID ON PRINCIPAL		61,023	61,023	63,693	60,777	0	246	0	246	0	61,023	0	0	0	743	03/21/2029.	1.A FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750	..	03/25/2021.	PAID ON PRINCIPAL		27,998	27,998	27,838	22,658	0	5,341	0	5,341	0	27,998	0	0	0	312	03/25/2036.	1.D FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.402	..	03/25/2021.	PAID ON PRINCIPAL		14,428	14,428	14,001	14,045	0	383	0	383	0	14,428	0	0	0	56	05/25/2033.	1.A FM
161546 EF 9	CFAB 2003-1 2A2 .768	..	03/25/2021.	PAID ON PRINCIPAL		7,629	7,629	7,635	7,283	0	346	0	346	0	7,629	0	0	0	12	11/25/2032.	1.A FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	03/25/2021.	PAID ON PRINCIPAL		140,451	140,451	145,701	140,024	0	427	0	427	0	140,451	0	0	0	1,543	12/25/2033.	1.A FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		472,942	472,942	446,339	465,232	0	7,709	0	7,709	0	472,942	0	0	0	2,221	05/25/2043.	1.A FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		335,869	335,869	327,997	332,245	0	3,624	0	3,624	0	335,869	0	0	0	1,447	07/25/2028.	1.A FM
12667F A4 7	CWALT 2004-33 3A1 CMO 2.899	..	03/25/2021.	PAID ON PRINCIPAL		49,396	49,396	35,442	22,912	0	26,484	0	26,484	0	49,396	0	0	0	217	12/25/2034.	1.A FM
33850R AE 2	FSMT 2017-2 A5 CMO 3.500	..	02/25/2021.	PAID ON PRINCIPAL		988,891	988,891	997,362	987,256	(0)	1,635	0	1,635	0	988,891	0	0	0	3,634	10/25/2047.	1.A FM
33852B AC 9	FSMT 2019-2 A3 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		865,090	865,090	874,282	869,736	0	(4,646)	0	(4,646)	0	865,090	0	0	0	5,431	12/25/2049.	1.A FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.085	..	01/25/2021.	PAID ON PRINCIPAL		38,134	38,134	18,311	3,252	0	34,883	0	34,883	0	38,134	0	0	0	255	12/25/2034.	1.D FM
46640M AX 8	JPMMT 2013-3 A10 CMO (3.384	..	03/25/2021.	PAID ON PRINCIPAL		971,272	971,272	947,901	960,584	0	10,689	0	10,689	0	971,272	0	0	0	5,890	07/25/2043.	1.A FM
46648R AC 5	JPMMT 2018-1 A3 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		811,205	811,205	813,866	810,724	0	481	0	481	0	811,205	0	0	0	4,358	06/25/2048.	1.A FM
46648R AE 1	JPMMT 2018-1 A5 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		507,003	507,003	511,201	506,528	0	475	0	475	0	507,003	0	0	0	2,724	06/25/2048.	1.A FM
61744C BD 7	MSAC 2004-SD1 A .908	..	03/25/2021.	PAID ON PRINCIPAL		207,675	207,675	186,420	192,842	0	14,833	0	14,833	0	207,675	0	0	0	336	08/25/2034.	1.A FM
743874 AC 3	PFMT 2020-1 A2 CMO (14 3.000	..	03/25/2021.	PAID ON PRINCIPAL		1,041,822	1,041,822	1,056,635	1,052,960	0	(11,139)	0	(11,139)	0	1,041,822	0	0	0	5,094	02/25/2050.	1.A FM
81377N AA 2	SABR 2007-BR3 A2A .178	..	03/25/2021.	PAID ON PRINCIPAL		45,413	45,413	15,546	6,715	0	38,698	0	38,698	0	45,413	0	0	0	15	04/25/2037.	1.D FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250	..	03/25/2021.	PAID ON PRINCIPAL		684	684	661	680	0	4	0	4	0	684	0	0	0	6	12/25/2023.	1.A FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	03/25/2021.	PAID ON PRINCIPAL		655,866	655,866	663,552	657,212	4,491	(5,837)	0	(1,346)	0	655,866	0	0	0	3,085	05/25/2043.	1.A FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000	..	03/25/2021.	PAID ON PRINCIPAL		653,134	653,134	638,137	647,403	0	5,731	0	5,731	0	653,134	0	0	0	3,516	06/25/2043.	1.A FM
81746R AD 1	SEMT 2016-2 A4 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		3,076,465	3,076,465	3,051,950	3,065,724	0	10,741	0	10,741	0	3,076,465	0	0	0	17,953	08/25/2046.	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
81746Q AA 9	SEMT 2018-2 A1 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,139,185	1,139,185	1,147,195	1,140,873	0	(1,688)	0	(1,688)	0	1,139,185	0	0	0	6,268	02/25/2048.	1.A FM
81746Q AD 3	SEMT 2018-2 A4 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		717,730	717,730	726,701	717,854	0	(124)	0	(124)	0	717,730	0	0	0	3,949	02/25/2048.	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
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.324	..	03/25/2021.	PAID ON PRINCIPAL		683	683	617	633	0	51	0	51	0	683	0	0	0	3	03/25/2033.	1.A FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000	..	03/20/2021.	PAID ON PRINCIPAL		113,184	113,184	117,004	113,863	0	(679)	0	(679)	0	113,184	0	0	0	823	06/20/2044.	1.A FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 2.502	..	03/20/2021.	PAID ON PRINCIPAL		5,662	5,662	5,018	3,298	0	2,364	0	2,364	0	5,662	0	0	0	24	10/20/2035.	1.D FM
12630B AZ 1	COMM 2013-CR13 A3 3.928	..	02/10/2021.	PAID ON PRINCIPAL		33,260	33,260	33,655	33,421	0	(161)	0	(161)	0	33,260	0	0	0	219	11/10/2046.	1.A FM
36251P AC 8	GSMS 2016-GS3 A3 2.592	..	02/10/2021.	PAID ON PRINCIPAL		21,291	21,291	21,943	21,818	0	(527)	0	(527)	0	21,291	0	0	0	86	10/10/2049.	1.A FM
46361T AA 0	ICOT 2013-IRV A1 2.068	..	03/15/2021.	PAID ON PRINCIPAL		166,952	166,952	168,614	167,221	0	(269)	0	(269)	0	166,952	0	0	0	586	05/15/2048.	1.A FM
96221Q AF 0	WFRBS 2013-C18 ASB 3.676	..	03/15/2021.	PAID ON PRINCIPAL		429,116	429,116	441,971	431,047	0	(1,930)	0	(1,930)	0	429,116	0	0	0	2,723	12/15/2046.	1.A FM
14316N AA 7	CARMX 2021-1 A1 .172	..	02/16/2021.	PAID ON PRINCIPAL		5,215,002	5,215,002	5,215,002	5,215,002	0	0	0	0	0	5,215,002	0	0	0	499	02/15/2022.	1.C FE
14316N AA 7	CARMX 2021-1 A1 .172	..	02/25/2021.	TRAVELERS MMLP		24,284,998	24,284,998	24,284,998	24,284,998	0	(36)	0	(36)	0	24,284,962	0	36	36	3,372	02/15/2022.	1.C FE
12598A AA 8	CNH 2021-A A1 .134	..	03/29/2021.	TRAVELERS MMLP		35,497,231	35,500,000	35,500,000	35,500,000	0	(0)	0	(0)	0	35,500,000	0	(2,769)	(2,769)	1,856	03/15/2022.	1.C FE
34532N AA 3	FORDO 2021-A A1 .119	..	03/15/2021.	PAID ON PRINCIPAL		7,881,931	7,881,931	7,881,931	7,881,931	0	0	0	0	0	7,881,931	0	0	0	549	03/15/2022.	1.D FE
36261R AA 6	GMALT 2021-1 A1 .115	..	02/25/2021.	TRAVELERS MMLP		66,000,000	66,000,000	66,000,000	66,000,000	0	0	0	0	0	66,000,000	0	(0)	(0)	212	02/22/2022.	1.D FE
36261L AA 9	GMCAR 2021-1 A1 .153	..	01/25/2021.	TRAVELERS MMLP		33,000,000	33,000,000	33,000,000	33,000,000	0	(0)	0	(0)	0	33,000,000	0	0	0	703	01/18/2022.	1.D FE
41284N AA 8	HDMOT 2021-A A1 .130	..	02/25/2021.	TRAVELERS MMLP		14,250,000	14,250,000	14,250,000	14,250,000	0	(0)	0	(0)	0	14,250,000	0	0	0	361	02/15/2022.	1.D FE
58770G AA 8	MBALT 2021-A A1 .146	..	02/16/2021.	PAID ON PRINCIPAL		13,520,303	13,520,303	13,520,303	13,520,303	0	0	0	0	0	13,520,303	0	0	0	1,104	02/15/2022.	1.D FE
58770G AA 8	MBALT 2021-A A1 .146	..	02/25/2021.	TRAVELERS MMLP		32,979,697	32,979,697	32,979,697	32,979,697	0	(42)	0	(42)	0	32,979,655	0	42	42	3,904	02/15/2022.	1.D FE
89240B AA 6	TAOT 2021-A A1 .150	..	02/25/2021.	TRAVELERS MMLP		24,500,000	24,500,000	24,500,000	24,500,000	0	(0)	0	(0)	0	24,500,000	0	0	0	1,737	02/15/2022.	1.D FE
95168W AQ 0	WSTC 2014-2A A1AR (144 1.093	..	01/19/2021.	PAID ON PRINCIPAL		178,500	178,500	178,500	174,903	0	3,597	0	3,597	0	178,500	0	0	0	518	01/16/2027.	1.A FE
3899999.	Total - Bonds - Industrial and Miscellaneous					382,538,685	379,623,123	382,372,128	379,649,974	24,797	84,107	0	108,904	0	379,758,877	0	88,917	88,917	4,788,536	XXX	XXX
8399997.	Total - Bonds - Part 4					579,656,606	576,741,044	583,099,108	576,661,708	24,797	190,294	0	215,091	0	576,876,798	0	88,917	88,917	6,414,287	XXX	XXX
8399999.	Total - Bonds					579,656,606	576,741,044	583,099,108	576,661,708	24,797	190,294	0	215,091	0	576,876,798	0	88,917	88,917	6,414,287	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
74019P 10 8	PRECISION BIOSCIENCES INC	..	02/03/2021.	CITIGROUP GLOBAL MKTS	8,833.000	123,397	XXX	122,673	0	0	0	0	0	0	122,673	0	724	724	0	XXX	XXX
91734M 10 3	US ECOLOGY INC	..	02/05/2021.	CITIGROUP GLOBAL MKTS	1,990.000	72,786	XXX	60,496	72,297	(11,801)	0	0	(11,801)	0	60,496	0	12,290	12,290	0	XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					196,183	XXX	183,169	72,297	(11,801)	0	0	(11,801)	0	183,169	0	13,014	13,014	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					196,183	XXX	183,169	72,297	(11,801)	0	0	(11,801)	0	183,169	0	13,014	13,014	0	XXX	XXX
9799999.	Total - Common Stocks					196,183	XXX	183,169	72,297	(11,801)	0	0	(11,801)	0	183,169	0	13,014	13,014	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					196,183	XXX	183,169	72,297	(11,801)	0	0	(11,801)	0	183,169	0	13,014	13,014	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					579,852,789	XXX	583,282,277	576,734,005	12,996	190,294	0	203,290	0	577,059,967	0	101,931	101,931	6,414,287	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 - CITI A TREASURY		1.A	40,123	40,123	04/01/2021
000000 00 0	REPO - HSBC A TREASURY		1.A	5,338,917	5,338,917	04/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	5,338,917	5,338,917	04/01/2021
000000 00 0	REPO - MIZUHO A TREASURY		1.A	5,338,917	5,338,917	04/01/2021
0199999.	U.S. Government - Issuer Obligations			16,056,874	16,056,874	XXX
0599999.	Total - U.S. Government			16,056,874	16,056,874	XXX
Totals						
6399999.	Total - Issuer Obligations			16,056,874	16,056,874	XXX
7099999.	Subtotal - Bonds			16,056,874	16,056,874	XXX
9999999.	Totals			16,056,874	16,056,874	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....9,786,540 Book/Adjusted Carrying Value $.....9,786,540
2. Average balance for the year: Fair Value $.....11,521,752 Book/Adjusted Carrying Value $.....11,521,752
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....16,056,874 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								
Bank of America, N.A. Hartford,CT		0.000	0	0	(892,646)	(328,641)	(598,344)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(892,646)	(328,641)	(598,344)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(892,646)	(328,641)	(598,344)	XXX
0599999. Total Cash	XXX	XXX	0	0	(892,646)	(328,641)	(598,344)	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		445,258,816	0	41,318
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						445,258,816	0	41,318
9999999. Total - Cash Equivalents						445,258,816	0	41,318