PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

21st day of July, 2022

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	14,897,293,833	0	14,897,293,833	15,078,772,154
2.	Stocks:				
	2.1 Preferred stocks	1,626,400	0	1,626,400	2,054,800
	2.2 Common stocks	2,207,404,439	10,092,170	2,197,312,269	2,140,766,567
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)	24,260,250	0	24,260,250	24,900,084
	4.2 Properties held for the production of income (less $ 0 encumbrances)	856,642,229	0	856,642,229	865,683,154
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 37,456,425), cash equivalents ($ 152,336,795) and short-term investments ($ 0)	189,793,220	0	189,793,220	72,890,165
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,365,899,490	27,369,344	1,338,530,145	1,181,300,818
9.	Receivables for securities	7,372,362	0	7,372,362	0
10.	Securities lending reinvested collateral assets	181,339,791	0	181,339,791	120,269,343
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,731,632,014	37,461,515	19,694,170,499	19,486,637,085
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	120,343,983	0	120,343,983	122,824,611
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,004,306,148	34,899,668	969,406,479	869,475,587
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 7,437,000 earned but unbilled premiums)	1,500,632,688	4,219,614	1,496,413,074	1,311,797,468
	15.3 Accrued retrospective premiums ($ 18,043,944) and contracts subject to redetermination ($ 0)	18,043,944	1,143,013	16,900,930	14,822,697
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	49,500,148	0	49,500,148	27,195,646
	16.2 Funds held by or deposited with reinsured companies	1,824,538	0	1,824,538	2,391,857
	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	41,767,550	0	41,767,550	0
18.2	Net deferred tax asset	335,331,808	78,279,772	257,052,036	238,977,648
19.	Guaranty funds receivable or on deposit	209,966	0	209,966	14,817
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	14,671,518	14,671,518	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	9,142,999
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	102,377,213	3,046,964	99,330,249	100,153,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,920,641,518	173,722,064	22,746,919,454	22,183,433,415
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	22,920,641,518	173,722,064	22,746,919,454	22,183,433,415
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	32,760,494	0	32,760,494	30,666,113
2502.	COLI supplemental benefits trust	22,590,829	0	22,590,829	25,585,769
2503.	Real estate operating fund	16,687,514	1,552,746	15,134,768	16,887,755
2598.	Summary of remaining write-ins for Line 25 from overflow page	30,338,377	1,494,218	28,844,159	27,013,363
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	102,377,213	3,046,964	99,330,249	100,153,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,497,023,289)	9,308,597,174	9,073,555,293
2.	Reinsurance payable on paid losses and loss adjustment expenses	391,462,318	397,740,903
3.	Loss adjustment expenses	2,006,274,722	1,988,729,907
4.	Commissions payable, contingent commissions and other similar charges	155,761,728	212,742,253
5.	Other expenses (excluding taxes, licenses and fees)	138,182,996	145,404,775
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	71,173,209	81,006,127
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,752,834
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 $ 52,587,419 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,497,851,241	3,268,918,585
10.	Advance premium	0	5,033
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,692,717	13,678,356
12.	Ceded reinsurance premiums payable (net of ceding commissions)	120,413,227	72,403,196
13.	Funds held by company under reinsurance treaties	367,264	370,007
14.	Amounts withheld or retained by company for account of others	19,382,961	18,950,573
15.	Remittances and items not allocated	25,314,065	24,086,705
16.	Provision for reinsurance (including $ 406,287 certified)	4,490,905	4,490,905
17.	Net adjustments in assets and liabilities due to foreign exchange rates	80,454,824	72,248,985
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	38,197,900	0
20.	Derivatives	0	0
21.	Payable for securities	89,497,347	0
22.	Payable for securities lending	181,339,791	120,269,343
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	61,994,836	63,449,230
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,204,449,227	15,560,803,010
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	16,204,449,227	15,560,803,010
29.	Aggregate write-ins for special surplus funds	10,230,840	10,470,363
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,273,856,854	3,353,777,510
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,542,470,227	6,622,630,405
38.	Totals (Page 2, Line 28, Col. 3)	22,746,919,454	22,183,433,415
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,260,587	43,315,562
2502.	Investment real estate liability	27,979,487	29,616,477
2503.	Retroactive reinsurance reserve assumed	292,331	292,350
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,537,569)	(9,775,159)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	61,994,836	63,449,230
2901.	Special surplus from retroactive reinsurance	10,230,840	10,470,363
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	10,230,840	10,470,363
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 70,777,143)	94,292,281	116,392,805	227,409,867
	1.2 Assumed (written $ 3,765,314,633)	3,546,441,414	3,230,967,975	6,664,695,948
	1.3 Ceded (written $ 51,477,722)	75,861,586	88,940,105	180,190,846
	1.4 Net (written $ 3,784,614,054)	3,564,872,109	3,258,420,676	6,711,914,969
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,171,709,527):			
	2.1 Direct	36,161,071	55,562,719	96,868,627
	2.2 Assumed	2,107,712,747	1,893,876,737	3,823,107,578
	2.3 Ceded	30,271,983	33,295,111	70,531,104
	2.4 Net	2,113,601,836	1,916,144,345	3,849,445,101
3.	Loss adjustment expenses incurred	333,219,255	336,388,063	694,290,844
4.	Other underwriting expenses incurred	1,046,803,796	967,830,261	1,949,189,807
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	3,493,624,887	3,220,362,669	6,492,925,752
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	71,247,222	38,058,007	218,989,217
	INVESTMENT INCOME			
9.	Net investment income earned	292,932,102	274,907,660	749,990,585
10.	Net realized capital gains (losses) less capital gains tax of $ 997,026	(9,424,020)	9,639,045	24,640,539
11.	Net investment gain (loss) (Lines 9 + 10)	283,508,083	284,546,705	774,631,124
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,009,401 amount charged off $ 13,854,746)	(12,845,346)	(7,345,386)	(14,722,815)
13.	Finance and service charges not included in premiums	11,221,642	11,257,201	22,456,294
14.	Aggregate write-ins for miscellaneous income	(2,073,244)	2,327,642	4,114,672
15.	Total other income (Lines 12 through 14)	(3,696,948)	6,239,457	11,848,151
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	351,058,356	328,844,169	1,005,468,492
17.	Dividends to policyholders	3,504,240	4,284,818	8,640,959
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)	347,554,116	324,559,350	996,827,533
19.	Federal and foreign income taxes incurred	73,613,967	66,058,037	147,461,524
20.	Net income (Line 18 minus Line 19)(to Line 22)	273,940,149	258,501,313	849,366,010
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,622,630,405	6,138,996,260	6,138,996,260
22.	Net income (from Line 20)	273,940,149	258,501,313	849,366,010
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (14,978,519)	23,631,927	139,277,574	108,642,577
25.	Change in net unrealized foreign exchange capital gain (loss)	(11,464,677)	4,552,790	(5,857,924)
26.	Change in net deferred income tax	12,612,063	13,651,120	9,014,829
27.	Change in nonadmitted assets	6,120,360	11,783,694	27,470,963
28.	Change in provision for reinsurance	0	0	997,691
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	(385,000,000)	(266,000,000)	(506,000,000)
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)	(80,160,178)	161,766,491	483,634,145
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,542,470,227	6,300,762,751	6,622,630,405
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Profit and loss, miscellaneous	645,854	1,035,748	3,126,840
1402.	Retroactive reinsurance gain/loss	37,962	(152,946)	(1,118,726)
1403.	Other assets tri-party/tax credit bond income	0	14,375	14,375
1498.	Summary of remaining write-ins for Line 14 from overflow page	(2,757,061)	1,430,466	2,092,183
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,073,244)	2,327,642	4,114,672
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,564,409,607	3,252,381,060	6,847,064,760
2.	Net investment income	337,082,578	316,459,359	837,063,946
3.	Miscellaneous income	(3,976,994)	6,060,565	11,295,143
4.	Total (Lines 1 to 3)	3,897,515,192	3,574,900,984	7,695,423,849
5.	Benefit and loss related payments	1,906,575,723	1,630,789,490	3,422,923,128
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,435,156,591	1,351,977,844	2,548,075,559
8.	Dividends paid to policyholders	3,489,879	3,645,061	8,982,948
9.	Federal and foreign income taxes paid (recovered) net of $ 2,642,255 tax on capital gains (losses)	119,131,378	68,305,757	149,492,806
10.	Total (Lines 5 through 9)	3,464,353,571	3,054,718,151	6,129,474,441
11.	Net cash from operations (Line 4 minus Line 10)	433,161,621	520,182,833	1,565,949,408
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	945,080,930	1,779,147,948	2,672,648,419
	12.2 Stocks	44,351,508	42,489,180	92,927,816
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	31,111,130
	12.5 Other invested assets	51,303,273	45,930,649	104,447,513
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(31,819)	55,603	(21,189)
	12.7 Miscellaneous proceeds	89,777,393	5,457,671	808,067
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,130,481,285	1,873,081,052	2,901,921,757
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	873,932,493	1,674,913,589	3,385,110,871
	13.2 Stocks	60,019,449	35,014,046	86,534,741
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	10,644,238	11,386,703	21,756,053
	13.5 Other invested assets	160,924,761	90,515,242	574,729,479
	13.6 Miscellaneous applications	68,442,810	42,726,496	57,000,919
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,173,963,752	1,854,556,077	4,125,132,063
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)	(43,482,466)	18,524,975	(1,223,210,306)
	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	385,000,000	266,000,000	506,000,000
	16.6 Other cash provided (applied)	112,223,900	26,320,240	45,552,664
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(272,776,100)	(239,679,760)	(460,447,336)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	116,903,055	299,028,049	(117,708,234)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	72,890,165	190,598,398	190,598,398
	19.2 End of period (Line 18 plus Line 19.1)	189,793,220	489,626,447	72,890,165

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

20.0001. Exchange of bonds	17,896,843	4,407,120	13,556,965
20.0002. Stock distribution from limited partnership	735,966	1,739,465	2,720,390
20.0003. Income payment received in securities	375,220	504,755	954,954
20.0004. Exchange of stock	0	0	3,056,992
20.0005. Other assets tri-party/tax credit bonds	0	43,460	43,460

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2022	December 31, 2021
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 273,940,149	$ 849,366,010
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	$ 273,940,149	$ 849,366,010
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,542,470,227	$ 6,622,630,405
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,542,470,227	$ 6,622,630,405

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

      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.

NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2022.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	54,516,241
2. 12 Months or Longer	$	2,923,925

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

1. Less than 12 Months	$	743,645,033
2. 12 Months or Longer	$	15,607,683

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.

P. Short Sales:

No significant change.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

In June 2022, the Company made a capital contribution of $15 million to its wholly-owned subsidiary, Discover Specialty Insurance Company.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2022, the Company paid ordinary dividends of $385 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 25, 2022	$ 181	$ —	$ 181
June 20, 2022	204	—	204

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 June 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,078,097	$ —	$ —	$ 2,078,097
Industrial and miscellaneous	—	619,501,880	—	—	619,501,880
Preferred stock					
Perpetual	1,626,400	—	—	—	1,626,400
Common stock					
Industrial and miscellaneous	120,216,322	—	2,449,799	—	122,666,121
Total securities at fair value	$ 121,842,722	$ 621,579,977	$ 2,449,799	$ —	$ 745,872,498

At June 30, 2022, the Company also holds Level 2 U.S special revenue and special assessment obligations bonds measured and reported at their fair value of zero.

NOTES TO FINANCIAL STATEMENTS

Reconciliation of Level 3 securities during the quarter:

Description	Beginning Balance 4/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Common stock	$ 2,466,463	$ —	$ —	$ —	$ (16,664)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2022
Common stock	$ —	$ —	$ —	$ —	$ 2,449,799

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At June 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 152,336,795	$ 152,336,795	$ 16,413,153	$ 135,923,642	$ —	$ —	$ —
Long-term bonds	14,037,574,051	14,897,293,833	782,219,079	13,139,778,734	115,576,238	—	—
Preferred stock	1,626,400	1,626,400	1,626,400	—	—	—	—
Common stock	122,666,122	122,666,122	120,216,323	—	2,449,799	—	—

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 30,502,949	$ 30,502,949	$ 9,030,801	$ 21,472,148	$ —	$ —	$ —
Long-term bonds	15,706,647,035	15,078,772,154	825,596,265	14,760,712,892	120,337,878	—	—
Preferred stock	2,054,800	2,054,800	2,054,800	—	—	—	—
Common stock	158,222,583	158,222,583	155,756,120	—	2,466,463	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $75,725,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, commercial multiple peril, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

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

NOTES TO FINANCIAL STATEMENTS

physical damage was driven primarily by better than expected loss experience in accident year 2021 and partially offset by higher estimates for adjusting and other expenses.

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 18,846,866

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,992,636,125	$ 2,084,738,317
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 331,010,271	$ 329,929,678
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,323,646,396	$ 2,414,667,995
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 181,339,791

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 181,339,791

16.3 Total payable for securities lending reported on the liability page. ..... $ 181,339,791

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
JPMorgan Chase Bank, N.A.	270 Park Avenue, New York, NY 10017-2070

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street Toronto, ON M5J 0B6	Custodial account for Canadian Branch
Citibank N/A	388 Greenwich Street New York, NY 10013	Letter of Credit Agreement

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
CBRE Investment Management	U
The Travelers Indemnity Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106256	CBRE Investment Management		SEC # 801-49083	NO
	The Travelers Indemnity Company		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	27,087,785	27,087,785	0	0	211,211	211,211
		TOTAL	0	0	27,087,785	27,087,785	0	0	211,211	211,211

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
43460	75-2344200	ASPEN AMERICAN INSURANCE COMPANY	TX	Authorized		
		All Other Insurers				
00000	AA-3191448	ADA RE LTD	BMU	Unauthorized		
00000	AA-3191454	AXA XL REINSURANCE LTD	BMU	Unauthorized		
00000	AA-1780072	XL RE EUROPE SE	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	1,429,527	140,754	(45,486)	246,153	22,661,756	23,588,212
2. Alaska AK	L	(2,225)	108,760	108,249	91,455	3,781,070	4,102,123
3. Arizona AZ	L	501,148	497,799	101,513	254,759	21,977,727	23,014,820
4. Arkansas AR	L	967,399	450,858	6,586,595	140,484	10,843,622	13,721,362
5. California CA	L	5,701,940	6,006,370	3,614,723	10,805,630	105,577,463	114,211,251
6. Colorado CO	L	2,488,252	5,020,626	1,608,403	1,628,000	50,814,349	52,210,228
7. Connecticut CT	L	226,253	174,751	111,716	1,484,723	14,843,786	17,549,496
8. Delaware DE	L	32,179	15,487	22,286	1,831,651	4,353,692	4,541,085
9. District of Columbia DC	L	34,288	1,031	22,040	19,147	3,986,824	4,131,728
10. Florida FL	L	217,537	221,176	2,801,714	2,160,135	36,874,516	51,362,918
11. Georgia GA	L	1,380,042	121,650	460,819	376,484	29,674,810	29,243,392
12. Hawaii HI	L	8,506	7,745	2,257	2,338	2,126,402	1,760,465
13. Idaho ID	L	36,948	5,866	(419)	(1,349)	1,526,610	1,646,582
14. Illinois IL	L	666,210	665,600	(1,250,194)	617,800	54,028,566	55,665,314
15. Indiana IN	L	116,496	94,336	1,581,067	58,460	14,875,175	15,048,943
16. Iowa IA	L	29,001	21,654	1,024,492	540,925	21,558,225	19,512,606
17. Kansas KS	L	(65,498)	1,942,541	887,096	4,195,941	23,632,801	26,183,170
18. Kentucky KY	L	161,718	177,899	222,778	819,034	7,706,258	9,688,074
19. Louisiana LA	L	28,821	2,648,203	7,974,654	6,534,450	42,047,569	61,275,457
20. Maine ME	L	54,618	19,779	484	274	1,733,220	1,848,677
21. Maryland MD	L	437,366	295,627	613,116	325,005	33,816,658	30,670,572
22. Massachusetts MA	L	764,596	562,563	507,100	7,606,396	25,679,944	28,687,710
23. Michigan MI	L	971,305	961,594	1,010,362	141,891	40,247,011	41,626,400
24. Minnesota MN	L	1,007,193	263,177	3,115,458	1,075,109	50,783,999	54,936,157
25. Mississippi MS	L	247,915	712,736	401,668	3,769,082	14,407,374	15,213,213
26. Missouri MO	L	399,667	296,734	1,323,076	453,787	25,914,089	25,738,178
27. Montana MT	L	637,160	900,290	29,319	30,533	6,229,451	6,292,126
28. Nebraska NE	L	61,501	101,069	129,174	(174,203)	11,348,498	11,662,555
29. Nevada NV	L	2,012,219	1,249,383	1,201,997	1,154,457	9,974,836	8,454,483
30. New Hampshire NH	L	31,389	18,118	23,341	14,719	5,638,320	5,946,319
31. New Jersey NJ	L	5,184,611	2,735,823	610,978	1,866,733	32,564,921	36,149,384
32. New Mexico NM	L	194,361	3,797,827	6,140,132	1,304,039	32,086,613	41,122,522
33. New York NY	L	500,192	474,536	12,387,862	3,784,194	99,312,352	110,755,132
34. North Carolina NC	L	385,328	373,313	363,730	430,396	14,719,469	15,494,853
35. North Dakota ND	L	(12,315)	4,420,405	712,257	1,738,906	25,405,195	31,586,479
36. Ohio OH	L	1,089,704	1,712,555	539,190	287,445	29,614,496	38,647,479
37. Oklahoma OK	L	2,646,510	3,096,841	8,918,828	1,991,640	38,333,219	41,694,263
38. Oregon OR	L	349,829	104,574	3,187,276	29,006	5,280,483	4,995,138
39. Pennsylvania PA	L	2,080,713	5,091,085	2,233,246	1,428,576	62,784,737	66,234,216
40. Rhode Island RI	L	48,808	688	20,145	15,878	2,911,816	3,003,209
41. South Carolina SC	L	653,941	209,603	824,956	98,133	7,728,731	7,779,117
42. South Dakota SD	L	(2,281)	76,755	73,089	51,491	8,606,669	8,878,959
43. Tennessee TN	L	392,489	475,937	122,594	915,374	22,466,222	24,475,017
44. Texas TX	L	9,266,073	26,085,104	33,605,605	34,484,570	288,623,310	345,567,764
45. Utah UT	L	621,288	908,510	57,963	149,623	10,509,891	10,568,157
46. Vermont VT	L	1,036	2,589	3,590	6,020	1,960,783	2,149,250
47. Virginia VA	L	325,784	254,410	197,349	467,646	17,416,868	18,424,628
48. Washington WA	L	64,260	153,473	2,733,022	(21,879)	15,682,451	14,781,752
49. West Virginia WV	L	9,774	2,010,925	1,417,460	386,507	17,319,948	24,157,797
50. Wisconsin WI	L	157,225	97,911	1,585,325	793,360	40,209,864	40,806,226
51. Wyoming WY	L	260	2,832,452	379,077	155,004	22,127,938	25,013,548
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	0	95,000	111,258	140,456
55. U.S. Virgin Islands VI	L	0	0	0	0	37,524	43,145
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	26,233,719	30,043,301	9,601,930	8,002,608	136,903,885	156,032,764
58. Aggregate Other Alien OT	XXX	2,364	(2,712)	0	14,495	3,450,123	3,534,752
59. Totals	XXX	70,777,143	108,660,083	119,905,000	104,678,036	1,634,833,386	1,831,569,623
DETAILS OF WRITE-INS							
58001. NLD Netherlands	XXX	3,025	0	0	0	0	0
58002. ZAF South Africa	XXX	435	402	0	0	0	0
58003. CHN China	XXX	210	210	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(1,306)	(3,324)	0	14,495	3,450,123	3,534,752
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	2,364	(2,712)	0	14,495	3,450,123	3,534,752

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 54
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
Q - Qualified - Qualified or accredited reinsurer 0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
N - None of the above - Not allowed to write business in the state 3

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

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

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

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

… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	9,142,807	311,018	3.4	27.1
2.1	Allied Lines	2,212,047	3,619,784	163.6	54.8
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	19,695,206	12,095,673	61.4	59.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	4,045,073	1,521,924	37.6	42.9
9.	Inland marine	6,848,753	(142,306)	(2.1)	55.1
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(9,415)	0.0	0.0
11.2	Medical professional liability - claims-made	0	4,133	0.0	0.0
12.	Earthquake	111,291	58,831	52.9	1,184.1
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(116)	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	(1,869)	0.0	0.0
16.	Workers' compensation	131,442	(1,124,063)	(855.2)	5,439.3
17.1	Other liability - occurrence	35,351,762	39,544,431	111.9	64.2
17.2	Other liability - claims-made	2,848,634	(297,005)	(10.4)	39.3
17.3	Excess workers' compensation	0	233,223	0.0	0.0
18.1	Products liability - occurrence	7,572,384	(14,433,832)	(190.6)	35.4
18.2	Products liability - claims-made	78,354	(565,189)	(721.3)	488.1
19.1	Private passenger auto no-fault (personal injury protection)	0	1	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	(86)	(152,345)	177,144.9	447.4
19.4	Other commercial auto liability	3,199,541	(3,288,839)	(102.8)	(106.6)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	771,480	358,359	46.5	(45.3)
22.	Aircraft (all perils)	0	8,542	0.0	0.0
23.	Fidelity	1,191,383	(592,645)	(49.7)	(21.4)
24.	Surety	524,270	(731,443)	(139.5)	33.4
26.	Burglary and theft	151,314	(40,943)	(27.1)	171.2
27.	Boiler and machinery	416,624	42,305	10.2	20.7
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	(257,144)	0.0	0.0
35.	Totals	94,292,281	36,161,071	38.3	47.7
	DETAILS OF WRITE-INS				
3401.	Tribal workers' compensation	0	(257,144)	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	(257,144)	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,939,494	8,523,578	12,564,050
2.1	Allied Lines	647,587	1,338,640	2,994,428
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	17,726,392	34,214,200	8,855,326
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	2,440,684	4,189,901	4,744,870
9.	Inland marine	1,318,572	3,163,197	8,070,940
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	42,945	121,032	95,462
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	12,620	121,442	268,955
17.1	Other liability - occurrence	2,874,909	5,750,777	54,273,818
17.2	Other liability - claims-made	1,622,431	2,978,578	3,312,678
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	2,589,044	4,566,688	8,679,963
18.2	Products liability - claims-made	88,030	107,397	174,826
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	(86)	47,982
19.4	Other commercial auto liability	233,569	2,917,670	1,925,183
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	110,898	767,278	643,082
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	517,545	1,009,090	990,247
24.	Surety	95,301	415,115	386,500
26.	Burglary and theft	107,933	185,193	153,518
27.	Boiler and machinery	195,445	407,454	478,255
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	34,563,399	70,777,143	108,660,083
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	2,996,134	3,690,187	6,686,322	511,595	35,108	546,704	2,724,968	30,086	3,353,692	6,108,746	240,429	(271,300)	(30,872)
2. 2020	538,249	1,158,920	1,697,169	166,840	13,549	180,389	509,627	17,585	952,481	1,479,693	138,218	(175,306)	(37,088)
3. Subtotals 2020 + Prior	3,534,383	4,849,108	8,383,491	678,435	48,657	727,092	3,234,595	47,671	4,306,173	7,588,439	378,647	(446,606)	(67,960)
4. 2021	784,447	1,894,348	2,678,795	557,820	123,745	681,566	603,876	63,067	1,322,521	1,989,463	377,249	(385,015)	(7,766)
5. Subtotals 2021 + Prior	4,318,830	6,743,455	11,062,285	1,236,255	172,402	1,408,658	3,838,470	110,738	5,628,694	9,577,902	755,896	(831,621)	(75,725)
6. 2022	XXX	XXX	XXX	XXX	785,577	785,577	XXX	448,961	1,288,009	1,736,970	XXX	XXX	XXX
7. Totals	4,318,830	6,743,455	11,062,285	1,236,255	957,979	2,194,234	3,838,470	559,698	6,916,703	11,314,872	755,896	(831,621)	(75,725)
8. Prior Year-End Surplus As Regards Policyholders	6,622,630										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. 17.5	2. (12.3)	3. (0.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Amounts receivable under high deductible policies	14,868,687	1,494,073	13,374,614	15,115,850
2505.	State surcharges receivable	10,132,586	0	10,132,586	9,338,824
2506.	Suspense, undistributed payments	1,915,758	0	1,915,758	1,454,960
2507.	Assumed reinsurance receivable and payable	1,809,900	0	1,809,900	(136,973)
2508.	Other assets	1,479,813	0	1,479,813	1,097,631
2509.	Ceded deposit asset	131,487	0	131,487	143,071
2510.	Other assets nonadmitted	145	145	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	30,338,377	1,494,218	28,844,159	27,013,363

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Interest deposit liability	142,384	142,384
2505.	Retroactive reinsurance reserve ceded	(9,679,953)	(9,917,543)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,537,569)	(9,775,159)

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties of regulatory authorities	(42,166)	(45,491)	(77,461)
1405.	Change in COLI cash values	(2,714,895)	1,475,956	2,169,644
1497.	Summary of remaining write-ins for Line 14 from overflow page	(2,757,061)	1,430,466	2,092,183

Additional Write-ins for Schedule T Line 58

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004. ZZZ Other Alien	XXX	1	0	0	8,372	2,165,035	2,226,024
58005. JPN Japan	XXX	0	105	0	0	0	0
58006. CHL Chile	XXX	0	0	0	0	396,000	396,000
58007. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58008. FRA France	XXX	0	0	0	0	115,000	115,000
58009. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58010. GBR United Kingdom	XXX	0	(169)	0	6,123	280,265	315,481
58011. SGP Singapore	XXX	0	(3,672)	0	0	46,568	34,993
58012. AUS Australia	XXX	(219)	0	0	0	0	0
58013. DEU Germany	XXX	(1,088)	412	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	(1,306)	(3,324)	0	14,495	3,450,123	3,534,752

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	890,583,241	932,777,464
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	10,644,238	21,756,053
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	8,627,633
5.	Deduct amounts received on disposals	0	31,111,130
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	20,324,998	41,466,779
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	880,902,481	890,583,241
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	880,902,481	890,583,241

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,212,245,107	671,979,481
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	56,754,662	341,298,386
	2.2 Additional investment made after acquisition	104,170,099	233,431,093
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	49,685,327	76,579,514
6.	Total gain (loss) on disposals	(489,080)	(324,561)
7.	Deduct amounts received on disposals	52,039,239	107,028,578
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(2,313,221)	(580,537)
10.	Deduct current year's other than temporary impairment recognized	2,114,165	3,109,691
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,365,899,490	1,212,245,107
12.	Deduct total nonadmitted amounts	27,369,344	30,944,289
13.	Statement value at end of current period (Line 11 minus Line 12)	1,338,530,145	1,181,300,818

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	17,231,685,662	16,486,690,576
2.	Cost of bonds and stocks acquired	952,959,970	3,491,934,913
3.	Accrual of discount	4,049,932	8,804,683
4.	Unrealized valuation increase (decrease)	(41,031,919)	54,375,738
5.	Total gain (loss) on disposals	8,390,009	34,869,047
6.	Deduct consideration for bonds and stocks disposed of	1,011,243,526	2,798,391,628
7.	Deduct amortization of premium	27,491,364	58,377,553
8.	Total foreign exchange change in book/adjusted carrying value	(897,726)	(373,426)
9.	Deduct current year's other than temporary impairment recognized	14,010,611	4,048,124
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,914,244	16,201,435
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,106,324,673	17,231,685,662
12.	Deduct total nonadmitted amounts	10,092,170	10,092,140
13.	Statement value at end of current period (Line 11 minus Line 12)	17,096,232,503	17,221,593,521

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	11,698,959,185	431,778,416	434,857,434	40,469,958	11,698,959,185	11,736,350,124	0	11,708,343,091
2.	NAIC 2 (a)	2,600,985,405	52,634,882	91,987,893	(47,640,090)	2,600,985,405	2,513,992,303	0	2,639,221,237
3.	NAIC 3 (a)	468,634,472	8,485,195	23,344,091	(54,507,876)	468,634,472	399,267,700	0	458,661,665
4.	NAIC 4 (a)	201,116,851	9,996,575	4,102,054	(14,232,561)	201,116,851	192,778,810	0	223,216,168
5.	NAIC 5 (a)	48,977,381	0	2,148,976	1,895,902	48,977,381	48,724,307	0	49,189,992
6.	NAIC 6 (a)	104,225	6,581,279	0	(504,915)	104,225	6,180,589	0	140,000
7.	Total Bonds	15,018,777,518	509,476,347	556,440,449	(74,519,582)	15,018,777,518	14,897,293,834	0	15,078,772,154
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	1,801,800	0	0	(175,400)	1,801,800	1,626,400	0	2,054,800
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,801,800	0	0	(175,400)	1,801,800	1,626,400	0	2,054,800
15.	Total Bonds and Preferred Stock	15,020,579,318	509,476,347	556,440,449	(74,694,982)	15,020,579,318	14,898,920,234	0	15,080,826,954

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	145,481,158
2.	Cost of short-term investments acquired	1,016,340	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(11,095)	0
6.	Deduct consideration received on disposals	1,000,000	145,481,158
7.	Deduct amortization of premium	5,246	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,502,949	0
2.	Cost of cash equivalents acquired	1,489,072,533	3,582,507,946
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	1,367,238,687	3,552,004,997
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)	152,336,795	30,502,949
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	152,336,795	30,502,949

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Other Real Estate Properties					0	0	0	0
Commercial Industrial Properties					0	0	0	0
21 warehouses and land located at various addresses	Denver	CO	05/26/1993	Various	0	0	0	1,254,953
					0	0	0	0
36 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	264,293
					0	0	0	0
4 warehouses and loand located at Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	(383)
					0	0	0	0
14 warehouses/office showrooms and land located at Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	153,744
					0	0	0	0
9 warehouses and land located at 1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	1,011,329
					0	0	0	0
8 warehouses and land located at 3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	214,789
					0	0	0	0
13 warehouses and loand located at 6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	112,956
					0	0	0	0
12 warehouses and land located at various addresses	Houston	TX	02/20/1997	Various	0	0	0	23,588
					0	0	0	0
12 warehouses and land located at 2042 WEst Winton	Hayward	CA	05/15/1998	Various	0	0	0	581,216
					0	0	0	0
5 warehouses/office located at various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	9,052
					0	0	0	0
Portland Industrial Located at 7201 NW Evergreen Parkway	Hillsboro	OR	09/10/2007	Various	0	0	0	1,310
					0	0	0	0
Commercial Office Properties					0	0	0	0
706 & 730 2nd Avenue South, 133 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	115,711
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	91,400
					0	0	0	0
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	190,778
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	362,830
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	113,847
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	100,334
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	372,294
					0	0	0	0
9780 S. Meridian Blvd.	Denver	CO	12/21/2006	Various	0	0	0	298,292
					0	0	0	0
10303 & 10333 E. Dry Creek Rd.	Englewood	CO	10/10/2013	Various	0	0	0	345,417
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	113,486
					0	0	0	0
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993	Various	0	0	0	15,783
					0	0	0	0
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013	Various	0	0	0	306,066
					0	0	0	0
7045 College Blvd	Overland Park	KS	08/05/2015	various	0	0	0	9,599
0199999. Acquired by Purchase					0	0	0	6,062,684
0399999 - Totals					0	0	0	6,062,684

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Two Centerpointe	Lake Oswego	OR	04/30/2022	Written Off Fully Depreciated	22,360	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Via Linda	Scottsdale	AZ	04/30/2022	Written Off Fully Depreciated	38,330	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Denver Inverness	Englewood	CO	04/30/2022	Written Off Fully Depreciated	233,639	0	0	0	0	0	0	0	0	0	0	0	0	0	0
South Place	Tualatin	OR	05/31/2022	Written Off Fully Depreciated	237,461	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Tampa Office	Tampa	FL	06/30/2022	Written Off Fully Depreciated	990	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Baker	Minneapolis	MN	06/30/2022	Written Off Fully Depreciated	322,468	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					855,248	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999 - Totals					855,248	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	(6,703)	0	829,551	3.500
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	(6,703)	0	829,551	XXX
Joint Venture Interests - Common Stock - Unaffiliated												
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners		05/30/2019	3	0	880,766	0	1,814,276	0.700
	Aquiline Technology Growth Fund II L.P.	New York	NY	Aquiline Capital Partners		10/30/2020	1	703,067	0	0	4,299,560	1.600
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital		10/17/2019	3	0	(165,229)	0	15,597,258	10.930
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners		04/20/2021	3	0	1,291,433	0	7,617,242	1.240
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC		07/17/2020	3	0	566,306	0	11,565,193	5.770
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group		03/29/2019	3	0	719,202	0	12,692,779	0.080
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	0	697,730	0	7,535,881	0.220
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	21,488	0	1,110,408	0.130
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners		11/05/2021	3	3,450,000	0	0	11,550,000	0.940
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners		05/20/2021	3	4,966,857	0	0	15,033,143	2.320
	FPE Fund III LP	London	GBR	FPE Capital LLP		08/06/2021	3	0	(28)	0	16,486,792	8.860
	GHK Fund I LP	Greenwich	CT	GHK Capital Partners		11/09/2021	3	0	(467,507)	0	7,999,681	2.910
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	1,736	0	442,146	0.160
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham		03/01/2019	3	0	942,306	0	6,118,344	3.120
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	0	1,544,364	0	4,365,465	0.700
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	180,586	0	781,820	3.530
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company		12/24/2019	3	0	2,873,208	0	3,794,974	1.130
	Mason Wells Buyout Fund V, LP	Milwaukee	WI	Mason Wells, Inc.		05/31/2020	3	0	1,341,621	0	11,420,945	2.050
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management		12/06/2019	3	0	100,000	0	4,448,801	0.980
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital		09/23/2019	3	0	2,128,473	0	8,003,516	5.850
	NorthEdge Capital Fund III, LP	Manchester	GBR	NorthEdge Capital LLP		12/09/2019	3	0	1,364,891	0	9,838,377	4.180
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital		09/19/2019	1	0	1,000,000	0	3,500,000	7.040
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital		01/23/2020	1	0	1,500,000	0	7,875,000	6.880
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital		05/06/2021	3	0	450,679	0	8,864,400	1.000
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands		05/29/2019		0	185,808	0	511,814	4.360
	Tamarix Equity Partners, L.P	New York	NY	Tamarix Equity Partners		03/31/2022	3	3,650,727	0	0	6,349,273	10.330
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	2,922,102	0	0	17,077,898	1.590
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	4,541	0	1,897,057	0.730
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	0	(222,764)	0	4,069,896	0.680
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	1,872,348	0	0	18,127,652	0.420
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP		04/28/2021	3	0	866,547	0	13,003,800	4.890
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners		02/17/2021	3	0	593,488	0	15,978,808	2.790
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors		12/06/2021	3	0	107,512	0	26,815,749	4.190
1999999. Joint Venture Interests - Common Stock - Unaffiliated								17,565,101	18,507,157	0	286,587,950	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		0	1,646,090	0	10,452,675	1.630
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc		12/18/2019		0	2,186,713	0	6,729,944	2.350
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group		10/17/2019		0	1,403,859	0	15,585,724	0.510
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		0	300,000	0	5,280,000	2.680
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.		05/01/2015		0	70,745	0	12,005,041	0.530
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC		06/28/2019		0	476,190	0	833,333	2.210
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC		09/22/2020		0	1,666,555	0	12,418,695	2.160
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC		10/05/2021		0	2,219,235	0	6,766,555	1.640
	High Street Real Estate Fund VII, L.P.	Wilmington	DE	High Street Logistics Properties, LLC		03/31/2022		7,577,320	0	0	12,422,680	6.390
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009		0	172,951	0	3,204,857	1.550
	PCCP Credit X, LP	Dover	DE	PCCP, LLC		12/14/2021		0	1,486,812	0	17,633,745	3.770
	PIX MM Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.		10/25/2021		0	1,603,774	0	17,216,981	9.330
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners		04/21/2022		3,974,000	0	0	16,026,000	1.856
	Sares Regis Multifamily Value Add Fund III, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019		0	1,700,769	0	1,684,099	4.240
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		4,054,570	0	0	15,945,430	4.758
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer		12/29/2021		0	256,234	0	6,302,534	6.410

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2199999. Joint Venture Interests - Real Estate - Unaffiliated								15,605,890	15,189,928	0	160,508,294	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies		08/13/2021		1,297,676	0	0	8,702,324	9.791
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management		02/07/2022		0	198,314	0	1,708,135	18.290
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management		12/17/2021		0	2,398,926	0	19,512,328	2.390
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012		0	34,920	0	1,005,494	0.400
	Encap Energy Capital Fund VI, L.P.	Houston	TX	EnCap Investments		12/31/2009		0	9,250	0	0	1.220
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015		0	58,200	0	1,283,308	0.320
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017		0	(157,444)	0	3,262,643	0.140
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014		0	48,347	0	871,397	0.610
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018		0	139,311	0	4,841,775	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management		04/12/2019		0	776,602	0	1,899,528	2.860
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners		03/27/2020	2	0	713,704	0	8,521,760	0.740
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners		07/18/2019		0	(1,028,672)	0	12,955,516	0.360
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	0	(1,721)	0	116,839	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	(376)	0	307,475	5.950
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp		07/24/2020		0	(775,394)	0	8,470,411	5.480
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc.		06/02/2008	3	0	107,662	0	3,711,022	2.400
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		0	50,578	0	649,058	1.840
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC		09/23/2021		0	1,626,898	0	11,684,631	1.980
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management		05/27/2022		2,639,337	0	0	22,360,663	5.570
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC		03/31/2020		0	832,808	0	17,817,357	4.020
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital		05/04/2020		0	2,250,000	0	5,250,000	0.950
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners		05/31/2022		1,504,681	0	0	18,495,319	1.900
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011		0	35,821	0	177,365	0.800
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management		05/12/2020		0	294,763	0	11,135,503	5.020
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital		03/23/2020		0	1,150,000	0	2,000,000	2.450
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital		02/21/2020		0	147,845	0	10,035,604	3.710
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012		0	264,362	0	25,556	0.810
	TPF II, L.P.	Omaha	NE	Tenaska Inc.		03/21/2008		0	14,801	0	2,632,331	1.160
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010		0	359,589	0	392	1.780
	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown Partners		12/31/2009		0	(6,176)	0	20,674	0.370
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners		12/31/2009		0	(15,652)	0	2,793	0.940
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013		0	131,539	0	50,364	1.250
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016		0	114,006	0	236,829	1.650
2599999. Joint Venture Interests - Other - Unaffiliated								5,441,695	9,772,811	0	179,744,393	XXX
4899999. Total - Unaffiliated								38,612,686	43,463,194	0	627,670,189	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								38,612,686	43,463,194	0	627,670,189	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	06/08/2022	118,812	0	0	0	0	0	0	118,812	118,812	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							118,812	0	0	0	0	0	0	118,812	118,812	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Technology Growth Fund II L.P.	New York	NY	Distribution	10/30/2020	04/28/2022	2,627	0	0	0	0	0	0	2,627	2,627	0	0	0	0
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	05/18/2022	(253,910)	0	0	0	0	0	0	(253,910)	(253,910)	0	0	0	0
	BBH Capital Partners VI, L.P.	New York	NY	Distribution	04/20/2021	06/06/2022	60,494	0	0	0	0	0	0	60,494	60,494	0	0	0	0
	Blackstone Capital Partners VIII L.P.	New York	NY	Distribution	03/29/2019	06/08/2022	(31,129)	0	0	0	0	0	0	(31,129)	(31,129)	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	06/30/2022	3,352,069	0	0	0	0	0	0	3,352,069	3,352,069	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	04/29/2022	18,682	0	0	0	0	0	0	18,682	18,682	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	05/31/2022	171,579	0	0	0	0	0	0	171,579	171,579	0	0	0	0
	GHK Fund I LP	Greenwich	CT	Distribution	11/09/2021	05/19/2022	(470,529)	0	0	0	0	0	0	(470,529)	(470,529)	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	04/27/2022	69,655	0	0	0	0	0	0	69,655	69,655	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY	Distribution	09/30/2010	05/09/2022	105,896	0	0	0	0	0	0	105,896	105,896	0	0	0	0
	One Rock Capital Partners, LP	New York	NY	Distribution	02/07/2014	04/04/2022	1,168,024	0	0	0	0	0	0	1,168,024	1,168,024	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	05/31/2022	2,199	0	0	0	0	0	0	2,199	2,199	0	0	0	0
	Sonoma Brands III, L.P.	Sonoma	CA	Distribution	05/29/2019	04/07/2022	(42,857)	0	0	0	0	0	0	(42,857)	(42,857)	0	0	0	0
	Spire Capital Partners IV, L.P.	New York	NY	Distribution	11/15/2019	06/13/2022	2,726,633	0	0	0	0	0	0	2,726,633	2,726,633	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	05/09/2022	1,362,586	0	0	0	0	0	0	1,362,586	1,362,586	0	0	0	0
	Trident VIII, L.P.	Greenwich	CT	Distribution	02/22/2019	06/22/2022	(448,814)	0	0	0	0	0	0	(448,814)	(448,814)	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC	Liquidation	12/31/2004	05/18/2022	0	485,929	0	0	0	485,929	0	485,929	0	0	(485,929)	(485,929)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							7,793,205	485,929	0	0	0	485,929	0	8,279,134	7,793,205	0	(485,929)	(485,929)	0
Joint Venture Interests - Common Stock - Affiliated																			
	Fog City Fund LLC	Eden Prairie	MN	Distribution	10/25/2000	06/30/2022	1,261,789	0	0	0	0	0	0	1,261,789	1,261,789	0	0	0	0
	Windamere III LLC	Eden Prairie	MN	Distribution	05/23/2001	06/30/2022	72,659	0	0	0	0	0	0	72,659	72,659	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							1,334,448	0	0	0	0	0	0	1,334,448	1,334,448	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Distribution	12/22/2015	06/15/2022	1,297,555	0	0	0	0	0	0	1,297,555	1,297,555	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	06/29/2022	1,216,741	0	0	0	0	0	0	1,216,741	1,216,741	0	0	0	0
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Distribution	04/19/2019	05/31/2022	354,977	0	0	0	0	0	0	354,977	354,977	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	06/30/2022	170,021	0	0	0	0	0	0	170,021	170,021	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	06/30/2022	1,778,131	0	0	0	0	0	0	1,778,131	1,778,131	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	06/30/2022	173,234	0	0	0	0	0	0	173,234	173,234	0	0	0	0
	Tishman Speyer Real Estate Venture VI, LP	New York	NY	Distribution	12/23/2004	04/15/2022	490,625	0	0	0	0	0	0	490,625	490,625	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	06/14/2022	1,507,496	0	0	0	0	0	0	1,507,496	1,507,496	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,988,779	0	0	0	0	0	0	6,988,779	6,988,779	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	05/17/2022	198,003	0	0	0	0	0	0	198,003	198,003	0	0	0	0
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	06/23/2022	1,151,384	0	0	0	0	0	0	1,151,384	1,151,384	0	0	0	0
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	05/06/2022	31,887	0	0	0	0	0	0	31,887	31,887	0	0	0	0
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	04/29/2022	418,211	0	0	0	0	0	0	418,211	418,211	0	0	0	0
	Encap Energy Capital Fund XI, L.P.	Houston	TX	Distribution	05/31/2017	06/08/2022	(840,391)	0	0	0	0	0	0	(840,391)	(840,391)	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	06/14/2022	43,093	0	0	0	0	0	0	43,093	43,093	0	0	0	0
	GoldenTree Distressed Debt Fund, L.P.	New York	NY	Distribution	07/06/2010	04/08/2022	382,893	0	0	0	0	0	0	382,893	382,893	0	0	0	0
	Gridiron Capital Fund, L.P.	New Canaan	CT	Distribution	09/27/2007	06/30/2022	56,101	0	0	0	0	0	0	56,101	56,101	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	06/10/2022	43,160	0	0	0	0	0	0	43,160	43,160	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	05/24/2022	111,581	0	0	0	0	0	0	111,581	111,581	0	0	0	0
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Distribution	07/24/2020	05/25/2022	(487,995)	0	0	0	0	0	0	(487,995)	(487,995)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	06/23/2022	329,712	0	0	0	0	0	0	329,712	329,712	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY	Distribution	03/31/2020	06/28/2022	(227,596)	0	0	0	0	0	0	(227,596)	(227,596)	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	06/22/2022	215,949	0	0	0	0	0	0	215,949	215,949	0	0	0	0
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Distribution	10/14/2020	06/22/2022	417,514	0	0	0	0	0	0	417,514	417,514	0	0	0	0
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	06/30/2022	462,152	0	0	0	0	0	0	462,152	462,152	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	04/27/2022	1,796,348	0	0	0	0	0	0	1,796,348	1,796,348	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	06/27/2022	880,444	0	0	0	0	0	0	880,444	880,444	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY	Distribution	12/31/2009	06/27/2022	197,916	0	0	0	0	0	0	197,916	197,916	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	06/28/2022	802,143	0	0	0	0	0	0	802,143	802,143	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	06/23/2022	2,747,300	0	0	0	0	0	0	2,747,300	2,747,300	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	06/15/2022	1,386,454	0	0	0	0	0	0	1,386,454	1,386,454	0	0	0	0
	Encap Energy Capital Fund V, L.P.	Houston	TX	Liquidation	12/31/2009	05/23/2022	0	3,151	0	0	0	3,151	0	3,151	0	0	(3,151)	(3,151)	0
2599999. Joint Venture Interests - Other - Unaffiliated							10,116,263	3,151	0	0	0	3,151	0	10,119,414	10,116,263	0	(3,151)	(3,151)	0
4899999. Total - Unaffiliated							25,017,060	489,080	0	0	0	489,080	0	25,506,140	25,017,060	0	(489,080)	(489,080)	0
4999999. Total - Affiliated							1,334,448	0	0	0	0	0	0	1,334,448	1,334,448	0	0	0	0
5099999 - Totals							26,351,508	489,080	0	0	0	489,080	0	26,840,588	26,351,508	0	(489,080)	(489,080)	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
912828-R3-6	U S TREASURY BONDS 1.625 2026 05		06/09/2022	BAS-MERRILL LYNCH		14,201,417	15,000,000	17,221	1.A
91282C-AT-8	U S TREASURY NOTES .250 2025 10		06/24/2022	NOMURA SECURITIES INTL		18,167,255	20,000,000	7,880	1.A
912828-M5-6	U S TREASURY NOTES 2.250 2025 11		06/14/2022	NOMURA SECURITIES INTL		5,738,692	6,000,000	11,372	1.A
912828-P4-6	U S TREASURY NOTES 1.625 2026 02		06/08/2022	BAS-MERRILL LYNCH		19,045,380	20,000,000	102,348	1.A
912828-Y9-5	U S TREASURY NOTES 1.875 2026 07		06/16/2022	WELLS FARGO SECURITIES		9,420,346	10,000,000	70,960	1.A
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/15/2022	VARIOUS		19,082,098	20,000,000	94,057	1.A
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000 2062 11		06/20/2022	PAR WRITE-UP		2,193	2,193	0	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		06/20/2022	PAR WRITE-UP		57	57	0	1.A
38375U-JP-6	GNR 2014-H12 KA CMO 2.750 2064 05		06/20/2022	PAR WRITE-UP		13,824	13,824	0	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		06/20/2022	PAR WRITE-UP		63,319	63,319	0	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		06/20/2022	PAR WRITE-UP		100,584	100,584	0	1.A
36230S-DW-1	G2 757317 #757317 4.317 2061 02		06/20/2022	PAR WRITE-UP		3	3	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						85,835,165	91,179,978	303,840	XXX
Bonds - All Other Governments									
62620D-AQ-4	BRITISH COLUMBIA MUNICIP 3.350 2027 06		05/18/2022	BMO CAPITAL MARKETS		1,697,280	1,700,000	0	1.A FE
13509P-GS-6	CANADA HOUSING TRUST 2.650 2028 12		06/07/2022	TD SECURITIES		949,220	1,000,000	12,778	1.A FE
13509P-JE-4	CANADA HOUSING TRUST 3.800 2027 06		06/14/2022	CIBC WORLD MARKETS		997,760	1,000,000	0	1.A FE
135087-E6-7	CANADA TREASURY BONDS 1.500 2026 06		06/01/2022	TD SECURITIES		4,756,900	5,000,000	411	1.A FE
135087-K9-4	CANADA TREASURY BONDS .500 2025 09		06/01/2022	CIBC WORLD MARKETS		4,641,000	5,000,000	6,438	1.A FE
135087-N4-2	CANADA TREASURY BONDS 1.500 2024 05		06/02/2022	LAURENTIAN BANK		4,880,450	5,000,000	7,397	1.A FE
26682C-TH-6	DURHAM REGIONAL MUNICIPA 4.000 2028 07		06/22/2022	RBC CAPITAL MARKETS CAD		1,279,359	1,282,000	0	1.A FE
26682C-TK-9	DURHAM REGIONAL MUNICIPA 4.200 2030 07		06/22/2022	RBC CAPITAL MARKETS CAD		997,980	1,000,000	0	1.A FE
40649C-ZF-6	HALTON REGIONAL MUNICIPA 3.550 2030 06		05/27/2022	BMO CAPITAL MARKETS		3,289,685	3,294,000	0	1.A FE
66989Z-EW-4	NOVA SCOTIA (PROVINCE OF 1.350 2025 04		05/31/2022	BMO CAPITAL MARKETS		955,240	1,000,000	1,553	1.E FE
68333Z-AE-7	ONTARIO (PROVINCE OF) 2.700 2029 06		06/02/2022	TD SECURITIES		944,580	1,000,000	296	1.D FE
94951N-JK-8	WELLINGTON CNTY ONTARIO 3.400 2026 06		05/03/2022	NATIONAL BANK OF CANADA FINANCIAL		999,740	1,000,000	0	1.A FE
94951N-JM-4	WELLINGTON CNTY ONTARIO 3.550 2028 06		05/03/2022	NATIONAL BANK OF CANADA FINANCIAL		999,250	1,000,000	0	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						27,388,444	28,276,000	28,874	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
15722T-JW-2	CHABOT-LAS POSITAS CCD G 1.890 2031 08		04/12/2022	GOLDMAN SACHS & CO		2,568,510	3,000,000	11,498	1.C FE
245145-GG-6	DEL MAR UNION SCH DIST G 4.000 2039 08		05/04/2022	STIFEL NICOLAUS & CO INC		1,506,837	1,460,000	0	1.A FE
346843-UN-3	FORT BEND ISD GO REF S20 4.000 2037 08		04/27/2022	PIPER JAFFRAY		1,950,638	1,860,000	0	1.A FE
346843-UP-8	FORT BEND ISD GO REF S20 4.000 2038 08		04/27/2022	PIPER JAFFRAY		2,092,600	2,000,000	0	1.A FE
346843-UQ-6	FORT BEND ISD GO REF S20 4.000 2039 08		04/27/2022	PIPER JAFFRAY		2,609,725	2,500,000	0	1.A FE
346843-UR-4	FORT BEND ISD GO REF S20 4.000 2040 08		04/27/2022	PIPER JAFFRAY		2,769,377	2,655,000	0	1.A FE
375280-MK-7	GILBERT GENERAL OBLIGATI 3.375 2035 07		04/28/2022	WELLS FARGO SECURITIES		7,497,909	7,510,000	0	1.A FE
375280-MR-2	GILBERT GENERAL OBLIGATI 3.625 2041 07		04/28/2022	WELLS FARGO SECURITIES		10,529,417	10,595,000	0	1.A FE
478700-4P-9	JOHNSON CO USD #229 BLUE 3.375 2038 10		04/12/2022	MORGAN STANLEY		3,033,951	3,055,000	0	1.B FE
478700-4Q-7	JOHNSON CO USD #229 BLUE 3.375 2039 10		04/12/2022	MORGAN STANLEY		3,112,790	3,160,000	0	1.B FE
478700-4R-5	JOHNSON CO USD #229 BLUE 3.500 2040 10		04/12/2022	MORGAN STANLEY		3,247,369	3,265,000	0	1.B FE
478700-4S-3	JOHNSON CO USD #229 BLUE 3.500 2041 10		04/12/2022	MORGAN STANLEY		3,337,649	3,380,000	0	1.B FE
478718-Z2-8	JOHNSON CO USD #233 GO S 3.750 2040 09		04/29/2022	PIPER JAFFRAY		6,619,862	6,655,000	0	1.C FE
56781R-KZ-9	MARIN CCD GO TAXABLE REF 1.710 2031 08		06/08/2022	HILLTOP SECURITIES		238,584	295,000	1,808	1.A FE
602409-NK-6	MILWAUKEE METRO SEWER DI 3.375 2034 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,491,150	2,500,000	0	1.B FE
602409-NL-4	MILWAUKEE METRO SEWER DI 3.375 2035 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,548,421	2,580,000	0	1.B FE
613580-EZ-8	MONTGOMERY CO GENERAL OB 5.000 2041 07		06/29/2022	MORGAN STANLEY		13,437,468	11,880,000	0	1.A FE
613580-FA-2	MONTGOMERY CO GENERAL OB 5.000 2042 07		06/29/2022	MORGAN STANLEY		13,658,884	12,095,000	0	1.A FE
627627-RV-6	MUSKEGO NORWAY SCHOOL DI 3.500 2036 04		06/09/2022	ROBERT W BAIRD & CO		5,695,000	5,695,000	0	1.C FE
627627-RW-4	MUSKEGO NORWAY SCHOOL DI 3.500 2037 04		06/09/2022	ROBERT W BAIRD & CO		3,375,513	3,395,000	0	1.C FE
627627-RX-2	MUSKEGO NORWAY SCHOOL DI 3.500 2038 04		06/09/2022	ROBERT W BAIRD & CO		5,995,904	6,105,000	0	1.C FE
737050-V5-0	PORTSMOUTH GENERAL OBLIG 3.375 2035 06		06/07/2022	MORGAN STANLEY		1,084,877	1,090,000	0	1.A FE
737050-V6-8	PORTSMOUTH GENERAL OBLIG 3.375 2036 06		06/07/2022	MORGAN STANLEY		1,073,651	1,085,000	0	1.A FE
737050-V7-6	PORTSMOUTH GENERAL OBLIG 3.500 2037 06		06/07/2022	MORGAN STANLEY		1,077,494	1,080,000	0	1.A FE
737050-V8-4	PORTSMOUTH GENERAL OBLIG 3.500 2038 06		06/07/2022	MORGAN STANLEY		1,065,884	1,075,000	0	1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
762196-U3-5	RHODE ISLAND H & E BLDG 3.250 2036 05		06/09/2022	UBS AG		997,201	1,005,000	0	1.A FE
763261-7A-6	RICHARDSON ISD GO S2022 3.875 2042 02		05/11/2022	PIPER JAFFRAY		8,649,289	8,715,000	0	1.A FE
85227L-CV-1	ST CHARLES CCD GO S2021 3.000 2032 02		05/20/2022	PIPER JAFFRAY		1,172,367	1,245,000	10,271	1.B FE
902273-ZL-8	TYLER ISD GEN OBLIG S202 3.875 2042 02		06/29/2022	FHN FINANCIAL		5,363,490	5,500,000	0	1.A FE
937777-FJ-4	WASHINGTON CO GENERAL OB 3.750 2040 07		05/24/2022	HILLTOP SECURITIES		1,062,455	1,075,000	0	1.B FE
937777-FK-1	WASHINGTON CO GENERAL OB 3.750 2041 07		05/24/2022	HILLTOP SECURITIES		1,092,129	1,110,000	0	1.B FE
937777-FL-9	WASHINGTON CO GENERAL OB 3.875 2042 07		05/24/2022	HILLTOP SECURITIES		1,155,963	1,160,000	0	1.B FE
938429-W8-6	WASHINGTON CO SD#48J BEA --- 2037 06		06/29/2022	PIPER JAFFRAY		4,196,400	8,000,000	0	1.B FE
938429-W9-4	WASHINGTON CO SD#48J BEA --- 2038 06		06/29/2022	PIPER JAFFRAY		2,956,615	5,950,000	0	1.B FE
943363-QV-6	WAUSAU SCHOOL DIST GO S2 4.125 2042 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		7,642,089	7,740,000	0	1.C FE
95640H-KE-7	WEST VALLEY-MISSION CCD 3.625 2040 08		06/10/2022	MORGAN STANLEY		7,145,454	7,245,000	0	1.A FE
95640H-KF-4	WEST VALLEY-MISSION CCD 3.750 2041 08		06/10/2022	MORGAN STANLEY		7,653,293	7,695,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						151,706,206	156,410,000	23,576	XXX
Bonds - U.S. Special Revenues									
10146H-MW-3	BOULDER CO WATER & SEWER 4.000 2040 12		05/18/2022	PIPER JAFFRAY		2,846,295	2,850,000	0	1.A FE
10146H-MX-1	BOULDER CO WATER & SEWER 4.000 2041 12		05/18/2022	PIPER JAFFRAY		2,944,105	2,960,000	0	1.A FE
10146H-MY-9	BOULDER CO WATER & SEWER 4.000 2042 12		05/18/2022	PIPER JAFFRAY		3,045,966	3,080,000	0	1.A FE
414191-AC-0	HARRIS CO INDL DEV AUTH .350 2032 04		04/14/2022	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	501	1.D FE
46247S-CF-9	IOWA FINANCE AUTH ST GRE 5.000 2033 08		04/13/2022	BAS-MERRILL LYNCH		1,562,106	1,300,000	0	1.A FE
46247S-CG-7	IOWA FINANCE AUTH ST GRE 5.000 2034 08		04/13/2022	BAS-MERRILL LYNCH		1,796,505	1,500,000	0	1.A FE
46247S-CH-5	IOWA FINANCE AUTH ST GRE 5.000 2035 08		04/13/2022	BAS-MERRILL LYNCH		3,158,164	2,650,000	0	1.A FE
546398-ZP-6	LOUISIANA PUB FAC (AIR P .280 2043 12		04/14/2022	J P MORGAN CHASE SECURITIES INC		20,000,000	20,000,000	975	1.F FE
546598-AC-7	LOUISVILLE & JEFFERSON R .550 2029 01		04/14/2022	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000	139	1.G FE
631663-RJ-2	NASSAU CO SALES TAX FIN 1.278 2028 11		05/03/2022	GOLDMAN SACHS & CO		7,018,605	8,250,000	49,789	1.A FE
644650-LJ-3	NEW HAMPSHIRE MUNI BOND 4.000 2042 08		06/08/2022	RAYMOND JAMES & ASSOC		7,932,268	7,620,000	0	1.B FE
882854-8B-1	TEXAS WATER DEV BRD GREE 3.750 2042 08		06/09/2022	PIPER JAFFRAY		16,439,299	16,625,000	0	1.A FE
92818F-CZ-6	VIRGINIA PSA MONTGOMERY 3.500 2041 02		04/12/2022	MORGAN STANLEY		6,591,378	6,655,000	0	1.B FE
92818F-DA-0	VIRGINIA PSA MONTGOMERY 3.500 2042 02		04/12/2022	MORGAN STANLEY		6,783,274	6,890,000	0	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						88,717,964	88,980,000	51,403	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
025816-CW-7	AMERICAN EXPRESS 4.050 2029 05		04/28/2022	MORGAN STANLEY		2,994,390	3,000,000	0	1.F FE
03969Y-AC-2	ARDAGH METAL PACKAGING (6.000 2027 06	C	06/01/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	3.B FE
05454N-AA-7	AXALTA COATING/DUTCH HLD 4.750 2027 06		04/05/2022	WELLS FARGO SECURITIES		1,680,000	1,750,000	25,861	4.A FE
141781-BW-3	CARGILL INC (144AO 4.000 2032 06		04/19/2022	BAS-MERRILL LYNCH		4,966,950	5,000,000	0	1.F FE
15477C-AA-3	CENTRAL PARENT (144A) 7.250 2029 06		06/10/2022	VARIOUS		1,985,000	2,000,000	0	4.A FE
159864-AJ-6	CHARLES RIVER LABORATORI 4.000 2031 03		06/02/2022	WELLS FARGO SECURITIES		920,000	1,000,000	9,000	3.B FE
172967-NU-1	CITIGROUP INC 4.910 2033 05		06/30/2022	VARIOUS		4,958,990	5,000,000	16,776	1.G FE
237266-AH-4	DARLING INGREDIENTS INC 5.250 2027 04		06/14/2022	BAS-MERRILL LYNCH		968,750	1,000,000	8,896	3.A FE
237266-AJ-0	DARLING INGREDIENTS INC 6.000 2030 06		05/31/2022	BAS-MERRILL LYNCH		100,000	100,000	0	3.A FE
29365B-AB-9	ENTEGRIS ESCROW CORP (14 5.950 2030 06		06/16/2022	MORGAN STANLEY		908,320	1,000,000	0	3.B FE
36264F-AD-3	GSK CONSUMER HEALTHCARE 3.625 2032 03	C	04/12/2022	HSBC		4,841,700	5,000,000	10,069	2.A FE
436440-AP-6	HOLOGIC INC (144A) 3.250 2029 02		04/08/2022	WELLS FARGO SECURITIES		1,370,625	1,500,000	7,719	3.B FE
013817-AJ-0	HOWMET AEROSPACE INC 5.900 2027 02		05/12/2022	GOLDMAN SACHS & CO		1,025,000	1,000,000	17,208	3.A FE
466313-AM-5	JABIL INC 4.250 2027 05		04/20/2022	J P MORGAN CHASE SECURITIES INC		2,987,460	3,000,000	0	2.C FE
24422E-WE-5	JOHN DEERE CAPITAL CORP 3.350 2029 04		04/12/2022	BAS-MERRILL LYNCH		4,993,200	5,000,000	0	1.F FE
46647P-DC-7	JP MORGAN CHASE 4.586 2033 04		04/19/2022	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1.F FE
52532X-AF-2	LEIDOS INC 4.375 2030 05		06/15/2022	TD SECURITIES		1,850,120	2,000,000	7,778	2.C FE
156700-AX-4	LUMEN TECHNOLOGIES INC 6.750 2023 12		05/09/2022	J P MORGAN CHASE SECURITIES INC		2,025,000	2,000,000	60,000	4.B FE
55354G-AH-3	MSCI INC (144A) 4.000 2029 11		04/11/2022	MORGAN STANLEY		935,000	1,000,000	16,444	3.A FE
64083Y-AA-9	NESCO HOLDINGS II INC (1 5.500 2029 04		04/08/2022	STIFEL NICOLAUS & CO INC		1,451,250	1,500,000	40,563	4.C FE
670346-AY-1	NUCOR CORP 4.300 2027 05		05/18/2022	BAS-MERRILL LYNCH		2,995,200	3,000,000	0	2.A FE
69007T-AE-4	OUTFRONT MEDIA CAP (144A 4.250 2029 01		05/06/2022	BARCLAYS CAPITAL INC		219,688	250,000	3,394	4.B FE
690872-AB-2	OWENS-BROCKWAY (144A) 5.375 2025 01		06/15/2022	CANTOR FITZGERALD		960,000	1,000,000	9,257	4.C FE
718547-AC-6	PHILLIPS 66 (144A) 3.605 2025 02		05/05/2022	EXCHANGED		984,970	1,000,000	8,011	2.A FE
718547-AG-7	PHILLIPS 66 (144A) 3.750 2028 03		05/05/2022	EXCHANGED		963,900	1,000,000	6,667	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
775631-AD-6	ROLLER BEARING CO OF AME 4.375 2029 10		05/16/2022	JEFFERIES & CO INC		437,500	500,000	2,005	4.B FE
89236T-KD-6	TOYOTA MOTOR CREDIT 4.450 2029 06	C	06/27/2022	BAS-MERRILL LYNCH		2,499,700	2,500,000	0	1.E FE
91324P-EJ-7	UNITEDHEALTH GROUP INC 4.200 2032 05		05/24/2022	VARIOUS		7,074,660	7,000,000	3,500	1.F FE
914906-AX-0	UNIVISION COMMUNICATIONS 7.375 2030 06		06/10/2022	VARIOUS		1,238,138	1,250,000	0	4.A FE
925650-AC-7	VICI PROPERTIES 4.950 2030 02		04/21/2022	J P MORGAN CHASE SECURITIES INC		2,982,600	3,000,000	0	2.C FE
925650-AD-5	VICI PROPERTIES 5.125 2032 05		04/20/2022	J P MORGAN CHASE SECURITIES INC		2,993,370	3,000,000	0	2.C FE
92564R-AD-7	VICI PROPERTIES (144A) 3.750 2027 02		05/19/2022	CITIGROUP GLOBAL MARKETS		3,646,016	3,998,000	40,813	2.C FE
92564R-AF-2	VICI PROPERTIES (144A) 5.625 2024 05		04/29/2022	EXCHANGED		253,125	250,000	6,953	2.C FE
92564R-AH-8	VICI PROPERTIES (144A) 4.500 2026 09		04/29/2022	EXCHANGED		1,218,750	1,250,000	9,063	2.C FE
92564R-AJ-4	VICI PROPERTIES (144A) 5.750 2027 02		04/29/2022	EXCHANGED		3,090,000	3,000,000	42,167	2.C FE
92564R-AK-1	VICI PROPERTIES (144A) 4.500 2028 01		06/08/2022	VARIOUS		4,983,240	5,250,000	83,625	2.C FE
928668-BS-0	VOLKSWAGEN GROUP AMERICA 4.350 2027 06	C	06/01/2022	BAS-MERRILL LYNCH		3,006,930	3,000,000	0	2.A FE
94106L-BS-7	WASTE MANAGEMENT INC 4.150 2032 04		04/28/2022	DEUTSCHE BANC		4,992,500	5,000,000	0	2.A FE
95000U-2U-6	WELLS FARGO 3.350 2033 03		04/18/2022	J P MORGAN CHASE SECURITIES INC		4,602,150	5,000,000	22,333	1.E FE
13607H-V6-6	CANADIAN IMPERIAL BANK 4.950 2027 06		06/27/2022	CIBC WORLD MARKETS		998,470	1,000,000	0	1.F FE
31430W-PB-4	FED CAISSES DESJARDINS 4.407 2027 05		05/17/2022	DESJARDINS SECURITIES		1,000,000	1,000,000	0	1.E FE
349553-AQ-0	FORTIS INC 4.431 2029 05		05/16/2022	CIBC WORLD MARKETS		1,000,000	1,000,000	0	2.C FE
775109-BT-7	ROGERS COMMUNICATIONS 3.750 2029 04		04/27/2022	TD SECURITIES		3,048,160	3,200,000	16,110	2.A FE
780086-TY-0	ROYAL BANK OF CANADA 1.833 2028 07		06/08/2022	TD SECURITIES		847,600	1,000,000	6,528	1.E FE
78016E-ZD-2	ROYAL BANK OF CANADA 3.625 2027 05	A	04/07/2022	RBC CAPITAL MARKETS		1,998,860	2,000,000	0	1.E FE
89117F-7G-8	TORONTO DOMINION BANK 4.210 2027 06		05/27/2022	TD SECURITIES		1,000,000	1,000,000	0	1.F FE
12661P-AB-5	CSL FINANCE PLC (144A) 4.050 2029 04	D	04/20/2022	BAS-MERRILL LYNCH		4,989,450	5,000,000	0	1.G FE
62954H-BE-7	NXP BV/NXP FDG/NXP USA 4.400 2027 06	D	05/12/2022	CITIGROUP GLOBAL MARKETS		2,995,380	3,000,000	0	2.B FE
71429M-AC-9	PERRIGO FINANCE UNLIMITE 3.900 2030 06	D	05/23/2022	CITIGROUP GLOBAL MARKETS		1,757,500	2,000,000	34,667	3.B FE
74938X-AD-1	RCKT 2022-3 A5 (144A) 3.000 2052 05		04/22/2022	BAS-MERRILL LYNCH		5,645,625	6,000,000	13,500	1.A Z
46655H-AB-9	JCP DIRECT LENDING CLO C 3.591 2035 05		05/23/2022	JEFFERIES CREDIT PARTNERS		22,048,473	22,048,473	0	1.A PL
46655H-AD-5	JCP DIRECT LENDING CLO C 3.891 2035 05		05/23/2022	JEFFERIES CREDIT PARTNERS		2,661,022	2,661,022	0	1.C PL
46655H-AF-0	JCP DIRECT LENDING CLO C 4.341 2035 05		05/23/2022	JEFFERIES CREDIT PARTNERS		2,851,096	2,851,096	0	1.F PL
46655H-AH-6	JCP DIRECT LENDING CLO C 6.091 2035 05		05/23/2022	JEFFERIES CREDIT PARTNERS		3,801,461	3,801,461	0	2.B PL
46655H-AK-9	JCP DIRECT LENDING CLO S 12.000 2035 05		05/23/2022	JEFFERIES CREDIT PARTNERS		6,581,279	6,581,279	0	6. Z*
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						155,828,567	158,741,331	528,906	XXX
2509999997. Total - Bonds - Part 3						509,476,347	523,587,309	936,599	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						509,476,347	523,587,309	936,599	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		06/30/2022	VARIOUS	14,280.000	2,349,120		0	
03750L-10-9	APARTMENT INCOME REIT CORP		06/15/2022	VARIOUS	5,755.000	246,953		0	
053484-10-1	AVALONBAY COMMUNITIES INC		06/15/2022	MERRILL LYNCH NORTH AMERICA ALGO 161	353.000	66,260		0	
229663-10-9	CUBESMART		05/11/2022	VARIOUS	4,597.000	207,030		0	
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/12/2022	VARIOUS	43,400.000	403,065		0	
29444U-70-0	EQUINIX INC		06/30/2022	VARIOUS	4,118.000	2,945,398		0	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		06/02/2022	VARIOUS	39,900.000	2,075,124		0	
374297-10-9	GETTY REALTY CORP		05/04/2022	VARIOUS	5,800.000	160,990		0	
431284-10-8	HIGHWOODS PROPERTIES INC		04/19/2022	VARIOUS	14,158.000	633,363		0	
444097-10-9	HUDSON PACIFIC PROPERTIES INC		06/02/2022	VARIOUS	47,404.000	1,154,111		0	
45378A-10-6	INDEPENDENCE REALTY TRUST INC		06/13/2022	VARIOUS	8,400.000	219,859		0	
46187W-10-7	INVITATION HOMES INC		06/13/2022	VARIOUS	6,519.000	257,909		0	
53223X-10-7	LIFE STORAGE INC		05/19/2022	VARIOUS	1,623.000	183,776		0	
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC		05/27/2022	VARIOUS	2,276.000	193,556		0	
69007J-10-6	OUTFRONT MEDIA INC		05/23/2022	KEYBANC CAPITAL MARKETS INC NORTH AMERIC	2,100.000	42,642		0	
69924R-10-8	PARAMOUNT GROUP INC		06/13/2022	VARIOUS	96,300.000	966,856		0	
700517-10-5	PARK HOTELS & RESORTS INC		05/19/2022	VARIOUS	19,600.000	341,885		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
720190-20-6	PIEDMONT OFFICE REALTY TRUST CLASS A		04/08/2022	MORGAN STANLEY NORTH AMERICA ALGO 050	6,100.000	98,543		0	
74340W-10-3	PROLOGIS INC		06/30/2022	VARIOUS	12,826.000	1,482,374		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		05/27/2022	VARIOUS	5,700.000	378,617		0	
828806-10-9	SIMON PROPERTY GROUP INC		05/04/2022	EVERCORE ISI NORTH AMERICA ALGO 226	2,289.000	276,043		0	
85254J-10-2	STAG INDUSTRIAL INC		05/27/2022	VARIOUS	26,474.000	1,055,961		0	
862121-10-0	STORE CAPITAL CORPORATION		06/30/2022	VARIOUS	57,215.000	1,444,184		0	
866674-10-4	SUN COMMUNITIES INC		04/19/2022	BMO CAPITAL MARKETS CORP NORTH AMERICA C	2,071.000	388,761		0	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		04/08/2022	MORGAN STANLEY NORTH AMERICA ALGO 050	6,400.000	69,900		0	
92276F-10-0	VENTAS INC		05/31/2022	ROBERT W BAIRD & CO. NORTH AMERICA CASH	2,629.000	148,937		0	
925652-10-9	VICI PROPERTIES INC		05/26/2022	VARIOUS	110,462.000	3,225,473		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						21,016,689	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
90342#-10-4	DISCOVER SPECIALTY INSURANCE COMPANY		06/28/2022	CAPITAL CONTRIBUTION	0.000	15,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						36,016,689	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						36,016,689	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						36,016,689	XXX	0	XXX
6009999999 - Totals						545,493,036	XXX	936,599	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
912828-X3-9	U S TREASURY INFL IX N .125		04/15/2022	MATURED		23,219,800	20,000,000	20,224,946	22,745,515	(2,599,500)	(5,315)	0	(2,604,815)	0	20,140,700	0	3,079,100	3,079,100	14,508	04/15/2022	1.A
925387-AC-6	VESSEL MANAGEMENT SERV 5.850		05/01/2022	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027	1.A
36179S-LQ-8	GNMA II PASS #MA3935 2.500		06/20/2022	VARIOUS		63,523	63,523	62,362	61,900	0	1,623	0	1,623	0	63,523	0	0	0	648	09/20/2046	1.A
36179S-NT-0	GNMA II PASS #MA4002 2.500		06/20/2022	VARIOUS		808,363	808,363	795,789	794,810	0	13,553	0	13,553	0	808,363	0	0	0	8,316	10/20/2046	1.A
36179S-SN-8	GNMA II PASS #MA4125 2.500		06/20/2022	VARIOUS		735,641	735,641	721,614	719,917	0	15,724	0	15,724	0	735,641	0	0	0	7,499	12/20/2046	1.A
36179T-G3-3	GNMA II PASS #MA4718 3.000		06/20/2022	VARIOUS		179,290	179,290	182,189	182,126	0	(2,836)	0	(2,836)	0	179,290	0	0	0	2,212	09/20/2047	1.A
36202F-2L-9	GNMA II PASS #00005279 3.500		06/20/2022	VARIOUS		141,841	141,841	147,714	146,541	0	(4,700)	0	(4,700)	0	141,841	0	0	0	2,023	01/20/2042	1.A
36202C-HM-8	GNMA II PASS #2036 8.000		06/20/2022	VARIOUS		148	148	150	149	0	(1)	0	(1)	0	148	0	0	0	5	07/20/2025	1.A
36202C-K7-7	GNMA II PASS #2118 7.500		06/20/2022	VARIOUS		4,092	4,092	4,161	4,111	0	(18)	0	(18)	0	4,092	0	0	0	133	11/20/2025	1.A
36202C-PS-6	GNMA II PASS #2233 7.500		06/20/2022	VARIOUS		1,362	1,362	1,340	1,348	0	13	0	13	0	1,362	0	0	0	42	06/20/2026	1.A
36202C-QY-2	GNMA II PASS #2271 8.500		06/20/2022	VARIOUS		2,101	2,101	2,152	2,135	0	(34)	0	(34)	0	2,101	0	0	0	67	08/20/2026	1.A
36202C-RF-2	GNMA II PASS #2286 8.500		06/20/2022	VARIOUS		377	377	384	382	0	(4)	0	(4)	0	377	0	0	0	13	09/20/2026	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		06/20/2022	VARIOUS		2,013	2,013	1,978	1,966	0	47	0	47	0	2,013	0	0	0	66	06/20/2030	1.A
36202D-SP-7	GNMA II PASS #3226 5.500		06/20/2022	VARIOUS		1,857	1,857	1,779	1,781	0	76	0	76	0	1,857	0	0	0	43	04/20/2032	1.A
36202D-TD-3	GNMA II PASS #3248 5.500		06/20/2022	VARIOUS		14,253	14,253	13,596	13,719	0	534	0	534	0	14,253	0	0	0	356	06/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		06/20/2022	VARIOUS		1,355	1,355	1,353	1,353	0	3	0	3	0	1,355	0	0	0	30	10/20/2032	1.A
36202D-U7-4	GNMA II PASS #3306 5.500		06/20/2022	VARIOUS		17,070	17,070	17,038	17,038	0	32	0	32	0	17,070	0	0	0	365	11/20/2032	1.A
36202D-VM-0	GNMA II PASS #3320 5.500		06/20/2022	VARIOUS		19,494	19,494	19,619	19,623	0	(129)	0	(129)	0	19,494	0	0	0	427	12/20/2032	1.A
36202D-YY-1	GNMA II PASS #3427 4.500		06/20/2022	VARIOUS		81,610	81,610	76,289	78,273	0	3,337	0	3,337	0	81,610	0	0	0	1,579	08/20/2033	1.A
36202D-2B-6	GNMA II PASS #3470 4.500		06/20/2022	VARIOUS		12,141	12,141	11,242	11,532	0	610	0	610	0	12,141	0	0	0	227	11/20/2033	1.A
36202D-4N-8	GNMA II PASS #3529 5.000		06/20/2022	VARIOUS		71,983	71,983	68,800	69,458	0	2,526	0	2,526	0	71,983	0	0	0	1,537	03/20/2034	1.A
36202D-5P-2	GNMA II PASS #3554 4.500		06/20/2022	VARIOUS		31,957	31,957	29,591	30,529	0	1,428	0	1,428	0	31,957	0	0	0	646	05/20/2034	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2022	VARIOUS		112,731	112,731	109,842	110,462	0	2,269	0	2,269	0	112,731	0	0	0	2,353	11/20/2035	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		06/20/2022	VARIOUS		26,969	26,969	26,857	26,842	0	127	0	127	0	26,969	0	0	0	628	11/20/2038	1.A
36176S-SV-3	GNMA PASS TH #0074832 3.500		06/15/2022	VARIOUS		3,563	3,563	3,724	3,740	0	(177)	0	(177)	0	3,563	0	0	0	52	04/15/2042	1.A
36176J-GJ-3	GNMA PASS TH #00767301 3.500		06/15/2022	VARIOUS		2,760	2,760	2,885	2,920	0	(159)	0	(159)	0	2,760	0	0	0	40	04/15/2042	1.A
36176X-FR-5	GNMA PASS TH #00778976 3.500		06/15/2022	VARIOUS		43,399	43,399	45,562	46,693	0	(3,294)	0	(3,294)	0	43,399	0	0	0	527	03/15/2042	1.A
36208F-JZ-4	GNMA PASS TH #449480 7.500		06/15/2022	VARIOUS		3,362	3,362	3,448	3,419	0	(57)	0	(57)	0	3,362	0	0	0	105	10/15/2027	1.A
36209G-RV-1	GNMA PASS TH #471300 6.000		06/15/2022	VARIOUS		2,508	2,508	2,450	2,458	0	51	0	51	0	2,508	0	0	0	63	01/15/2032	1.A
36209Y-TV-0	GNMA PASS TH #485764 6.000		06/15/2022	VARIOUS		8,457	8,457	8,431	8,431	0	26	0	26	0	8,457	0	0	0	178	09/15/2031	1.A
36210N-RP-6	GNMA PASS TH #497394 6.000		06/15/2022	VARIOUS		13,390	13,390	13,111	13,119	0	271	0	271	0	13,390	0	0	0	334	01/15/2029	1.A
36212N-AM-9	GNMA PASS TH #538312 6.000		06/15/2022	VARIOUS		5,585	5,585	5,515	5,509	0	75	0	75	0	5,585	0	0	0	140	02/15/2032	1.A
36213A-CE-2	GNMA PASS TH #548269 6.000		06/15/2022	VARIOUS		704	704	697	697	0	7	0	7	0	704	0	0	0	18	02/15/2032	1.A
36213C-U4-0	GNMA PASS TH #550603 5.000		06/15/2022	VARIOUS		22,187	22,187	21,930	21,958	0	229	0	229	0	22,187	0	0	0	421	08/15/2035	1.A
36213C-YY-0	GNMA PASS TH #550727 5.000		06/15/2022	VARIOUS		23,296	23,296	22,927	23,003	0	293	0	293	0	23,296	0	0	0	523	11/15/2035	1.A
36213D-Z4-3	GNMA PASS TH #551663 6.000		06/15/2022	VARIOUS		1,557	1,557	1,552	1,552	0	5	0	5	0	1,557	0	0	0	39	09/15/2031	1.A
36213E-B9-6	GNMA PASS TH #551864 6.000		06/15/2022	VARIOUS		919	919	902	902	0	17	0	17	0	919	0	0	0	23	11/15/2031	1.A
36213E-PU-4	GNMA PASS TH #552235 6.000		06/15/2022	VARIOUS		925	925	903	901	0	23	0	23	0	925	0	0	0	25	12/15/2031	1.A
36213E-PY-6	GNMA PASS TH #552239 6.000		06/15/2022	VARIOUS		1,835	1,835	1,797	1,795	0	40	0	40	0	1,835	0	0	0	46	12/15/2031	1.A
36213E-UH-7	GNMA PASS TH #552384 6.000		06/15/2022	VARIOUS		444	444	430	426	0	18	0	18	0	444	0	0	0	11	02/15/2032	1.A
36213E-UL-8	GNMA PASS TH #552387 6.500		06/15/2022	VARIOUS		31,001	31,001	32,769	32,933	0	(1,933)	0	(1,933)	0	31,001	0	0	0	917	02/15/2032	1.A
36213E-YG-5	GNMA PASS TH #552511 6.500		06/15/2022	VARIOUS		2,939	2,939	3,107	3,142	0	(203)	0	(203)	0	2,939	0	0	0	80	04/15/2032	1.A
36213F-QS-5	GNMA PASS TH #553165 6.000		06/15/2022	VARIOUS		14,985	14,985	15,739	15,601	0	(616)	0	(616)	0	14,985	0	0	0	342	04/15/2033	1.A
36213F-WW-9	GNMA PASS TH #553361 5.500		06/15/2022	VARIOUS		29,169	29,169	28,946	29,005	0	164	0	164	0	29,169	0	0	0	599	07/15/2033	1.A
36213G-U5-8	GNMA PASS TH #554204 6.000		06/15/2022	VARIOUS		586	586	575	574	0	12	0	12	0	586	0	0	0	15	12/15/2031	1.A
36213U-YC-8	GNMA PASS TH #565107 6.000		06/15/2022	VARIOUS		5,496	5,496	5,602	5,574	0	(78)	0	(78)	0	5,496	0	0	0	137	10/15/2032	1.A
36213X-2H-6	GNMA PASS TH #567876 6.000		06/15/2022	VARIOUS		2,122	2,122	2,151	2,155	0	(34)	0	(34)	0	2,122	0	0	0	53	10/15/2032	1.A
36200Q-LQ-5	GNMA PASS TH #569235 6.000		06/15/2022	VARIOUS		2,743	2,743	2,796	2,815	0	(72)	0	(72)	0	2,743	0	0	0	68	03/15/2032	1.A
36200Q-WM-2	GNMA PASS TH #569552 6.000		06/15/2022	VARIOUS		9,355	9,355	9,345	9,346	0	9	0	9	0	9,355	0	0	0	206	01/15/2032	1.A
36200Q-W6-7	GNMA PASS TH #569569 6.000		06/15/2022	VARIOUS		6,405	6,405	6,229	6,227	0	178	0	178	0	6,405	0	0	0	148	01/15/2032	1.A
36200R-WR-9	GNMA PASS TH #570456 6.000		06/15/2022	VARIOUS		1,893	1,893	1,900	1,899	0	(6)	0	(6)	0	1,893	0	0	0	48	11/15/2031	1.A
36200S-AG-5	GNMA PASS TH #570707 6.000		06/15/2022	VARIOUS		1,040	1,040	1,025	1,029	0	11	0	11	0	1,040	0	0	0	26	12/15/2031	1.A
36200S-BH-2	GNMA PASS TH #570740 6.000		06/15/2022	VARIOUS		2,562	2,562	2,515	2,524	0	38	0	38	0	2,562	0	0	0	64	01/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36200S-WM-8	GNMA PASS TH #571352 6.000		06/15/2022	VARIOUS		689	689	673	672	0	18	0	18	0	689	0	0	0	17	12/15/2031	1.A
36200W-BU-4	GNMA PASS TH #574351 6.000		06/15/2022	VARIOUS		1,927	1,927	1,902	1,903	0	24	0	24	0	1,927	0	0	0	48	01/15/2032	1.A
36200W-T6-8	GNMA PASS TH #574873 6.000		06/15/2022	VARIOUS		7,303	7,303	7,201	7,200	0	103	0	103	0	7,303	0	0	0	163	12/15/2031	1.A
36200X-E6-2	GNMA PASS TH #575357 6.000		06/15/2022	VARIOUS		36,396	36,396	36,214	36,206	0	190	0	190	0	36,396	0	0	0	752	12/15/2031	1.A
36200X-XP-9	GNMA PASS TH #575886 6.000		06/15/2022	VARIOUS		30,547	30,547	30,098	30,122	0	425	0	425	0	30,547	0	0	0	892	12/15/2031	1.A
36200X-YB-9	GNMA PASS TH #575906 6.000		06/15/2022	VARIOUS		649	649	640	638	0	10	0	10	0	649	0	0	0	16	01/15/2032	1.A
36201A-NV-6	GNMA PASS TH #577404 6.000		06/15/2022	VARIOUS		4,655	4,655	4,593	4,592	0	63	0	63	0	4,655	0	0	0	116	12/15/2031	1.A
36201A-PS-1	GNMA PASS TH #577433 6.000		06/15/2022	VARIOUS		6,102	6,102	6,078	6,078	0	24	0	24	0	6,102	0	0	0	153	02/15/2032	1.A
36201A-SW-9	GNMA PASS TH #577533 6.000		06/15/2022	VARIOUS		1,164	1,164	1,148	1,145	0	19	0	19	0	1,164	0	0	0	29	01/15/2032	1.A
36201A-XN-3	GNMA PASS TH #577685 6.000		06/15/2022	VARIOUS		1,833	1,833	1,868	1,882	0	(49)	0	(49)	0	1,833	0	0	0	46	10/15/2032	1.A
36201A-3T-3	GNMA PASS TH #577810 6.000		06/15/2022	VARIOUS		21,574	21,574	21,176	21,170	0	404	0	404	0	21,574	0	0	0	443	01/15/2032	1.A
36201B-RQ-1	GNMA PASS TH #578395 6.000		06/15/2022	VARIOUS		2,977	2,977	3,019	3,042	0	(65)	0	(65)	0	2,977	0	0	0	75	10/15/2032	1.A
36201B-RT-5	GNMA PASS TH #578398 6.000		06/15/2022	VARIOUS		2,690	2,690	2,742	2,767	0	(77)	0	(77)	0	2,690	0	0	0	67	10/15/2032	1.A
36201C-JW-5	GNMA PASS TH #579077 6.000		06/15/2022	VARIOUS		1,180	1,180	1,162	1,161	0	19	0	19	0	1,180	0	0	0	30	12/15/2031	1.A
36201C-KF-0	GNMA PASS TH #579094 6.000		06/15/2022	VARIOUS		1,201	1,201	1,183	1,181	0	20	0	20	0	1,201	0	0	0	30	12/15/2031	1.A
36201C-LA-0	GNMA PASS TH #579121 6.000		06/15/2022	VARIOUS		10,475	10,475	10,328	10,331	0	144	0	144	0	10,475	0	0	0	286	01/15/2032	1.A
36201C-LZ-5	GNMA PASS TH #579144 6.000		06/15/2022	VARIOUS		172	172	167	166	0	6	0	6	0	172	0	0	0	4	01/15/2032	1.A
36201C-YP-3	GNMA PASS TH #579518 6.000		06/15/2022	VARIOUS		2,290	2,290	2,221	2,213	0	78	0	78	0	2,290	0	0	0	58	02/15/2032	1.A
36201E-M7-2	GNMA PASS TH #580982 6.000		06/15/2022	VARIOUS		22,963	22,963	22,623	22,635	0	328	0	328	0	22,963	0	0	0	472	02/15/2032	1.A
36201F-XP-7	GNMA PASS TH #582186 6.000		06/15/2022	VARIOUS		1,376	1,376	1,362	1,361	0	15	0	15	0	1,376	0	0	0	35	01/15/2032	1.A
36201F-5T-0	GNMA PASS TH #582358 6.000		06/15/2022	VARIOUS		6,201	6,201	6,288	6,317	0	(116)	0	(116)	0	6,201	0	0	0	155	10/15/2032	1.A
36201F-5U-7	GNMA PASS TH #582359 6.000		06/15/2022	VARIOUS		12,641	12,641	12,818	12,847	0	(206)	0	(206)	0	12,641	0	0	0	316	10/15/2032	1.A
36201G-TK-1	GNMA PASS TH #582954 6.000		06/15/2022	VARIOUS		41,420	41,420	41,210	41,195	0	225	0	225	0	41,420	0	0	0	1,034	02/15/2032	1.A
36201H-2U-6	GNMA PASS TH #584087 6.000		06/15/2022	VARIOUS		1,390	1,390	1,417	1,430	0	(40)	0	(40)	0	1,390	0	0	0	35	10/15/2032	1.A
36201H-2W-2	GNMA PASS TH #584089 6.000		06/15/2022	VARIOUS		1,328	1,328	1,353	1,356	0	(29)	0	(29)	0	1,328	0	0	0	33	10/15/2032	1.A
36201M-FN-7	GNMA PASS TH #587073 6.000		06/15/2022	VARIOUS		17,430	17,430	17,309	17,304	0	126	0	126	0	17,430	0	0	0	355	05/15/2032	1.A
36201N-M4-9	GNMA PASS TH #588179 6.000		06/15/2022	VARIOUS		7,379	7,379	7,677	7,652	0	(274)	0	(274)	0	7,379	0	0	0	183	01/15/2033	1.A
36201S-XE-4	GNMA PASS TH #592077 5.000		06/15/2022	VARIOUS		1,970	1,970	1,968	1,967	0	2	0	2	0	1,970	0	0	0	41	08/15/2033	1.A
36201V-AE-2	GNMA PASS TH #594105 4.500		06/15/2022	VARIOUS		19,977	19,977	18,917	19,392	0	584	0	584	0	19,977	0	0	0	374	09/15/2033	1.A
36201V-AF-9	GNMA PASS TH #594106 4.500		06/15/2022	VARIOUS		2,167	2,167	2,053	2,100	0	67	0	67	0	2,167	0	0	0	41	09/15/2033	1.A
36201V-VN-9	GNMA PASS TH #594721 4.500		06/15/2022	VARIOUS		3,859	3,859	3,889	3,870	0	(11)	0	(11)	0	3,859	0	0	0	72	07/15/2033	1.A
36200A-BA-6	GNMA PASS TH #595033 6.000		06/15/2022	VARIOUS		1,423	1,423	1,451	1,468	0	(45)	0	(45)	0	1,423	0	0	0	36	10/15/2032	1.A
36200E-BQ-3	GNMA PASS TH #598647 5.500		06/15/2022	VARIOUS		67,207	67,207	68,724	68,714	0	(1,508)	0	(1,508)	0	67,207	0	0	0	1,541	04/15/2033	1.A
36200E-B6-7	GNMA PASS TH #598661 5.000		06/15/2022	VARIOUS		57,917	57,917	58,916	58,438	0	(520)	0	(520)	0	57,917	0	0	0	1,031	05/15/2033	1.A
36200E-CQ-2	GNMA PASS TH #598679 5.500		06/15/2022	VARIOUS		2,418	2,418	2,477	2,465	0	(47)	0	(47)	0	2,418	0	0	0	55	05/15/2033	1.A
36200E-DL-2	GNMA PASS TH #598707 5.000		06/15/2022	VARIOUS		3,980	3,980	3,983	3,979	0	0	0	0	0	3,980	0	0	0	83	07/15/2033	1.A
36200E-D5-7	GNMA PASS TH #598724 4.500		06/15/2022	VARIOUS		90,566	90,566	91,260	90,861	0	(295)	0	(295)	0	90,566	0	0	0	1,396	07/15/2033	1.A
36200M-QW-6	GNMA PASS TH #604469 4.500		06/15/2022	VARIOUS		12,080	12,080	11,148	11,530	0	550	0	550	0	12,080	0	0	0	227	07/15/2033	1.A
36200M-RT-2	GNMA PASS TH #604498 4.500		06/15/2022	VARIOUS		4,346	4,346	4,365	4,354	0	(8)	0	(8)	0	4,346	0	0	0	82	07/15/2033	1.A
36200M-T7-8	GNMA PASS TH #604574 4.500		06/15/2022	VARIOUS		7,310	7,310	7,268	7,280	0	29	0	29	0	7,310	0	0	0	137	08/15/2033	1.A
36200M-VM-2	GNMA PASS TH #604620 4.500		06/15/2022	VARIOUS		23,057	23,057	21,806	22,298	0	759	0	759	0	23,057	0	0	0	406	09/15/2033	1.A
36200M-WA-7	GNMA PASS TH #604641 4.500		06/15/2022	VARIOUS		2,723	2,723	2,564	2,623	0	99	0	99	0	2,723	0	0	0	51	09/15/2033	1.A
36200M-3K-7	GNMA PASS TH #604802 4.500		06/15/2022	VARIOUS		4,146	4,146	3,927	4,027	0	119	0	119	0	4,146	0	0	0	81	11/15/2033	1.A
36200N-RJ-2	GNMA PASS TH #605389 5.000		06/15/2022	VARIOUS		21,138	21,138	20,883	20,923	0	214	0	214	0	21,138	0	0	0	439	04/15/2034	1.A
36290R-QZ-9	GNMA PASS TH #615272 4.500		06/15/2022	VARIOUS		24,960	24,960	25,147	25,033	0	(73)	0	(73)	0	24,960	0	0	0	526	07/15/2033	1.A
36290R-Q2-2	GNMA PASS TH #615273 4.500		06/15/2022	VARIOUS		6,757	6,757	6,807	6,781	0	(25)	0	(25)	0	6,757	0	0	0	127	07/15/2033	1.A
36290R-T4-5	GNMA PASS TH #615371 4.500		06/15/2022	VARIOUS		8,074	8,074	8,121	8,093	0	(19)	0	(19)	0	8,074	0	0	0	132	07/15/2033	1.A
36290R-YE-7	GNMA PASS TH #615509 4.500		06/15/2022	VARIOUS		49,980	49,980	46,192	47,780	0	2,200	0	2,200	0	49,980	0	0	0	892	08/15/2033	1.A
36290R-YM-9	GNMA PASS TH #615516 4.500		06/15/2022	VARIOUS		5,851	5,851	5,540	5,671	0	180	0	180	0	5,851	0	0	0	120	09/15/2033	1.A
36290R-ZJ-5	GNMA PASS TH #615545 4.500		06/15/2022	VARIOUS		18,464	18,464	17,266	17,701	0	763	0	763	0	18,464	0	0	0	346	09/15/2033	1.A
36290R-4Y-6	GNMA PASS TH #615639 4.500		06/15/2022	VARIOUS		2,514	2,514	2,377	2,430	0	84	0	84	0	2,514	0	0	0	47	09/15/2033	1.A
36290R-5E-9	GNMA PASS TH #615645 4.500		06/15/2022	VARIOUS		1,562	1,562	1,444	1,492	0	70	0	70	0	1,562	0	0	0	29	09/15/2033	1.A
36290X-JW-1	GNMA PASS TH #620477 4.500		06/15/2022	VARIOUS		2,796	2,796	2,654	2,715	0	81	0	81	0	2,796	0	0	0	51	08/15/2033	1.A
36290X-PJ-3	GNMA PASS TH #620625 4.500		06/15/2022	VARIOUS		8,609	8,609	8,173	8,391	0	218	0	218	0	8,609	0	0	0	161	09/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36290X-QX-1	GNMA PASS TH #620670 4.500		06/15/2022	VARIOUS		2,293	2,293	2,172	2,220	0	73	0	73	0	2,293	0	0	0	43	09/15/2033	1.A
36291C-BW-3	GNMA PASS TH #634653 5.000		06/15/2022	VARIOUS		95,473	95,473	97,033	96,522	0	(1,049)	0	(1,049)	0	95,473	0	0	0	2,350	12/15/2034	1.A
36291R-RF-1	GNMA PASS TH #635986 5.000		06/15/2022	VARIOUS		2,153	2,153	2,188	2,176	0	(23)	0	(23)	0	2,153	0	0	0	45	12/15/2034	1.A
36291R-2G-6	GNMA PASS TH #636275 5.000		06/15/2022	VARIOUS		3,423	3,423	3,382	3,395	0	28	0	28	0	3,423	0	0	0	74	03/15/2035	1.A
36291S-VW-7	GNMA PASS TH #637029 5.000		06/15/2022	VARIOUS		5,688	5,688	5,781	5,757	0	(69)	0	(69)	0	5,688	0	0	0	119	12/15/2034	1.A
36292F-S2-4	GNMA PASS TH #647737 5.000		06/15/2022	VARIOUS		2,800	2,800	2,767	2,770	0	30	0	30	0	2,800	0	0	0	59	08/15/2035	1.A
36292H-S6-1	GNMA PASS TH #649541 5.000		06/15/2022	VARIOUS		1,135	1,135	1,122	1,124	0	11	0	11	0	1,135	0	0	0	24	11/15/2035	1.A
36176E-5W-7	GNMA PASS TH #764361 3.500		06/15/2022	VARIOUS		2,440	2,440	2,547	2,608	0	(168)	0	(168)	0	2,440	0	0	0	36	01/15/2042	1.A
36176E-6E-6	GNMA PASS TH #764369 3.500		06/15/2022	VARIOUS		689	689	719	740	0	(51)	0	(51)	0	689	0	0	0	10	01/15/2042	1.A
36176Q-NH-3	GNMA PASS TH #772892 3.500		06/15/2022	VARIOUS		944	944	986	1,016	0	(72)	0	(72)	0	944	0	0	0	14	01/15/2042	1.A
36176Q-NT-7	GNMA PASS TH #772902 3.500		06/15/2022	VARIOUS		1,103	1,103	1,151	1,193	0	(91)	0	(91)	0	1,103	0	0	0	16	01/15/2042	1.A
36176Q-NX-8	GNMA PASS TH #772906 3.500		06/15/2022	VARIOUS		640	640	668	678	0	(37)	0	(37)	0	640	0	0	0	9	01/15/2042	1.A
36225A-TG-5	GNMA PASS TH #780551 7.500		06/15/2022	VARIOUS		550	550	564	564	0	(13)	0	(13)	0	550	0	0	0	18	04/15/2027	1.A
36225A-YM-6	GNMA PASS TH #780716 7.500		06/15/2022	VARIOUS		1,091	1,091	1,118	1,116	0	(25)	0	(25)	0	1,091	0	0	0	35	02/15/2028	1.A
36241K-BF-4	GNMA PASS TH #781838 8.000		06/15/2022	VARIOUS		20,693	20,693	22,578	21,811	0	(1,117)	0	(1,117)	0	20,693	0	0	0	665	12/15/2029	1.A
36241K-BG-2	GNMA PASS TH #781839 8.000		06/15/2022	VARIOUS		6,686	6,686	7,238	6,823	0	(137)	0	(137)	0	6,686	0	0	0	222	06/15/2025	1.A
36241K-BL-1	GNMA PASS TH #781843 6.500		06/15/2022	VARIOUS		22,373	22,373	23,598	23,008	0	(635)	0	(635)	0	22,373	0	0	0	611	11/15/2028	1.A
36241K-BM-9	GNMA PASS TH #781844 6.500		06/15/2022	VARIOUS		125,658	125,658	132,304	131,008	0	(5,351)	0	(5,351)	0	125,658	0	0	0	3,131	03/15/2032	1.A
36241K-CT-3	GNMA PASS TH #781882 7.500		06/15/2022	VARIOUS		29,461	29,461	31,559	30,682	0	(1,221)	0	(1,221)	0	29,461	0	0	0	990	03/15/2030	1.A
36241K-CU-0	GNMA PASS TH #781883 7.500		06/15/2022	VARIOUS		13,003	13,003	13,927	13,583	0	(579)	0	(579)	0	13,003	0	0	0	405	03/15/2030	1.A
36241K-CV-8	GNMA PASS TH #781884 7.500		06/15/2022	VARIOUS		33,038	33,038	35,394	34,570	0	(1,533)	0	(1,533)	0	33,038	0	0	0	1,063	04/15/2030	1.A
36241K-DH-8	GNMA PASS TH #781904 5.000		06/15/2022	VARIOUS		113,268	113,268	111,475	111,832	0	1,436	0	1,436	0	113,268	0	0	0	2,137	04/15/2035	1.A
38375B-G2-2	GNR 2013-H03 HA CMO 1.750		06/20/2022	VARIOUS		208	208	208	208	0	0	0	0	0	208	0	0	0	2	12/20/2062	1.A
38375U-JP-6	GNR 2014-H12 KA CMO 2.750		06/20/2022	VARIOUS		1,048,435	1,048,435	1,053,268	1,047,778	0	657	0	657	0	1,048,435	0	0	0	12,088	05/20/2064	1.A
38376R-GY-6	GNR 2015-H22 GA CMO 2.000		06/20/2022	VARIOUS		976,762	976,762	941,889	958,156	0	18,606	0	18,606	0	976,762	0	0	0	7,563	09/20/2065	1.A
38376R-ML-7	GNR 2015-H32 KA CMO 2.700		06/20/2022	VARIOUS		1,042,278	1,042,278	1,035,560	1,040,407	0	1,871	0	1,871	0	1,042,278	0	0	0	11,073	12/20/2065	1.A
36225C-PC-4	G2 (ARM) #80418 2.000		06/20/2022	VARIOUS		645	645	647	640	0	5	0	5	0	645	0	0	0	5	06/20/2030	1.A
36202K-6Z-3	G2 (ARM) #8988 1.750		06/20/2022	VARIOUS		2,615	2,615	2,620	2,606	0	9	0	9	0	2,615	0	0	0	20	10/20/2026	1.A
36230S-DW-1	G2 757317 4.317		06/20/2022	VARIOUS		207	207	213	209	0	(1)	0	(1)	0	207	0	0	0	2	02/20/2061	1.A
38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		06/16/2022	VARIOUS		24,804	24,804	24,502	24,651	0	153	0	153	0	24,804	0	0	0	330	09/16/2046	1.A
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		06/16/2022	VARIOUS		76,171	76,171	76,195	76,160	0	12	0	12	0	76,171	0	0	0	918	05/16/2055	1.A
38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		06/16/2022	VARIOUS		552,150	552,150	554,372	553,317	0	(1,166)	0	(1,166)	0	552,150	0	0	0	5,680	09/16/2053	1.A
38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		06/16/2022	VARIOUS		26,181	26,181	26,393	26,386	0	(205)	0	(205)	0	26,181	0	0	0	300	12/16/2047	1.A
38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		06/16/2022	VARIOUS		502,592	502,592	514,529	505,320	0	(2,727)	0	(2,727)	0	502,592	0	0	0	5,049	08/16/2047	1.A
38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		06/16/2022	VARIOUS		135,691	135,691	134,419	135,125	0	565	0	565	0	135,691	0	0	0	1,096	11/16/2048	1.A
38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		06/16/2022	VARIOUS		86,659	86,659	87,193	86,821	0	(162)	0	(162)	0	86,659	0	0	0	957	03/16/2050	1.A
38379R-5R-0	GNR 2017-145A (PROJECT 2.700		06/16/2022	VARIOUS		30,963	30,963	30,953	30,944	0	19	0	19	0	30,963	0	0	0	348	10/16/2051	1.A
38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		06/16/2022	VARIOUS		71,061	71,061	70,550	70,772	0	289	0	289	0	71,061	0	0	0	770	07/16/2057	1.A
38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		06/16/2022	VARIOUS		8,388	8,388	8,388	8,383	0	5	0	5	0	8,388	0	0	0	105	10/16/2050	1.A
38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		06/16/2022	VARIOUS		129,659	129,659	127,522	128,500	0	1,160	0	1,160	0	129,659	0	0	0	2,070	03/16/2059	1.A
83162C-VY-6	SBAP 2013-20L 1 3.380		06/01/2022	PAID ON PRINCIPAL		152,455	152,455	152,455	151,514	0	940	0	940	0	152,455	0	0	0	2,659	12/01/2033	1.A
83162C-YX-5	SBAP 2017-20J 1 2.850		04/01/2022	PAID ON PRINCIPAL		468,291	468,291	468,291	466,645	0	1,647	0	1,647	0	468,291	0	0	0	7,654	10/01/2037	1.A
83162C-ZY-2	SBAP 2018-10F 1 3.470		05/01/2022	PAID ON PRINCIPAL		428,257	428,257	428,257	428,240	0	17	0	17	0	428,257	0	0	0	8,639	11/01/2028	1.A
83162C-ZZ-9	SBAP 2018-20K 1 3.870		05/01/2022	PAID ON PRINCIPAL		298,623	298,623	298,623	297,479	0	1,145	0	1,145	0	298,623	0	0	0	6,383	11/01/2038	1.A
83162C-B9-3	SBAP 2019-25E 1 3.070		05/01/2022	PAID ON PRINCIPAL		321,973	321,973	321,973	321,613	0	360	0	360	0	321,973	0	0	0	5,324	05/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						33,445,629	30,225,829	30,401,834	32,924,854	(2,599,500)	41,174	0	(2,558,326)	0	30,366,529	0	3,079,100	3,079,100	156,757	XXX	XXX
Bonds - All Other Governments																					
626209-JK-7	BRITISH COLUMBIA MUNIC 3.350		06/01/2022	MATURED		1,000,000	1,000,000	1,009,250	1,000,412	0	(412)	0	(412)	0	1,000,000	0	0	0	16,750	06/01/2022	1.A FE
13509P-FY-4	CANADA HOUSING TRUST 1.750		06/15/2022	MATURED		1,000,000	1,000,000	999,460	999,944	0	56	0	56	0	1,000,000	0	0	0	8,750	06/15/2022	1.A FE
135087-ZU-1	CANADA TREASURY BONDS 2.750		06/01/2022	MATURED		16,000,000	16,000,000	16,608,640	16,043,655	0	(43,655)	0	(43,655)	0	16,000,000	0	0	0	220,000	06/01/2022	1.A FE
66989Z-EN-4	NOVA SCOTIA (PROVINCE 1.600		06/01/2022	MATURED		2,000,000	2,000,000	1,936,880	1,992,616	0	7,384	0	7,384	0	2,000,000	0	0	0	16,000	06/01/2022	1.E FE
68323A-AW-4	ONTARIO (PROVINCE OF) 3.150		06/02/2022	MATURED		5,000,000	5,000,000	5,115,610	5,005,404	0	(5,404)	0	(5,404)	0	5,000,000	0	0	0	78,750	06/02/2022	1.D FE
759005-HF-1	REGINA (CITY OF) 2.050		05/31/2022	MATURED		1,976,000	1,976,000	1,974,518	1,975,759	0	241	0	241	0	1,976,000	0	0	0	20,254	05/31/2022	1.A FE
62959Z-RN-5	CANADA NHA PASS THRU P 1.740		06/15/2022	VARIOUS		165,861	165,861	164,201	164,753	0	1,108	0	1,108	0	165,861	0	0	0	1,255	01/01/2025	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62959Z-X6-5	CANADA NHA PASS THRU P 1.920		06/15/2022	VARIOUS		6,028	6,028	5,986	5,992	0	36	0	36	0	6,028	0	0	0	48	01/01/2030	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						27,147,889	27,147,889	27,814,544	27,188,536	0	(40,647)	0	(40,647)	0	27,147,889	0	0	0	361,807	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
246381-EL-7	DELAWARE GENERAL OBLIG 4.500		06/15/2022	MUNI CENTER		316,308	300,000	345,330	312,896	0	(2,317)	0	(2,317)	0	310,579	0	5,729	5,729	12,975	07/01/2031	1.A FE
880541-VS-3	TENNESSEE GENERAL OBLI 5.000		06/29/2022	MORGAN STANLEY		3,255,300	3,000,000	3,616,680	3,245,833	0	(32,783)	0	(32,783)	0	3,213,050	0	42,250	42,250	137,500	08/01/2031	1.A FE
917542-UA-8	UTAH GENERAL OBLIGATIO 3.500		06/14/2022	MORGAN STANLEY		40,380,176	39,225,000	43,428,351	40,628,156	0	(208,592)	0	(208,592)	0	40,419,564	0	(39,388)	(39,388)	1,315,672	07/01/2026	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						43,951,784	42,525,000	47,390,361	44,186,885	0	(243,692)	0	(243,692)	0	43,943,193	0	8,591	8,591	1,466,147	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
038699-TB-0	ARAPAHOE CO SD #6 LITT 5.000		06/29/2022	STERN BROTHERS		547,975	500,000	620,195	554,404	0	(5,844)	0	(5,844)	0	548,560	0	(585)	(585)	14,583	12/01/2028	1.B FE
05914F-YT-1	BALTIMORE CO GENERAL O 5.000		06/16/2022	MUNI CENTER		136,634	125,000	150,906	136,498	0	(1,269)	0	(1,269)	0	135,228	0	1,405	1,405	5,556	02/01/2036	1.A FE
082887-PD-6	BENTON CO SD #17 KENNE 4.000		06/27/2022	HILLTOP SECURITIES		1,045,700	1,000,000	1,123,530	1,053,705	0	(6,491)	0	(6,491)	0	1,047,215	0	(1,515)	(1,515)	23,111	12/01/2028	1.A FE
090874-ME-5	BIRDVILLE ISD GO S2016 5.000		06/15/2022	J P MORGAN CHASE SECURITIES INC		1,299,327	1,205,000	1,516,794	1,348,853	0	(15,528)	0	(15,528)	0	1,333,325	0	(33,998)	(33,998)	50,543	02/15/2030	1.A FE
118565-XG-0	BUCKS CO GENERAL OBLIG 4.000		06/06/2022	BNY MELLON CAPITAL MARKETS INC		1,162,027	1,090,000	1,274,014	1,173,452	0	(8,050)	0	(8,050)	0	1,165,402	0	(3,375)	(3,375)	26,281	05/01/2028	1.A FE
134159-VS-8	CAMPBELL UHSD GO REF S 2.750		06/17/2022	CITIGROUP GLOBAL MARKETS		1,857,708	1,855,000	1,903,787	1,874,595	0	(2,508)	0	(2,508)	0	1,872,087	0	(14,379)	(14,379)	45,486	08/01/2027	1.B FE
159808-EP-5	CHARLES CO GENERAL OBL 3.250		06/28/2022	SUMRIDGE PARTNERS LLC		1,622,928	1,595,000	1,669,694	1,613,407	0	(4,916)	0	(4,916)	0	1,608,491	0	14,437	14,437	34,414	11/01/2028	1.A FE
162376-BP-1	CHATTANOOGA GEN OBLIG 5.000		06/17/2022	SUMRIDGE PARTNERS LLC		2,598,572	2,420,000	2,962,128	2,637,730	0	(27,150)	0	(27,150)	0	2,610,580	0	(12,008)	(12,008)	97,808	09/01/2028	1.A FE
280605-7W-0	EDINA GENERAL OBLIGATI 2.500		06/21/2022	PIPER JAFFRAY		1,609,832	1,615,000	1,678,356	1,633,365	0	(4,152)	0	(4,152)	0	1,629,213	0	(19,381)	(19,381)	36,113	02/01/2027	1.A FE
346623-CQ-2	FORSYTH CO GENERAL OBL 3.000		06/24/2022	MORGAN STANLEY		110,925	110,000	114,527	111,212	0	(250)	0	(250)	0	110,962	0	(37)	(37)	2,173	05/01/2029	1.A FE
346766-TB-4	FORT BEND CO GENERAL O 5.000		06/27/2022	RAYMOND JAMES & ASSOC		2,171,400	2,000,000	2,504,100	2,228,490	0	(26,084)	0	(26,084)	0	2,202,406	0	(31,006)	(31,006)	82,778	03/01/2029	1.B FE
454272-JP-1	INDIAN HILL EXEMPT VLG 2.500		06/07/2022	STIFEL NICOLAUS & CO INC		1,446,130	1,430,000	1,521,849	1,464,052	0	(5,014)	0	(5,014)	0	1,459,038	0	(12,908)	(12,908)	18,669	12/01/2025	1.A FE
463813-B6-1	IRVING ISD GO REF S201 5.000		06/14/2022	MORGAN STANLEY		2,488,301	2,300,000	2,878,013	2,556,246	0	(27,400)	0	(27,400)	0	2,528,846	0	(40,545)	(40,545)	96,153	02/15/2027	1.A FE
463813-B7-9	IRVING ISD GO REF S201 5.000		06/15/2022	BARCLAYS CAPITAL INC		4,854,049	4,490,000	5,573,257	4,971,526	0	(51,708)	0	(51,708)	0	4,919,818	0	(65,769)	(65,769)	188,331	02/15/2028	1.A FE
498062-PC-6	KITSAP CO SD#303 BAINB 4.000		06/08/2022	MESIROW FINANCIAL		2,470,105	2,315,000	2,719,361	2,507,717	0	(18,493)	0	(18,493)	0	2,489,224	0	(19,119)	(19,119)	48,615	12/01/2028	1.A FE
499512-7Q-8	KNOX CO GENERAL OBLIGA 2.750		06/17/2022	MUNI CENTER		100,923	100,000	103,017	100,957	0	(184)	0	(184)	0	100,773	0	150	150	1,535	06/01/2028	1.B FE
528828-7Z-3	LEWISVILLE ISD GO REF 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		5,358,700	5,000,000	6,183,350	5,492,074	0	(60,573)	0	(60,573)	0	5,431,501	0	(72,801)	(72,801)	209,722	08/15/2028	1.B FE
533404-CP-2	LINCOLN CO SCHOOL DIST 5.000		06/15/2022	MATURED		5,070,000	5,070,000	5,874,356	5,069,980	0	20	0	20	0	5,070,000	0	0	0	126,750	06/15/2022	1.B FE
548210-QX-4	LOWER MAKEFIELD GENERA 2.375		06/16/2022	SUMRIDGE PARTNERS LLC		970,954	985,000	982,370	983,372	0	97	0	97	0	983,469	0	(12,515)	(12,515)	18,845	03/01/2029	1.A Z
584002-RW-1	MECKLENBURG CO GEN OBL 5.000		06/14/2022	STIFEL NICOLAUS & CO INC		1,108,850	1,000,000	1,291,770	1,131,733	0	(11,694)	0	(11,694)	0	1,120,039	0	(11,189)	(11,189)	27,083	12/01/2026	1.A FE
584002-RX-9	MECKLENBURG CO GEN OBL 5.000		06/16/2022	MORGAN STANLEY		564,800	500,000	646,460	573,645	0	(5,513)	0	(5,513)	0	568,131	0	(3,331)	(3,331)	13,889	12/01/2027	1.A FE
742327-ES-4	PRINCETON CITY SCH DIS 5.000		06/06/2022	FIDELITY CAPITAL MARKETS SERVICES		536,260	500,000	585,475	545,078	0	(6,586)	0	(6,586)	0	538,492	0	(2,232)	(2,232)	12,986	12/01/2026	1.C FE
763261-L5-1	RICHARDSON ISD GO REG 5.000		06/21/2022	MUNI CENTER		107,597	100,000	119,289	106,932	0	(1,025)	0	(1,025)	0	105,908	0	1,689	1,689	4,278	02/15/2027	1.B FE
787758-WZ-0	SAINT CHARLES GENERAL 5.000		06/08/2022	MORGAN STANLEY		458,015	410,000	523,951	467,730	0	(4,956)	0	(4,956)	0	462,774	0	(4,759)	(4,759)	10,763	12/01/2027	1.B FE
886172-NC-5	THURSTON CO SD#111 OLY 4.500		06/01/2022	REDEEMED		7,000,000	7,000,000	7,619,220	7,030,109	0	(30,109)	0	(30,109)	0	7,000,000	0	0	0	157,500	12/01/2031	1.B FE
927734-XH-1	VIRGINIA BEACH GENERAL 4.500		04/01/2022	REDEEMED		1,000,000	1,000,000	1,108,200	1,004,162	0	(4,162)	0	(4,162)	0	1,000,000	0	0	0	22,500	04/01/2030	1.A FE
927734-XJ-7	VIRGINIA BEACH GENERAL 4.500		04/01/2022	REDEEMED		2,250,000	2,250,000	2,484,383	2,259,025	0	(9,025)	0	(9,025)	0	2,250,000	0	0	0	50,625	04/01/2031	1.A FE
94766P-EL-1	WEBER SCHOOL DISTRICT 3.500		06/15/2022	REDEEMED		1,410,000	1,410,000	1,468,304	1,414,017	0	(4,017)	0	(4,017)	0	1,410,000	0	0	0	24,675	06/15/2031	1.A FE
94766P-EM-9	WEBER SCHOOL DISTRICT 3.500		06/15/2022	REDEEMED		1,675,000	1,675,000	1,739,823	1,679,470	0	(4,470)	0	(4,470)	0	1,675,000	0	0	0	29,313	06/15/2032	1.A FE
968657-HJ-8	WILL CO GENERAL OBLIGA 5.000		06/24/2022	J P MORGAN CHASE SECURITIES INC		1,090,630	1,000,000	1,213,970	1,095,567	0	(11,653)	0	(11,653)	0	1,083,914	0	6,716	6,716	30,972	11/15/2034	1.B FE
982038-QA-2	WORTHINGTON CITY SCH D 4.000		06/28/2022	MORGAN STANLEY		5,351,474	5,025,000	5,861,462	5,357,211	0	(31,746)	0	(31,746)	0	5,325,465	0	26,009	26,009	116,692	12/01/2026	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						59,474,818	57,075,000	66,015,909	60,176,314	0	(390,453)	0	(390,453)	0	59,785,861	0	(311,044)	(311,044)	1,628,742	XXX	XXX
Bonds - U.S. Special Revenues																					
13034A-JS-0	CALIFORNIA INFRAS & EC 5.000		06/06/2022	BARCLAYS CAPITAL INC		9,319,839	8,485,000	10,809,805	9,535,364	0	(103,846)	0	(103,846)	0	9,431,518	0	(111,679)	(111,679)	291,083	10/01/2030	1.A FE
18452G-AH-2	CLEAN WATER SERVICES S 5.000		06/07/2022	HUNTINGTON SECURITIES		857,513	750,000	984,383	878,732	0	(9,355)	0	(9,355)	0	869,376	0	(11,864)	(11,864)	25,833	10/01/2027	1.B FE
238753-AA-5	DAVIESS CO SCL WST DIS .960		06/16/2022	U S BANCORP		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	11,834	12/01/2023	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
246428-C2-0	DELAWARE TRANS AUTH TR 3.000		06/17/2022	MUNI CENTER		102,658	100,000	105,877	102,717	0	(274)	0	(274)	0	102,443	0	215	215	2,925	07/01/2028	1.B FE
24916T-DV-8	DENVER CITY & CO WTR C 2.500		06/08/2022	PIPER JAFFRAY		2,416,555	2,395,000	2,517,432	2,453,916	0	(5,308)	0	(5,308)	0	2,448,608	0	(32,053)	(32,053)	44,075	09/15/2027	1.A FE
298245-JR-3	EUGENE WATER REVENUE U 5.000		06/07/2022	HUNTINGTON SECURITIES		612,876	550,000	703,296	622,684	0	(6,686)	0	(6,686)	0	615,997	0	(3,121)	(3,121)	23,528	08/01/2027	1.C FE
39167J-CU-7	GREATER CLEVELAND REG 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		779,836	705,000	893,172	798,258	0	(8,331)	0	(8,331)	0	789,927	0	(10,091)	(10,091)	19,192	12/01/2029	1.B FE
414158-NJ-5	HARRIS CO HSG FIN CORP 6.700		06/01/2022	REDEEMED		21,000	21,000	20,731	20,998	0	2	0	2	0	21,000	0	0	0	704	06/01/2025	1.A
414191-AC-0	HARRIS CO INDL DEV AUT .350		04/29/2022	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	1,482	04/01/2032	1.D FE
425538-DB-8	HENNEPIN CO SALES TAX 5.000		06/29/2022	J P MORGAN CHASE SECURITIES INC		3,311,130	3,000,000	3,635,040	3,338,613	0	(32,083)	0	(32,083)	0	3,306,530	0	4,600	4,600	81,667	12/15/2030	1.A FE
426170-MW-3	HENRICO CO WTR & SWR R 5.000		06/06/2022	J P MORGAN CHASE SECURITIES INC		2,393,359	2,150,000	2,733,403	2,420,207	0	(26,162)	0	(26,162)	0	2,394,045	0	(687)	(687)	64,799	05/01/2031	1.A FE
45506D-YX-7	INDIANA FINANCE AUTH R 5.000		06/21/2022	BAS-MERRILL LYNCH		9,848,157	8,935,000	10,997,019	9,957,554	0	(101,606)	0	(101,606)	0	9,855,948	0	(7,791)	(7,791)	399,593	08/01/2036	1.A FE
46246K-2E-1	IOWA FINANCE AUTH ST G 5.000		06/17/2022	MORGAN STANLEY		6,572,999	6,145,000	7,573,467	6,677,100	0	(67,928)	0	(67,928)	0	6,609,171	0	(36,172)	(36,172)	273,965	08/01/2030	1.A FE
491313-8A-3	KENTUCKY INFRAS WWTR & 5.000		06/08/2022	JANNEY MONTGOMERY SCOTT INC		2,757,725	2,500,000	3,152,873	2,789,304	0	(30,178)	0	(30,178)	0	2,759,127	0	(1,402)	(1,402)	107,292	02/01/2027	1.A FE
546398-ZP-6	LOUISIANA PUB FAC (AIR .280		04/28/2022	J P MORGAN CHASE SECURITIES INC		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	3,255	12/01/2043	1.F FE
546598-AA-1	LOUISVILLE & JEFFERSON .240		04/04/2022	GOLDMAN SACHS & CO		18,200,000	18,200,000	18,200,000	18,200,000	0	0	0	0	0	18,200,000	0	0	0	4,762	01/01/2029	1.G FE
546598-AC-7	LOUISVILLE & JEFFERSON .550		05/05/2022	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	515	01/01/2029	1.G FE
574204-YS-6	MARYLAND DEPT OF TRANS 3.500		06/01/2022	REDEEMED		7,610,000	7,610,000	7,854,890	7,624,126	0	(14,126)	0	(14,126)	0	7,610,000	0	0	0	133,175	06/01/2027	1.B FE
576051-PL-4	MASSACHUSETTS WATER RE 5.000		06/16/2022	VARIOUS		11,046,955	10,000,000	12,343,500	11,121,900	0	(109,945)	0	(109,945)	0	11,011,954	0	35,001	35,001	444,167	08/01/2035	1.B FE
585395-2C-9	MELBOURNE WATER & SEWE 5.000		06/15/2022	J P MORGAN CHASE SECURITIES INC		983,255	905,000	1,121,313	1,002,977	0	(10,176)	0	(10,176)	0	992,801	0	(9,546)	(9,546)	32,178	10/01/2027	1.C FE
649907-7C-0	NEW YORK DORM AUTH (CO 5.000		06/07/2022	UBS AG		3,851,925	3,500,000	4,503,800	3,884,118	0	(43,531)	0	(43,531)	0	3,840,587	0	11,338	11,338	120,556	10/01/2025	1.A FE
67919P-JT-1	OKLAHOMA WATER RES BRD 4.000		04/01/2022	REDEEMED		6,200,000	6,200,000	6,811,010	6,218,040	0	(18,040)	0	(18,040)	0	6,200,000	0	0	0	124,000	04/01/2031	1.A FE
771902-GC-1	ROCHESTER HLTH CARE FA 4.250		05/15/2022	REDEEMED		2,015,000	2,015,000	2,079,682	2,017,729	0	(2,729)	0	(2,729)	0	2,015,000	0	0	0	42,819	11/15/2041	1.C FE
771902-GD-9	ROCHESTER HLTH CARE FA 4.000		05/15/2022	REDEEMED		5,000,000	5,000,000	4,790,350	4,981,998	0	1,876	0	1,876	0	4,983,874	0	16,126	16,126	100,000	11/15/2041	1.C FE
79560T-DF-6	SALT LAKE CITY SALES & 4.000		06/09/2022	BOK FINANCIAL SECURITIES INC		1,290,858	1,220,000	1,432,439	1,309,989	0	(10,458)	0	(10,458)	0	1,299,530	0	(8,673)	(8,673)	34,160	10/01/2027	1.A FE
837545-KU-5	SOUTH DAKOTA CONSERVAN 5.000		06/15/2022	MUNI CENTER		374,350	350,000	417,099	369,501	0	(3,385)	0	(3,385)	0	366,116	0	8,234	8,234	15,361	08/01/2032	1.A FE
592481-EU-5	ST LOUIS METRO SWR DIS 5.000		05/01/2022	REDEEMED		6,000,000	6,000,000	7,181,670	6,046,453	0	(46,453)	0	(46,453)	0	6,000,000	0	0	0	150,000	05/01/2034	1.B FE
876443-PH-9	TARRANT REGIONAL WATER 5.000		06/21/2022	STIFEL NICOLAUS & CO INC		1,380,149	1,275,000	1,599,883	1,421,202	0	(16,129)	0	(16,129)	0	1,405,073	0	(24,924)	(24,924)	51,708	03/01/2029	1.B FE
896575-FS-1	TRINITY RIVER AUTH RED 5.000		06/27/2022	WELLS FARGO SECURITIES		1,786,571	1,650,000	2,069,826	1,843,138	0	(22,565)	0	(22,565)	0	1,820,573	0	(34,002)	(34,002)	75,167	02/01/2028	1.D FE
914402-W6-5	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		7,365,000	7,365,000	7,449,624	7,367,167	0	(2,167)	0	(2,167)	0	7,365,000	0	0	0	110,475	04/01/2030	1.B FE
31349G-5Z-8	FH (ARM) #755364 2.290		06/15/2022	VARIOUS		2,047	2,047	2,064	2,041	0	6	0	6	0	2,047	0	0	0	19	01/15/2029	1.A
31349S-KR-3	FH (3/1 ARM) #781204 2.406		06/15/2022	VARIOUS		2,744	2,744	2,741	2,736	0	9	0	9	0	2,744	0	0	0	27	02/15/2034	1.A
31295N-AQ-1	FH (5/1 ARM) #789015 2.355		06/15/2022	VARIOUS		8,630	8,630	8,659	8,603	0	27	0	27	0	8,630	0	0	0	100	02/15/2032	1.A
31335G-NC-5	FHLMC GOLD P #C80387 6.500		06/15/2022	VARIOUS		854	854	797	832	0	21	0	21	0	854	0	0	0	23	04/15/2026	1.A
31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2022	VARIOUS		29,867	29,867	30,012	29,929	0	(62)	0	(62)	0	29,867	0	0	0	428	05/15/2026	1.A
3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		06/15/2022	VARIOUS		177,692	177,692	177,359	177,314	0	378	0	378	0	177,692	0	0	0	1,825	12/15/2046	1.A
3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		06/15/2022	VARIOUS		113,297	113,297	114,695	115,003	0	(1,706)	0	(1,706)	0	113,297	0	0	0	1,388	03/15/2047	1.A
3128MM-QB-2	FHLMC GOLD P #G18449 2.500		06/15/2022	VARIOUS		61,309	61,309	63,934	62,404	0	(1,095)	0	(1,095)	0	61,309	0	0	0	634	11/15/2027	1.A
3128CU-GZ-3	FHLMC GOLD P #G30216 6.500		04/15/2022	MATURED		204	204	212	204	0	0	0	0	0	204	0	0	0	4	04/15/2022	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2022	VARIOUS		82,535	82,535	83,889	83,942	0	(1,407)	0	(1,407)	0	82,535	0	0	0	1,073	10/15/2046	1.A
31335B-T8-9	FHLMC GOLD P #G61475 3.500		06/15/2022	VARIOUS		204,313	204,313	202,557	202,435	0	1,878	0	1,878	0	204,313	0	0	0	2,931	12/15/2044	1.A
3132GR-LV-1	FHLMC GOLD P #00006340 3.500		06/15/2022	VARIOUS		33,832	33,832	34,683	34,516	0	(685)	0	(685)	0	33,832	0	0	0	511	02/15/2042	1.A
3132GS-LQ-0	FHLMC GOLD P #00007235 3.500		06/15/2022	VARIOUS		36,637	36,637	37,570	37,222	0	(584)	0	(584)	0	36,637	0	0	0	535	03/15/2042	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		06/15/2022	VARIOUS		48,404	48,404	47,761	47,895	0	509	0	509	0	48,404	0	0	0	691	09/15/2043	1.A
3133G6-7K-5	FHLMC PASS T #QN0898 2.500		06/25/2022	VARIOUS		275,489	275,489	277,513	277,883	0	(2,394)	0	(2,394)	0	275,489	0	0	0	2,904	11/25/2034	1.A
3132D5-3W-0	FHLMC PASS T #SB8013 2.500		06/25/2022	VARIOUS		482,687	482,687	489,080	491,813	0	(9,127)	0	(9,127)	0	482,687	0	0	0	4,992	09/25/2034	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		06/25/2022	VARIOUS		90,029	90,029	91,245	91,642	0	(1,613)	0	(1,613)	0	90,029	0	0	0	1,089	09/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		06/25/2022	VARIOUS		199,107	199,107	198,796	198,802	0	306	0	306	0	199,107	0	0	0	2,051	04/25/2048	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		06/25/2022	VARIOUS		100,830	100,830	101,248	101,905	0	(1,075)	0	(1,075)	0	100,830	0	0	0	1,035	12/25/2046	1.A
3133T5-LL-5	FHR 1727 I CMO 6.500		06/15/2022	VARIOUS		25,642	25,642	25,582	25,577	0	65	0	65	0	25,642	0	0	0	694	05/15/2024	1.A
3133TB-JR-2	FHR 1998 PE CMO 7.500		06/17/2022	VARIOUS		3,027	3,027	3,141	3,059	0	(31)	0	(31)	0	3,027	0	0	0	94	10/17/2027	1.A
3137BA-HX-3	FHR 4345 AB CMO 3.000		06/15/2022	VARIOUS		189,240	189,240	192,818	189,599	0	(359)	0	(359)	0	189,240	0	0	0	2,233	02/15/2040	1.A
3137BD-GH-3	FHR 4388 TP CMO 3.000		06/15/2022	VARIOUS		490,538	490,538	503,184	502,120	0	(11,583)	0	(11,583)	0	490,538	0	0	0	5,974	09/15/2044	1.A
3137FA-3G-1	FHR 4710 CA CMO 3.000		06/15/2022	VARIOUS		725,789	725,789	743,366	730,364	0	(4,576)	0	(4,576)	0	725,789	0	0	0	9,110	12/15/2043	1.A
3137FC-H9-8	FHR 4736 AB CMO 2.500		06/15/2022	VARIOUS		394,321	394,321	394,398	394,349	0	(29)	0	(29)	0	394,321	0	0	0	4,031	12/15/2047	1.A
3137FC-HH-0	FHR 4736 CT CMO 3.000		06/15/2022	VARIOUS		468,906	468,906	475,720	474,882	0	(5,976)	0	(5,976)	0	468,906	0	0	0	5,744	12/15/2047	1.A
3137FP-K2-0	FHR 4929 CP CMO 2.500		06/25/2022	VARIOUS		299,167	299,167	300,008	300,099	0	(932)	0	(932)	0	299,167	0	0	0	3,040	10/25/2048	1.A
31385S-B4-9	FN (ARM) #550959 2.924		06/25/2022	VARIOUS		3,498	3,498	3,553	3,497	0	1	0	1	0	3,498	0	0	0	42	08/25/2029	1.A
31379X-VF-9	FN (10/1 ARM #432714 2.485		06/25/2022	VARIOUS		4,872	4,872	4,946	4,841	0	31	0	31	0	4,872	0	0	0	50	12/25/2027	1.A
31405T-ZC-9	FN (10/1 ARM #799139 2.163		06/25/2022	VARIOUS		2,341	2,341	2,352	2,337	0	4	0	4	0	2,341	0	0	0	16	04/25/2035	1.A
31402D-GG-9	FN (3/1 ARM) #725699 4.000		06/25/2022	VARIOUS		66,997	66,997	67,290	66,741	0	256	0	256	0	66,997	0	0	0	446	08/25/2034	1.A
31404M-BN-7	FN (3/1 ARM) #772345 2.108		06/25/2022	VARIOUS		15,130	15,130	15,140	15,101	0	29	0	29	0	15,130	0	0	0	130	03/25/2034	1.A
31405N-4F-9	FN (3/1 ARM) #794722 1.826		06/25/2022	VARIOUS		2,673	2,673	2,652	2,666	0	7	0	7	0	2,673	0	0	0	20	10/25/2034	1.A
31385H-6B-3	FN (5/1 ARM) #545466 2.280		06/25/2022	VARIOUS		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/25/2032	1.A
31389D-W4-5	FN (5/1 ARM) #622667 2.125		06/25/2022	VARIOUS		2,451	2,451	2,463	2,448	0	3	0	3	0	2,451	0	0	0	22	12/25/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		06/25/2022	VARIOUS		6,445	6,445	6,655	6,421	0	25	0	25	0	6,445	0	0	0	179	12/25/2041	1.A
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		06/19/2022	VARIOUS		3,139	3,139	3,268	3,129	0	10	0	10	0	3,139	0	0	0	89	01/19/2039	1.A
31417G-F2-7	FNMA PASS TH #AB9184 3.000		06/25/2022	VARIOUS		274,839	274,839	279,026	278,559	0	(3,719)	0	(3,719)	0	274,839	0	0	0	3,798	04/25/2043	1.A
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		06/25/2022	VARIOUS		103,693	103,693	103,969	103,941	0	(248)	0	(248)	0	103,693	0	0	0	1,256	08/25/2043	1.A
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		06/25/2022	VARIOUS		199,512	199,512	198,109	197,767	0	1,745	0	1,745	0	199,512	0	0	0	2,310	08/25/2045	1.A
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		06/25/2022	VARIOUS		34,212	34,212	34,332	34,355	0	(143)	0	(143)	0	34,212	0	0	0	384	04/25/2041	1.A
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		06/25/2022	VARIOUS		181,351	181,351	179,778	179,613	0	1,738	0	1,738	0	181,351	0	0	0	2,262	07/25/2043	1.A
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		06/25/2022	VARIOUS		515,208	515,208	503,052	503,642	0	11,565	0	11,565	0	515,208	0	0	0	6,335	10/25/2046	1.A
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		06/25/2022	VARIOUS		94,094	94,094	94,212	94,193	0	(99)	0	(99)	0	94,094	0	0	0	1,244	11/25/2046	1.A
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		06/25/2022	VARIOUS		362,459	362,459	363,875	363,842	0	(1,383)	0	(1,383)	0	362,459	0	0	0	3,656	06/25/2043	1.A
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		06/25/2022	VARIOUS		352,610	352,610	353,932	353,823	0	(1,213)	0	(1,213)	0	352,610	0	0	0	4,308	06/25/2045	1.A
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		06/25/2022	VARIOUS		289,508	289,508	285,980	285,520	0	3,988	0	3,988	0	289,508	0	0	0	3,988	08/25/2037	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		06/25/2022	VARIOUS		81,314	81,314	80,907	80,880	0	434	0	434	0	81,314	0	0	0	884	10/25/2043	1.A
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		06/25/2022	VARIOUS		245,664	245,664	243,552	243,549	0	2,115	0	2,115	0	245,664	0	0	0	3,497	11/25/2047	1.A
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		06/25/2022	VARIOUS		146,162	146,162	146,253	146,300	0	(138)	0	(138)	0	146,162	0	0	0	1,407	07/25/2049	1.A
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		06/25/2022	VARIOUS		170,350	170,350	172,612	173,524	0	(3,174)	0	(3,174)	0	170,350	0	0	0	2,085	04/25/2047	1.A
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		06/25/2022	VARIOUS		191,293	191,293	190,255	190,073	0	1,221	0	1,221	0	191,293	0	0	0	1,981	04/25/2048	1.A
31418A-VF-2	FNMA PASS TH #MA1513 2.500		06/25/2022	VARIOUS		10,786	10,786	10,732	10,750	0	35	0	35	0	10,786	0	0	0	112	07/25/2028	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		06/25/2022	VARIOUS		60,519	60,519	60,445	60,488	0	30	0	30	0	60,519	0	0	0	958	10/25/2048	1.A
31418D-CX-8	FNMA PASS TH #MA3685 3.000		06/25/2022	VARIOUS		168,035	168,035	166,346	165,231	0	2,804	0	2,804	0	168,035	0	0	0	2,030	06/25/2049	1.A
31418D-GF-3	FNMA PASS TH #MA3797 2.500		06/25/2022	VARIOUS		244,755	244,755	246,371	247,134	0	(2,379)	0	(2,379)	0	244,755	0	0	0	2,482	10/25/2034	1.A
31418D-GU-0	FNMA PASS TH #MA3810 2.500		06/25/2022	VARIOUS		109,227	109,227	109,824	110,250	0	(1,023)	0	(1,023)	0	109,227	0	0	0	1,116	10/25/2039	1.A
31371F-E9-9	FNMA PASS TH #250460 7.000		06/25/2022	VARIOUS		695	695	667	681	0	13	0	13	0	695	0	0	0	20	02/25/2026	1.A
31371M-DT-1	FNMA PASS TH #255814 5.500		06/25/2022	VARIOUS		1,017	1,017	1,017	1,016	0	1	0	1	0	1,017	0	0	0	22	08/25/2035	1.A
31373D-EF-8	FNMA PASS TH #290034 7.500		06/25/2022	VARIOUS		1,633	1,633	1,607	1,621	0	13	0	13	0	1,633	0	0	0	51	08/25/2024	1.A
31382M-ZX-5	FNMA PASS TH #486858 7.000		06/25/2022	VARIOUS		685	685	693	689	0	(4)	0	(4)	0	685	0	0	0	20	03/25/2029	1.A
31391T-UL-0	FNMA PASS TH #676587 5.500		06/25/2022	VARIOUS		3,772	3,772	3,788	3,784	0	(12)	0	(12)	0	3,772	0	0	0	96	12/25/2032	1.A
31402R-F9-5	FNMA PASS TH #735592 5.000		06/25/2022	VARIOUS		29,629	29,629	28,319	28,630	0	999	0	999	0	29,629	0	0	0	621	05/25/2034	1.A
31403D-SP-5	FNMA PASS TH #745826 6.000		06/25/2022	VARIOUS		2,343	2,343	2,334	2,334	0	9	0	9	0	2,343	0	0	0	58	07/25/2036	1.A
31405N-TV-7	FNMA PASS TH #794464 6.000		06/25/2022	VARIOUS		3,866	3,866	3,965	4,011	0	(145)	0	(145)	0	3,866	0	0	0	97	09/25/2034	1.A
31406Y-TU-4	FNMA PASS TH #824163 5.500		06/25/2022	VARIOUS		21,600	21,600	21,820	21,763	0	(163)	0	(163)	0	21,600	0	0	0	469	04/25/2035	1.A
31407B-XH-7	FNMA PASS TH #826080 5.000		06/25/2022	VARIOUS		64,426	64,426	67,084	67,546	0	(3,121)	0	(3,121)	0	64,426	0	0	0	1,531	07/25/2035	1.A
31408G-ZW-0	FNMA PASS TH #851357 6.000		06/25/2022	VARIOUS		616	616	624	624	0	(8)	0	(8)	0	616	0	0	0	15	02/25/2036	1.A
31408J-D4-0	FNMA PASS TH #852523 5.500		06/25/2022	VARIOUS		261	261	259	259	0	1	0	1	0	261	0	0	0	6	02/25/2036	1.A
31409T-QM-3	FNMA PASS TH #878060 5.500		06/25/2022	VARIOUS		13,834	13,834	13,604	13,627	0	207	0	207	0	13,834	0	0	0	376	03/25/2036	1.A
31410U-3G-5	FNMA PASS TH #898199 6.000		06/25/2022	VARIOUS		1,573	1,573	1,580	1,582	0	(10)	0	(10)	0	1,573	0	0	0	34	11/25/2036	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31411A-RJ-6	FNMA PASS TH #902389	5.500		06/25/2022	VARIOUS		405	405	399	399	0	5	0	5	0	405	0	0	0	9	11/25/2036	1.A
31411Y-VZ-3	FNMA PASS TH #918732	5.500		06/25/2022	VARIOUS		476	476	466	464	0	12	0	12	0	476	0	0	0	11	06/25/2037	1.A
313921-DF-2	FNR 2001-55 PC CMO	6.500		06/25/2022	VARIOUS		1,874	1,874	1,891	1,886	0	(13)	0	(13)	0	1,874	0	0	0	51	10/25/2031	1.A
3136A8-SU-5	FNR 2012-102 BC CMO	1.750		06/25/2022	VARIOUS		145,511	145,511	142,555	143,526	0	1,985	0	1,985	0	145,511	0	0	0	1,093	09/25/2027	1.A
3136AG-XN-7	FNR 2013-102 DG CMO	3.000		06/25/2022	VARIOUS		140,011	140,011	139,793	139,749	0	262	0	262	0	140,011	0	0	0	1,668	05/25/2032	1.A
3136AG-QV-7	FNR 2013-109 BA CMO	3.000		06/25/2022	VARIOUS		199,611	199,611	198,098	198,773	0	839	0	839	0	199,611	0	0	0	2,609	10/25/2032	1.A
3136AD-R2-7	FNR 2013-41 DA CMO	1.750		06/25/2022	VARIOUS		76,509	76,509	73,449	74,294	0	2,215	0	2,215	0	76,509	0	0	0	523	02/25/2043	1.A
3136AM-UK-3	FNR 2015-8 AP CMO	2.000		06/25/2022	VARIOUS		390,342	390,342	389,046	388,948	0	1,394	0	1,394	0	390,342	0	0	0	3,159	03/25/2045	1.A
3136AR-C2-2	FNR 2016-19 CD CMO	2.500		06/25/2022	VARIOUS		416,594	416,594	416,920	416,773	0	(179)	0	(179)	0	416,594	0	0	0	4,306	04/25/2046	1.A
3136B7-DH-1	FNR 2019-64 A CMO	2.500		06/25/2022	VARIOUS		247,215	247,215	249,127	249,656	0	(2,441)	0	(2,441)	0	247,215	0	0	0	2,538	08/25/2051	1.A
3136B7-VD-0	FNR 2019-74 C CMO	2.500		06/25/2022	VARIOUS		351,198	351,198	347,027	347,127	0	4,071	0	4,071	0	351,198	0	0	0	3,266	12/25/2049	1.A
313920-XY-1	FNW 2001-W2 AF5	6.521		06/25/2022	VARIOUS		581	581	581	572	0	9	0	9	0	581	0	0	0	17	11/25/2031	1.A FE
31392C-MJ-0	FNW 2002-W1 1A4 CMO	6.000		06/25/2022	VARIOUS		76,391	76,391	73,637	74,498	0	1,893	0	1,893	0	76,391	0	0	0	1,651	02/25/2042	1.A
3133TL-4S-4	FSPC T-17 A5	7.160		06/25/2022	VARIOUS		12,715	12,715	12,713	12,655	0	60	0	60	0	12,715	0	0	0	375	07/25/2029	1.A FE
31392M-EJ-7	FSPC T-41 1A4 CMO	6.500		06/25/2022	VARIOUS		51,952	51,952	51,637	51,672	0	280	0	280	0	51,952	0	0	0	1,338	06/25/2032	1.A
31392M-GY-2	FSPC T-42 A4 CMO	6.500		06/25/2022	VARIOUS		18,336	18,336	18,310	18,257	0	79	0	79	0	18,336	0	0	0	519	02/25/2042	1.A
31393N-TB-5	FSPC T-55 1A1 CMO	6.500		06/25/2022	VARIOUS		5,964	5,964	6,313	5,946	0	19	0	19	0	5,964	0	0	0	157	03/25/2043	1.A
3137G1-BC-0	FWLS 2016-SC02 1A CMO	3.000		06/25/2022	VARIOUS		77,149	77,149	76,745	76,894	0	255	0	255	0	77,149	0	0	0	911	10/25/2046	1.A
3137G1-BD-8	FWLS 2016-SC02 2A CMO	3.500		06/25/2022	VARIOUS		83,633	83,633	85,129	84,898	0	(1,265)	0	(1,265)	0	83,633	0	0	0	1,284	10/25/2046	1.A
3137G1-BS-5	FWLS 2017-SC02 1A CMO	3.000		06/25/2022	VARIOUS		126,721	126,721	125,374	125,828	0	893	0	893	0	126,721	0	0	0	1,532	05/25/2047	1.A
3137G1-BV-8	FWLS 2017-SC02 2A CMO	3.500		06/25/2022	VARIOUS		24,962	24,962	25,335	25,144	0	(182)	0	(182)	0	24,962	0	0	0	307	05/25/2047	1.A
35563P-BX-6	SCRT 2017-3 HT CMO	3.250		06/25/2022	VARIOUS		59,722	59,722	59,530	60,003	0	(282)	0	(282)	0	59,722	0	0	0	785	07/25/2056	1.A
35563P-GB-9	SCRT 2018-3 HA CMO	3.000		06/25/2022	VARIOUS		105,413	105,413	102,507	103,552	0	1,861	0	1,861	0	105,413	0	0	0	1,296	08/25/2057	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues							156,947,230	151,875,522	166,860,454	157,871,271	0	(707,550)	0	(707,550)	0	157,163,721	0	(216,491)	(216,491)	2,923,355	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
00037B-AB-8	ABB FINANCE USA	2.875	C	05/08/2022	MATURED		3,000,000	3,000,000	3,099,410	3,003,985	0	(3,985)	0	(3,985)	0	3,000,000	0	0	0	43,125	05/08/2022	1.G FE
00104U-AC-2	AEPTC 2012-1 A3	2.845		06/01/2022	REDEEMED		98,081	98,081	98,080	98,079	0	2	0	2	0	98,081	0	0	0	1,395	03/01/2026	1.A FE
00846U-AJ-0	AGILENT TECHNOLOGIES I	3.875		05/04/2022	MAKE WHOLE CALL		1,014,460	1,000,000	1,000,870	1,000,193	0	(73)	0	(73)	0	1,000,120	0	(120)	(120)	45,568	07/15/2023	2.A FE
012725-AC-1	ALBEMARLE CORP	4.150		06/12/2022	MAKE WHOLE CALL		8,087,680	7,906,000	8,244,371	8,039,149	0	(21,452)	0	(21,452)	0	8,017,697	0	(111,697)	(111,697)	355,755	12/01/2024	2.C FE
00206R-BN-1	AT&T INC	2.625		05/11/2022	MAKE WHOLE CALL		2,010,242	2,000,000	1,998,440	1,999,814	0	70	0	70	0	1,999,884	0	116	116	33,575	12/01/2022	2.B FE
00206R-CE-0	AT&T INC	3.900		05/11/2022	MAKE WHOLE CALL		1,017,761	1,000,000	996,960	999,184	0	125	0	125	0	999,310	0	690	690	43,761	03/11/2024	2.B FE
00206R-DC-3	AT&T INC	4.450		05/11/2022	MAKE WHOLE CALL		1,026,111	1,000,000	1,085,420	1,024,009	0	(4,209)	0	(4,209)	0	1,019,800	0	(19,800)	(19,800)	53,306	04/01/2024	2.B FE
00206R-DD-1	AT&T INC	3.950		05/11/2022	MAKE WHOLE CALL		1,018,364	1,000,000	1,042,010	1,015,049	0	(1,893)	0	(1,893)	0	1,013,156	0	(13,156)	(13,156)	50,842	01/15/2025	2.B FE
00206R-HP-0	AT&T INC	4.050		04/26/2022	MAKE WHOLE CALL		2,041,019	2,000,000	2,111,100	2,049,650	0	(7,967)	0	(7,967)	0	2,041,683	0	(41,683)	(41,683)	70,494	12/15/2023	2.B FE
00206R-HR-6	AT&T INC	3.550		04/26/2022	MAKE WHOLE CALL		2,025,615	2,000,000	2,056,600	2,026,840	0	(3,853)	0	(3,853)	0	2,022,987	0	(22,987)	(22,987)	54,212	06/01/2024	2.B FE
05379B-AP-2	AVISTA CORP	5.125		04/01/2022	MATURED		2,000,000	2,000,000	1,995,400	1,999,551	0	449	0	449	0	2,000,000	0	0	0	51,250	04/01/2022	1.G FE
07177M-AL-7	BAXALTA INC	3.600	C	04/23/2022	REDEEMED		298,000	298,000	297,744	297,976	0	(5)	0	(5)	0	297,972	0	28	28	3,576	06/23/2022	2.B FE
07274N-AV-5	BAYER US FINANCE II LL	2.200	C	04/16/2022	REDEEMED		1,000,000	1,000,000	934,010	990,500	0	5,044	0	5,044	0	995,544	0	4,456	4,456	16,561	07/15/2022	2.B FE
12189L-AL-5	BURLINGTON NORTHERN SA	3.050		06/13/2022	REDEEMED		2,000,000	2,000,000	2,011,890	2,000,470	0	(633)	0	(633)	0	1,999,837	0	163	163	47,783	09/01/2022	1.D FE
159864-AE-7	CHARLES RIVER LABORATO	4.250		06/02/2022	WELLS FARGO SECURITIES		971,250	1,000,000	988,750	988,750	0	522	0	522	0	989,272	0	(18,022)	(18,022)	25,382	05/01/2028	3.B FE
166764-AH-3	CHEVRON CORP	3.191		05/11/2022	MAKE WHOLE CALL		1,515,891	1,500,000	1,491,192	1,498,354	0	195	0	195	0	1,498,550	0	1,450	1,450	34,106	06/24/2023	1.D FE
17275R-AV-4	CISCO SYSTEMS	3.000		06/15/2022	MATURED		3,000,000	3,000,000	3,058,530	3,004,272	0	(4,272)	0	(4,272)	0	3,000,000	0	0	0	45,000	06/15/2022	1.E FE
17401Q-AL-5	CITIZENS BANK NA	2.650		04/26/2022	REDEEMED		1,000,000	1,000,000	1,006,260	999,998	0	2	0	2	0	1,000,000	0	0	0	11,042	05/26/2022	2.A FE
189054-AT-6	CLOROX CO	3.050		06/15/2022	REDEEMED		1,000,000	1,000,000	936,630	994,201	0	3,656	0	3,656	0	997,857	0	2,143	2,143	22,875	09/15/2022	2.A FE
189054-AU-3	CLOROX CO	3.500		06/12/2022	MAKE WHOLE CALL		3,029,750	3,000,000	3,000,880	3,000,333	0	(32)	0	(32)	0	3,000,301	0	(301)	(301)	81,375	12/15/2024	2.A FE
20826F-AQ-9	CONOCOPHILLIPS	4.950		05/11/2022	MAKE WHOLE CALL		10,553,525	10,000,000	11,033,410	10,541,758	0	(46,421)	0	(46,421)	0	10,495,337	0	(495,337)	(495,337)	878,025	03/15/2026	1.G FE
12665V-AA-0	CVS LEASE PASS THRU CE	4.163		06/10/2022	REDEEMED		19,148	19,148	19,148	19,148	0	0	0	0	0	19,148	0	0	0	332	08/11/2036	2.B FE
126650-AW-0	CVS LEASE PASS THRU CE	5.298		06/10/2022	REDEEMED		50,199	50,199	50,748	50,444	0	(245)	0	(245)	0	50,199	0	0	0	1,109	01/11/2027	2.B
126659-AA-9	CVS LEASE PASS THRU CE	8.353		06/10/2022	REDEEMED		51,822	51,822	53,541	53,000	0	(1,178)	0	(1,178)	0	51,822	0	0	0	1,805	07/10/2031	2.B FE
25245B-AB-3	DIAGEO INVESTMENT CORP	2.875	C	05/11/2022	MATURED		1,000,000	1,000,000	996,380	999,808	0	192	0	192	0	1,000,000	0	0	0	14,375	05/11/2022	1.G FE
277432-AN-0	EASTMAN CHEMICAL	3.600		05/19/2022	REDEEMED		732,000	732,000	726,320	731,567	0	213	0	213	0	731,780	0	220	220	20,057	08/15/2022	2.C FE
316773-CU-2	FIFTH THIRD BANCORP	2.600		05/16/2022	REDEEMED		1,000,000	1,000,000	999,720	999,959	0	13	0	13	0	999,972	0	28	28	10,906	06/15/2022	2.A FE
404121-AG-0	HCA INC	5.875		05/07/2022	MAKE WHOLE CALL		3,094,800	3,000,000	3,090,000	3,018,948	0	(4,690)	0	(4,690)	0	3,014,259	0	(14,259)	(14,259)	185,863	05/01/2023	3.A FE
437076-BG-6	HOME DEPOT INC	2.625		05/01/2022	REDEEMED		2,000,000	2,000,000	1,993,850	1,999,540	0	328	0	328	0	1,999,868	0	132	132	21,875	06/01/2022	1.F FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
013817-AW-1	HOWMET AEROSPACE INC	5.125		05/12/2022	BMO CAPITAL MARKETS		1,017,500	1,000,000	1,053,750	1,019,399	0	(2,763)	0	(2,763)	0	1,016,636	0	864	864	32,031	10/01/2024	3.A FE
45688C-AA-5	INGEVITY CORP (144A)	4.500		04/27/2022	REDEEMED		4,424,219	4,375,000	4,342,656	4,352,323	3,957	1,499	0	5,456	0	4,357,779	0	66,440	66,440	145,469	02/01/2026	3.C FE
49327M-2S-2	KEY BANK NA	2.400		06/09/2022	MATURED		1,000,000	1,000,000	999,670	999,954	0	46	0	46	0	1,000,000	0	0	0	12,000	06/09/2022	1.G FE
539830-BE-8	LOCKHEED MARTIN CORP	2.900		05/11/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,000,200	1,999,987	0	(894)	0	(894)	0	1,999,092	0	908	908	40,278	03/01/2025	1.G FE
539830-BG-3	LOCKHEED MARTIN CORP	3.100		05/11/2022	MAKE WHOLE CALL		2,014,257	2,000,000	2,004,320	2,000,464	0	(293)	0	(293)	0	2,000,172	0	(172)	(172)	65,235	01/15/2023	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP	3.550		05/11/2022	MAKE WHOLE CALL		3,536,196	3,500,000	3,466,115	3,483,005	0	1,326	0	1,326	0	3,484,331	0	15,669	15,669	138,357	01/15/2026	1.G FE
55616X-AH-0	MACYS RETAIL HOLDINGS	2.875		04/01/2022	MAKE WHOLE CALL		603,583	598,000	597,175	597,890	0	21	0	21	0	597,912	0	88	88	16,376	02/15/2023	3.B FE
55279H-AL-4	MANUFACTURERS & TRADER	2.500		04/18/2022	REDEEMED		1,000,000	1,000,000	998,600	999,858	0	95	0	95	0	999,953	0	47	47	10,417	05/18/2022	1.G FE
585055-BS-4	MEDTRONIC INC	3.500		06/01/2022	MAKE WHOLE CALL		1,583,033	1,557,000	1,542,084	1,551,660	0	652	0	652	0	1,552,312	0	4,688	4,688	64,785	03/15/2025	1.G FE
59217G-AQ-2	MET LIFE GLOBAL FUNDIN	3.875		04/11/2022	MATURED		1,040,000	1,040,000	1,132,955	1,044,781	0	(4,781)	0	(4,781)	0	1,040,000	0	0	0	20,150	04/11/2022	1.D FE
55303X-AB-1	MGM GROWTH/MGM FINANCE	4.500		04/29/2022	EXCHANGED		1,218,750	1,250,000	1,255,000	1,252,537	0	(170)	0	(170)	0	1,252,367	0	(33,617)	(33,617)	40,313	09/01/2026	3.C FE
55303X-AC-9	MGM GROWTH/MGM FINANCE	5.625		04/29/2022	EXCHANGED		253,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	3,125	3,125	7,578	05/01/2024	3.C FE
55303X-AF-2	MGM GROWTH/MGM FINANCE	4.500		04/29/2022	EXCHANGED		2,182,500	2,250,000	2,255,000	2,253,799	0	(271)	0	(271)	0	2,253,528	0	(71,028)	(71,028)	85,500	01/15/2028	3.C FE
55303X-AJ-4	MGM GROWTH/MGM FINANCE	5.750		04/29/2022	EXCHANGED		3,090,000	3,000,000	3,005,000	3,003,296	0	(280)	0	(280)	0	3,003,015	0	86,985	86,985	135,917	02/01/2027	3.C FE
60871R-AC-4	MOLSON COORS BEVERAGE	3.500		05/01/2022	MATURED		3,479,000	3,479,000	3,549,490	3,481,672	0	(2,672)	0	(2,672)	0	3,479,000	0	0	0	60,883	05/01/2022	2.C FE
655844-BJ-6	NORFOLK SOUTHERN CORP	3.000		04/01/2022	MATURED		1,000,000	1,000,000	989,370	999,634	0	366	0	366	0	1,000,000	0	0	0	15,000	04/01/2022	2.A FE
665772-CH-0	NORTHERN STATES POWER	2.150		05/20/2022	REDEEMED		1,000,000	1,000,000	996,070	999,719	0	149	0	149	0	999,867	0	133	133	16,424	08/15/2022	1.F FE
62947Q-AV-0	NXP BV/NXP FUNDING LLC	4.625	C	05/27/2022	MAKE WHOLE CALL		2,037,037	2,000,000	2,011,250	2,003,350	0	(919)	0	(919)	0	2,002,431	0	(2,431)	(2,431)	82,259	06/01/2023	2.B FE
124857-AP-8	PARAMOUNT GLOBAL	3.500		04/18/2022	MAKE WHOLE CALL		468,128	460,000	455,552	458,472	0	129	0	129	0	458,601	0	1,399	1,399	20,337	01/15/2025	2.B FE
693304-AP-2	PECO ENERGY CO	2.375		06/18/2022	REDEEMED		2,000,000	2,000,000	1,984,760	1,998,422	0	971	0	971	0	1,999,394	0	606	606	36,021	09/15/2022	1.F FE
714294-AD-7	PERRIGO CO LTD	4.000		05/20/2022	MAKE WHOLE CALL		3,057,750	3,000,000	3,000,110	2,999,987	0	67	0	67	0	3,000,054	0	(54)	(54)	119,417	11/15/2023	3.B FE
718546-AC-8	PHILLIPS 66	4.300		04/01/2022	MATURED		1,500,000	1,500,000	1,600,715	1,503,569	0	(3,569)	0	(3,569)	0	1,500,000	0	0	0	32,250	04/01/2022	2.A FE
718549-AB-4	PHILLIPS 66 PARTNERS	3.605		05/05/2022	EXCHANGED		984,970	1,000,000	1,008,210	1,002,716	0	(320)	0	(320)	0	1,002,396	0	(17,426)	(17,426)	27,036	02/15/2025	2.C FE
718549-AF-5	PHILLIPS 66 PARTNERS	3.750		05/05/2022	EXCHANGED		963,900	1,000,000	996,200	997,507	0	121	0	121	0	997,629	0	(33,729)	(33,729)	26,417	03/01/2028	2.C FE
744448-CF-6	PUBLIC SERVICE CO OF C	2.250		06/15/2022	REDEEMED		1,000,000	1,000,000	999,020	999,908	0	33	0	33	0	999,941	0	59	59	16,875	09/15/2022	1.F FE
78409V-AW-4	S&P GLOBAL INC (144A)	4.750		04/20/2022	MAKE WHOLE CALL		3,822,768	3,600,000	3,818,448	3,818,448	0	(10,516)	0	(10,516)	0	3,807,932	0	(207,932)	(207,932)	253,643	02/15/2025	1.G FE
78433L-AA-4	SCE RECOVERY FUNDING L	.861		05/15/2022	REDEEMED		143,491	143,491	143,490	143,491	0	0	0	0	0	143,491	0	0	0	618	11/15/2031	1.A FE
80874Y-AW-0	SCIENTIFIC GAMES INTER	5.000		04/14/2022	REDEEMED		1,281,250	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	31,250	31,250	31,076	10/15/2025	4.A FE
80874Y-BA-7	SCIENTIFIC GAMES INTER	8.250		04/14/2022	REDEEMED		2,134,563	2,050,000	1,992,250	2,004,745	0	2,545	0	2,545	0	2,007,290	0	127,272	127,272	98,186	03/15/2026	5.A FE
844895-AV-4	SOUTHWEST GAS CORP	3.875		04/01/2022	MATURED		1,210,000	1,210,000	1,229,562	1,209,994	0	6	0	6	0	1,210,000	0	0	0	23,444	04/01/2022	2.A FE
852061-AA-8	SPRINT COMMUNICATIONS	9.250		04/15/2022	MATURED		4,208,000	4,208,000	4,901,800	4,282,035	0	(74,035)	0	(74,035)	0	4,208,000	0	0	0	194,620	04/15/2022	1.A
85208N-AD-2	SPRINT SPECTRUM / SPEC	4.738		06/20/2022	REDEEMED		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	4,467	03/20/2025	2.A FE
855244-AG-4	STARBUCKS CORP	2.700		06/15/2022	MATURED		1,000,000	1,000,000	999,810	999,972	0	28	0	28	0	1,000,000	0	0	0	13,500	06/15/2022	2.A FE
857477-AZ-6	STATE STREET CORP	2.653		05/15/2022	REDEEMED		1,000,000	1,000,000	1,001,960	1,000,122	0	(122)	0	(122)	0	1,000,000	0	0	0	13,265	05/15/2023	1.F FE
871829-AQ-0	SYSCO CORP	2.600		06/12/2022	MATURED		2,417,000	2,417,000	2,470,832	2,419,743	0	(2,743)	0	(2,743)	0	2,417,000	0	0	0	31,421	06/12/2022	2.B FE
87612B-BJ-0	TARGA RESOURCES PARTNE	5.875		04/22/2022	REDEEMED		2,058,760	2,000,000	2,067,500	2,030,019	0	28,741	0	28,741	0	2,058,760	0	0	0	61,035	04/15/2026	2.C FE
878055-AD-4	TCF NATIONAL BANK	6.250		06/08/2022	MATURED		1,000,000	1,000,000	990,860	999,362	0	638	0	638	0	1,000,000	0	0	0	31,250	06/08/2022	2.A FE
882508-BA-1	TEXAS INSTRUMENTS INC	1.850		04/15/2022	REDEEMED		2,000,000	2,000,000	1,994,780	1,999,627	0	272	0	272	0	1,999,899	0	101	101	15,417	05/15/2022	1.D FE
87305Q-CD-1	TTX CO (144A)	3.050		05/11/2022	MAKE WHOLE CALL		1,006,590	1,000,000	996,670	999,645	0	156	0	156	0	999,801	0	199	199	21,501	11/15/2022	1.F FE
907818-DK-1	UNION PACIFIC CORP	4.163		04/15/2022	REDEEMED		380,000	380,000	417,487	381,246	0	(1,246)	0	(1,246)	0	380,000	0	0	0	11,865	07/15/2022	2.A FE
907825-AA-1	UNION PACIFIC PASS THR	3.227		05/14/2022	REDEEMED		240,799	240,799	240,799	240,797	0	3	0	3	0	240,799	0	0	0	3,885	05/14/2026	1.D FE
05577B-AN-0	UNION PACIFIC RAILROAD	4.830		04/15/2022	REDEEMED		97,727	97,727	97,727	97,723	0	4	0	4	0	97,727	0	0	0	2,360	10/15/2024	1.D
925650-AC-7	VICI PROPERTIES	4.950		06/08/2022	CITIGROUP GLOBAL MARKETS		2,904,570	3,000,000	2,982,600	2,982,600	0	63	0	63	0	2,982,663	0	(78,093)	(78,093)	16,913	02/15/2030	2.C FE
94106L-AY-5	WASTE MANAGEMENT INC	2.900		06/15/2022	REDEEMED		5,389,000	5,389,000	5,295,485	5,375,206	0	8,589	0	8,589	0	5,383,794	0	5,206	5,206	117,211	09/15/2022	2.A FE
94973V-AX-5	WELLPOINT INC	3.125		05/15/2022	MATURED		1,000,000	1,000,000	1,026,670	1,001,775	0	(1,775)	0	(1,775)	0	1,000,000	0	0	0	15,625	05/15/2022	2.B FE
958254-AB-0	WESTERN GAS PARTNERS L	4.000		04/01/2022	REDEEMED		1,000,000	1,000,000	1,055,560	1,001,740	0	(1,740)	0	(1,740)	0	1,000,000	0	0	0	30,000	07/01/2022	3.A FE
960413-AF-9	WESTLAKE CHEMICAL	3.600		05/14/2022	REDEEMED		2,713,000	2,713,000	2,609,325	2,705,380	0	4,976	0	4,976	0	2,710,356	0	2,644	2,644	81,119	07/15/2022	2.B FE
96332H-CE-7	WHIRLPOOL CORP	4.700		06/01/2022	MATURED		1,420,000	1,420,000	1,443,931	1,421,172	0	(1,172)	0	(1,172)	0	1,420,000	0	0	0	33,370	06/01/2022	2.B FE
984121-CQ-4	XEROX CORP	4.625		06/07/2022	TENDERED		1,624,090	1,612,000	1,599,910	1,607,846	0	1,423	0	1,423	0	1,609,269	0	2,731	2,731	64,334	03/15/2023	3.B FE
88579Y-AF-8	3M COMPANY	2.000		06/26/2022	MATURED		2,000,000	2,000,000	1,970,300	1,998,397	0	1,603	0	1,603	0	2,000,000	0	0	0	20,000	06/26/2022	1.E FE
064151-UU-5	BANK OF NOVA SCOTIA	1.830		04/27/2022	MATURED		3,000,000	3,000,000	2,999,490	2,999,904	0	96	0	96	0	3,000,000	0	0	0	27,450	04/27/2022	1.E FE
39191Z-AZ-2	GREATER TORONTO AIRPOR	3.040		06/21/2022	REDEEMED		2,000,000	2,000,000	2,037,080	2,004,651	0	(4,651)	0	(4,651)	0	2,000,000	0	0	0	45,725	09/21/2022	1.E FE
47787Z-AW-2	JOHN DEERE CANADA FUND	2.050		05/13/2022	MATURED		1,000,000	1,000,000	999,200	999,936	0	64	0	64	0	1,000,000	0	0	0	10,250	05/13/2022	1.F FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59162N-AE-9	METRO INC	2.680		06/06/2022	MAKE WHOLE CALL		2,002,720	2,000,000	1,970,620	1,993,486	0	3,014	0	3,014	0	1,996,500	0	3,500	3,500	29,667	12/05/2022	2.B FE
633067-4V-2	NATIONAL BANK OF CANAD	1.957		06/30/2022	MATURED		600,000	600,000	582,522	597,854	0	2,146	0	2,146	0	600,000	0	0	0	5,871	06/30/2022	1.D FE
76774L-AA-5	RITCHIE BROS HLDGS INC	4.750	A	05/04/2022	MAKE WHOLE CALL		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,549	12/15/2031	3.C FE
775109-AV-3	ROGER COMMUNICATIONS I	4.000		06/06/2022	MATURED		2,000,000	2,000,000	2,073,000	2,008,249	0	(8,249)	0	(8,249)	0	2,000,000	0	0	0	40,000	06/06/2022	2.A FE
918423-AU-8	VW CREDIT CANADA	2.650	B	06/27/2022	MATURED		1,000,000	1,000,000	999,460	999,914	0	86	0	86	0	1,000,000	0	0	0	13,250	06/27/2022	2.A FE
G29628-AA-1	AP ARISTOTLE HOLDINGS	5.125	D	04/08/2022	MAKE WHOLE CALL		17,482,430	17,466,929	17,530,920	17,508,971	0	(58,940)	0	(58,940)	0	17,450,031	0	16,898	16,898	342,685	12/31/2028	2.C PL
G29628-AB-9	AP ARISTOTLE HOLDINGS	3.250	D	04/08/2022	MAKE WHOLE CALL		10,198,084	10,189,042	10,226,370	10,254,426	0	(125,474)	0	(125,474)	0	10,128,953	0	60,089	60,089	129,828	12/31/2028	1.G PL
G29628-AC-7	AP ARISTOTLE HOLDINGS	19.750	D	04/08/2022	MAKE WHOLE CALL		2,939,655	2,937,049	2,947,809	2,853,963	0	(1,908)	0	(1,908)	0	2,852,054	0	84,994	84,994	218,015	12/31/2028	4.B Z
05253J-AS-0	AUST & NZ BANKING GROU	2.625	D	05/19/2022	MATURED		1,000,000	1,000,000	999,440	999,924	0	76	0	76	0	1,000,000	0	0	0	13,125	05/19/2022	1.D FE
05530Q-AF-7	BAT INTL FINANCE (144A	3.250	D	06/07/2022	MATURED		3,796,000	3,796,000	3,737,509	3,792,502	0	3,498	0	3,498	0	3,796,000	0	0	0	61,685	06/07/2022	2.B FE
05565Q-CJ-5	BP CAPITAL MARKETS PLC	3.994	D	06/30/2022	MAKE WHOLE CALL		1,009,561	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,960	09/26/2023	1.F FE
05565Q-CP-1	BP CAPITAL MARKETS PLC	3.814	D	06/30/2022	MAKE WHOLE CALL		3,025,292	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	126,998	02/10/2024	1.G FE
05565Q-CS-5	BP CAPITAL MARKETS PLC	3.535	D	06/30/2022	MAKE WHOLE CALL		1,004,072	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,246	11/04/2024	1.F FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN	3.800	D	06/30/2022	REDEEMED		193,029	193,029	193,029	196,177	0	(3,147)	0	(3,147)	0	193,029	0	0	0	3,668	09/30/2045	1.D PL
23636T-AA-8	DANONE SA (144A)	3.000	D	06/15/2022	MATURED		2,960,000	2,960,000	2,929,994	2,958,220	0	1,780	0	1,780	0	2,960,000	0	0	0	44,400	06/15/2022	2.A FE
294829-AA-4	ERICSSON LM	4.125	D	05/15/2022	MATURED		336,000	336,000	330,994	335,711	0	289	0	289	0	336,000	0	0	0	6,930	05/15/2022	2.C FE
423012-AA-1	HEINEKEN NV (144A)	3.400	D	04/01/2022	MATURED		2,000,000	2,000,000	2,000,430	1,999,869	0	131	0	131	0	2,000,000	0	0	0	34,000	04/01/2022	2.A FE
63254A-AW-8	NATIONAL AUSTRALIA BAN	2.500	D	05/22/2022	MATURED		1,000,000	1,000,000	994,270	999,496	0	504	0	504	0	1,000,000	0	0	0	12,500	05/22/2022	1.D FE
780097-BE-0	NATWEST GROUP PLC	3.498	D	05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,490	05/15/2023	2.A FE
806854-AD-7	SCHLUMBERGER INVESTMEN	2.400	D	05/02/2022	REDEEMED		3,000,000	3,000,000	2,924,600	2,992,464	0	4,202	0	4,202	0	2,996,666	0	3,334	3,334	54,200	08/01/2022	1.F FE
85235X-AF-2	STADSHYPOTEK AB (144A)	2.500	D	04/05/2022	MATURED		3,000,000	3,000,000	2,915,100	2,992,962	0	7,038	0	7,038	0	3,000,000	0	0	0	37,500	04/05/2022	1.A FE
86803U-AC-5	SUNTORY HOLDINGS LTD (	2.550	D	06/28/2022	MATURED		1,000,000	1,000,000	998,320	999,822	0	178	0	178	0	1,000,000	0	0	0	10,797	06/28/2022	2.B FE
00842B-AC-1	ABMT 2015-5 A3 CMO	3.500		06/25/2022	VARIOUS		19,285	19,285	19,469	19,268	0	17	0	17	0	19,285	0	0	0	274	07/25/2045	1.A
00842D-AC-7	ABMT 2015-6 A3 CMO	3.500		06/25/2022	VARIOUS		44,844	44,844	45,082	44,772	0	72	0	72	0	44,844	0	0	0	745	09/25/2045	1.A
00842C-AC-9	ABMT 2015-7 A3 CMO	3.500		06/25/2022	VARIOUS		59,148	59,148	58,247	58,608	0	540	0	540	0	59,148	0	0	0	856	10/25/2045	1.A
00842E-AC-5	ABMT 2016-2 A3 CMO (14	3.500		06/25/2022	VARIOUS		45,208	45,208	45,745	45,201	0	7	0	7	0	45,208	0	0	0	679	03/25/2046	1.A
05949C-HU-3	BOAMS 2005-I 2A5 CMO	2.738		06/25/2022	VARIOUS		11,177	11,177	7,545	5,007	0	6,171	0	6,171	0	11,177	0	0	0	130	10/25/2035	1.D FM
05949C-HU-3	BOAMS 2005-I 2A5 CMO	2.738		06/25/2022	WRITTEN OFF		0	1,787	1,206	801	0	(9)	0	(9)	0	792	0	(792)	(792)	18	10/25/2035	1.D FM
12498N-AB-9	CBASS 2006-CB2 AF2	6.001		06/25/2022	VARIOUS		42,135	42,135	23,521	10,021	0	32,114	0	32,114	0	42,135	0	0	0	533	12/25/2036	1.A FM
12564E-AA-0	CIM 2021-J2 A1 CMO (14	2.500		06/25/2022	VARIOUS		246,554	246,554	251,321	251,294	0	(4,740)	0	(4,740)	0	246,554	0	0	0	2,753	04/25/2051	1.A
17323E-AD-5	CMLTI 2014-J2 A1 CMO	3.500		06/25/2022	VARIOUS		38,326	38,326	38,659	38,248	0	78	0	78	0	38,326	0	0	0	519	11/25/2044	1.A
172973-W5-4	CMSI 2005-4 1A6 CMO	5.500		06/25/2022	VARIOUS		4,853	4,853	3,603	3,894	0	958	0	958	0	4,853	0	0	0	110	07/25/2035	1.A FM
172973-5F-2	CMSI 2006-1 2A1 CMO	5.000		06/25/2022	VARIOUS		28	28	26	11	0	17	0	17	0	28	0	0	0	1	02/25/2021	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO	4.091		05/28/2022	RECOVERY OF PAR WRITE-OFF		0	(343)	(327)	(335)	0	0	0	0	0	(335)	0	335	335	0	12/28/2033	1.A FM
22541S-CC-0	CSFB 2004-2R A1 CMO	4.091		06/28/2022	VARIOUS		4,898	4,898	4,672	4,781	0	117	0	117	0	4,898	0	0	0	86	12/28/2033	1.A FM
12647P-AJ-7	CSMC 2013-7 A10 CMO	3.500		06/25/2022	VARIOUS		65,131	65,131	62,886	64,411	0	720	0	720	0	65,131	0	0	0	1,020	08/25/2043	1.A
12652C-AA-7	CSMC 2017-HL2 A1 CMO	3.500		06/25/2022	VARIOUS		193,931	193,931	196,037	193,922	0	9	0	9	0	193,931	0	0	0	2,820	10/25/2047	1.A
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		06/25/2022	RECOVERY OF PAR WRITE-OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		06/25/2022	VARIOUS		2,521	2,521	2,185	121	0	2,400	0	2,400	0	2,521	0	0	0	52	08/25/2035	1.D FM
126694-AA-6	CWHL 2005-19 1A1 CMO	5.500		05/25/2022	WRITTEN OFF		0	5	5	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		04/25/2022	RECOVERY OF PAR WRITE-OFF		0	(1,611)	(1,442)	(386)	0	81	0	81	0	(305)	0	305	305	0	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		06/25/2022	VARIOUS		22,943	22,943	20,534	5,499	0	17,444	0	17,444	0	22,943	0	0	0	479	11/25/2035	1.D FM
126694-JR-0	CWHL 2005-24 A1 CMO	5.500		05/25/2022	WRITTEN OFF		0	157	141	38	0	(8)	0	(8)	0	30	0	(30)	(30)	4	11/25/2035	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO	2.500		06/25/2022	VARIOUS		136,371	136,371	123,527	131,817	0	4,555	0	4,555	0	136,371	0	0	0	1,295	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 CMO (14	3.500		06/25/2022	VARIOUS		56,853	56,853	56,213	56,552	0	300	0	300	0	56,853	0	0	0	865	02/25/2048	1.A
33850B-AC-1	FSMT 2017-1 1A3 CMO	3.500		06/25/2022	VARIOUS		156,252	156,252	158,547	156,441	0	(189)	0	(189)	0	156,252	0	0	0	2,277	03/25/2047	1.A
33850T-AC-2	FSMT 2018-1 A3 CMO (14	3.500		06/25/2022	VARIOUS		183,673	183,673	182,037	183,153	0	520	0	520	0	183,673	0	0	0	2,563	03/25/2048	1.A
33853G-AB-9	FSMT 2021-12 A2 CMO (1	2.500		06/25/2022	VARIOUS		263,126	263,126	263,455	263,442	0	(316)	0	(316)	0	263,126	0	0	0	2,587	11/25/2051	1.A Z
3622EB-AC-2	GSAA 2007-4 A3A CMO	2.224		06/27/2022	VARIOUS		26,708	26,708	10,984	2,277	0	24,431	0	24,431	0	26,708	0	0	0	89	03/25/2037	1.D FM
36242D-UQ-4	GSR 2005-AR1 4A1 CMO	2.904		06/25/2022	VARIOUS		97,250	97,250	87,922	87,879	0	9,370	0	9,370	0	97,250	0	0	0	1,261	01/25/2035	1.A FM
46630G-AD-7	JPMMT 2007-A1 2A2 CMO	2.553		06/25/2022	VARIOUS		8,560	8,560	7,554	7,097	0	1,463	0	1,463	0	8,560	0	0	0	101	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46641C-AU-5	JPMMT 2014-1 2A1 CMO 3.500		06/25/2022	VARIOUS		232,484	232,484	229,115	230,869	0	1,615	0	1,615	0	232,484	0	0	0	2,934	01/25/2044	1.A
46643K-AC-5	JPMMT 2014-5 A2 CMO 2.500		06/25/2022	VARIOUS		85,491	85,491	85,972	85,502	0	(11)	0	(11)	0	85,491	0	0	0	884	10/25/2029	1.A
46654K-AC-1	JPMMT 2021-11 A3 2.500		06/25/2022	VARIOUS		502,974	502,974	511,069	510,774	0	(7,800)	0	(7,800)	0	502,974	0	0	0	5,027	01/25/2052	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		06/25/2022	VARIOUS		449,764	449,764	447,445	447,456	0	2,308	0	2,308	0	449,764	0	0	0	4,392	05/25/2052	1.A Z
46654U-AD-7	JPMMT 2022-3 A4 (144A) 3.000		06/25/2022	VARIOUS		501,453	501,453	491,581	491,581	0	9,872	0	9,872	0	501,453	0	0	0	2,241	08/25/2052	1.A FE
57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		06/25/2022	VARIOUS		27,115	27,115	26,302	12,228	0	14,887	0	14,887	0	27,115	0	0	0	699	11/25/2035	1.A FM
67647E-AA-5	OMCT 2021-5 A1 (144A) 2.500		06/25/2022	VARIOUS		365,387	365,387	368,299	368,284	0	(2,897)	0	(2,897)	0	365,387	0	0	0	3,571	10/25/2051	1.A
74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2022	VARIOUS		3,740	3,740	3,827	3,728	0	12	0	12	0	3,740	0	0	0	93	02/25/2034	1.A FM
69371V-AA-5	PSMC 2018-1A A1 CMO 3.500		06/25/2022	VARIOUS		69,642	69,642	68,760	69,428	0	214	0	214	0	69,642	0	0	0	940	02/25/2048	1.A
75409T-AA-3	RATE 2021-J3 A1 (144A) 2.500		06/25/2022	VARIOUS		298,937	298,937	301,973	301,866	0	(2,929)	0	(2,929)	0	298,937	0	0	0	3,070	10/25/2051	1.A
75410J-AA-2	RATE 2021-J4 A1 (144A) 2.500		06/25/2022	VARIOUS		99,696	99,696	99,572	99,571	0	126	0	126	0	99,696	0	0	0	1,128	11/25/2051	1.A FE
74938X-AD-1	RCKT 2022-3 A5 (144A) 3.000		06/25/2022	VARIOUS		51,077	51,077	48,060	48,060	0	3,017	0	3,017	0	51,077	0	0	0	210	05/25/2052	1.A Z
81745R-AB-6	SEMT 2013-3 A2 CMO 2.500		06/25/2022	VARIOUS		65,112	65,112	57,836	62,127	0	2,986	0	2,986	0	65,112	0	0	0	684	03/25/2043	1.A
81744Y-AA-4	SEMT 2013-4 A1 CMO 2.325		06/25/2022	VARIOUS		58,606	58,606	52,023	56,378	0	2,228	0	2,228	0	58,606	0	0	0	528	04/25/2043	1.A
81744Y-AB-2	SEMT 2013-4 A2 CMO 2.500		06/25/2022	VARIOUS		85,509	85,509	77,321	82,740	0	2,769	0	2,769	0	85,509	0	0	0	828	04/25/2043	1.A
81746G-AA-1	SEMT 2017-7 A1 CMO (14 3.500		06/25/2022	VARIOUS		25,387	25,387	25,890	25,443	0	(57)	0	(57)	0	25,387	0	0	0	329	10/25/2047	1.A
97652Q-AD-1	WIN 2014-2 A4 CMO 3.500		06/20/2022	VARIOUS		20,671	20,671	21,026	20,642	0	29	0	29	0	20,671	0	0	0	300	09/20/2044	1.A
97655J-AE-2	WIN 2016-1 1A5 CMO 3.500		06/20/2022	VARIOUS		69,278	69,278	70,274	69,337	0	(58)	0	(58)	0	69,278	0	0	0	993	01/20/2046	1.A
05604F-AA-3	BWAY 2013-1515 A1 (144 2.809		06/10/2022	VARIOUS		419,440	419,440	418,438	418,783	0	657	0	657	0	419,440	0	0	0	4,912	03/10/2033	1.A
12625K-AD-7	COMM 2013-CR8 A4 3.334		06/10/2022	PAID ON PRINCIPAL		39,827	39,827	37,959	39,183	0	644	0	644	0	39,827	0	0	0	711	06/10/2046	1.A
12591U-AE-3	COMM 2014-UBS2 A4 3.691		04/10/2022	PAID ON PRINCIPAL		1,229,286	1,229,286	1,237,402	1,218,430	0	10,856	0	10,856	0	1,229,286	0	0	0	21,504	03/10/2047	1.A
36192H-AA-2	GSMS 2012-ALOH A 3.551		04/10/2022	PAID ON PRINCIPAL		15,000,000	15,000,000	15,173,438	15,000,541	0	(541)	0	(541)	0	15,000,000	0	0	0	177,550	04/10/2034	1.A FM
46642E-AX-4	JPMBB 2014-C21 A4 3.493		06/15/2022	VARIOUS		912,231	912,231	921,351	913,395	0	(1,164)	0	(1,164)	0	912,231	0	0	0	16,945	08/15/2047	1.A
61766C-AF-6	MSC 2016-UBS9 ASB 3.340		06/15/2022	VARIOUS		274,726	274,726	282,962	276,828	0	(2,101)	0	(2,101)	0	274,726	0	0	0	3,843	03/15/2049	1.A
61766C-AD-1	MSC 2016-UBS9 A3 3.329		04/15/2022	PAID ON PRINCIPAL		12,122	12,122	12,393	12,255	0	(133)	0	(133)	0	12,122	0	0	0	135	03/15/2049	1.A
90349D-AD-4	UBSBB 2012-C3 A4 3.091		06/10/2022	VARIOUS		6,528,309	6,528,309	6,691,262	6,542,128	0	(13,819)	0	(13,819)	0	6,528,309	0	0	0	94,112	08/10/2049	1.A FM
94989A-AS-4	WFCM 2014-LC18 A3 3.271		05/15/2022	VARIOUS		489,086	489,086	503,747	488,520	0	566	0	566	0	489,086	0	0	0	8,153	12/15/2047	1.A
92938E-AM-5	WFRBS 2013-C16 A4 4.136		05/15/2022	PAID ON PRINCIPAL		92,242	92,242	93,159	92,117	0	125	0	125	0	92,242	0	0	0	2,049	09/15/2046	1.A
92890F-AT-3	WFRBS 2014-C20 A4 3.723		06/15/2022	VARIOUS		107,207	107,207	108,279	106,773	0	434	0	434	0	107,207	0	0	0	1,793	05/15/2047	1.A
45779B-BT-5	IMSCI 2013-4 A1 (144A) 2.837		06/12/2022	VARIOUS		9,356	9,356	9,356	9,344	0	12	0	12	0	9,356	0	0	0	175	04/12/2023	1.A FE
20846Q-HN-1	CNF 2001-3 A4 6.910		06/01/2022	VARIOUS		95,467	95,467	95,462	96,253	0	(786)	0	(786)	0	95,467	0	0	0	2,925	05/01/2033	5.A FE
674135-DQ-8	OAK 1998-B M2 7.025		06/15/2022	RECOVERY OF PAR WRITE-OFF		0	(2,986)	(186)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6.
67087T-DW-8	OAK 2002-C A1 5.410		06/15/2022	VARIOUS		46,219	46,219	42,274	40,139	0	6,080	0	6,080	0	46,219	0	0	0	994	11/15/2032	5.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						237,893,234	236,305,443	239,369,341	237,220,062	3,957	(201,857)	0	(197,901)	0	237,022,161	0	(653,372)	(653,372)	6,440,332	XXX	XXX
2509999997. Total - Bonds - Part 4						558,860,584	545,154,682	577,852,443	559,567,922	(2,595,543)	(1,543,025)	0	(4,138,568)	0	555,429,354	0	1,906,785	1,906,785	12,977,139	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						558,860,584	545,154,682	577,852,443	559,567,922	(2,595,543)	(1,543,025)	0	(4,138,568)	0	555,429,354	0	1,906,785	1,906,785	12,977,139	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
024835-10-0	AMERICAN CAMPUS COMMUNITIES		04/19/2022	VARIOUS	55,410.000	3,589,007		2,928,312	3,073,437	(233,538)	0	1,275	(234,813)	0	2,927,037	0	661,970	661,970	25,475		
03674X-10-6	ANTERO RESOURCES CORP		04/12/2022	CITIGROUP GLOBAL MKTS	8,696.000	288,048		218,357	0	0	0	0	0	0	218,357	0	69,692	69,692	0		
03676B-10-2	ANTERO MIDSTREAM CORPORATION		04/12/2022	CITIGROUP GLOBAL MKTS	10,785.000	120,593		107,311	0	0	0	0	0	0	107,311	0	13,282	13,282	0		
03750L-10-9	APARTMENT INCOME REIT CORP		04/08/2022	MORGAN STANLEY NA ALGO	1,636.000	88,227		62,839	89,440	(26,601)	0	0	(26,601)	0	62,839	0	25,389	25,389	736		
053484-10-1	AVALONBAY COMMUNITIES INC		04/08/2022	MORGAN STANLEY NA ALGO	181.000	45,235		42,651	45,719	(3,068)	0	0	(3,068)	0	42,651	0	2,584	2,584	576		
133131-10-2	CAMDEN PROPERTY TRUST		06/24/2022	VARIOUS	3,293.000	452,756		260,937	588,393	(327,456)	0	0	(327,456)	0	260,937	0	191,819	191,819	5,829		
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		06/02/2022	VARIOUS	10,372.000	1,868,653		1,707,607	2,165,051	(457,444)	0	0	(457,444)	0	1,707,607	0	161,047	161,047	15,247		
229663-10-9	CUBESMART		06/24/2022	WELLS FARGO NA ALGO	1,401.000	59,418		37,533	79,731	(42,198)	0	0	(42,198)	0	37,533	0	21,885	21,885	1,205		
252784-30-1	DIAMONDROCK HOSPITALITY CO		05/11/2022	VARIOUS	22,300.000	223,990		213,663	214,303	(640)	0	0	(640)	0	213,663	0	10,327	10,327	0		
297178-10-5	ESSEX PROPERTY TRUST INC		04/08/2022	MORGAN STANLEY NA ALGO	436.000	153,441		127,078	153,572	(26,494)	0	0	(26,494)	0	127,078	0	26,362	26,362	1,870		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30225T-10-2	EXTRA SPACE STORAGE INC		06/30/2022	VARIOUS	1,427.000	244,596		161,912	323,544	(161,632)	0	0	(161,632)	0	161,912	0	82,684	82,684	4,281		
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		05/11/2022	JPM SECURITIES NA ALGO	3,100.000	79,736		83,266	91,171	(7,905)	0	0	(7,905)	0	83,266	0	(3,530)	(3,530)	2,062		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC WI		05/26/2022	VARIOUS	26,700.000	1,243,705		1,196,263	0	0	0	0	0	0	1,196,263	0	47,441	47,441	10,833		
421946-10-4	HEALTHCARE REALTY TRUST		05/11/2022	KEYBANC CAP MARKETS NA	12,600.000	359,823		346,248	346,248	0	0	0	0	0	346,248	0	13,575	13,575	3,906		
431284-10-8	HIGHWOODS PROPERTIES INC		06/13/2022	VARIOUS	36,315.000	1,245,466		1,594,183	0	0	0	0	0	0	1,594,183	0	(348,718)	(348,718)	26,172		
529043-10-1	LEXINGTON REALTY TRUST		04/19/2022	VARIOUS	78,700.000	1,045,892		1,196,575	1,119,954	(28,688)	0	0	(28,688)	0	1,196,575	0	(150,683)	(150,683)	18,048		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		05/27/2022	VARIOUS	42,400.000	1,842,733		1,831,256	2,038,168	(206,912)	0	0	(206,912)	0	1,831,256	0	11,477	11,477	43,672		
69007J-10-6	OUTFRONT MEDIA INC		04/08/2022	MORGAN STANLEY NA ALGO	1,100.000	29,528		23,078	29,502	(6,424)	0	0	(6,424)	0	23,078	0	6,450	6,450	330		
75134P-30-3	RAMACO RESOURCES INC		04/14/2022	VARIOUS	21,226.000	411,349		410,299	0	0	0	74,928	(74,928)	0	335,371	0	75,978	75,978	0		
756109-10-4	REALTY INCOME CORP		05/31/2022	VARIOUS	6,000.000	408,594		194,411	429,540	(235,129)	0	0	(235,129)	0	194,411	0	214,183	214,183	8,883		
758849-10-3	REGENCY CENTERS CORP		05/04/2022	VARIOUS	61,117.000	4,300,760		3,867,908	2,983,935	(712,467)	0	72,791	(785,258)	0	3,795,117	0	505,644	505,644	62,406		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		04/08/2022	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	273		
828806-10-9	SIMON PROPERTY GROUP INC		04/08/2022	MORGAN STANLEY NA ALGO	812.000	103,935		52,520	129,733	(77,213)	0	0	(77,213)	0	52,520	0	51,415	51,415	1,340		
84860W-30-0	SPIRIT REALTY CAPITAL INC		06/02/2022	MERRILL LYNCH NA ALGO	797.000	33,205		36,678	38,391	(1,714)	0	0	(1,714)	0	36,678	0	(3,473)	(3,473)	1,017		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/11/2022	JPM SECURITIES NA ALGO	4,300.000	49,351		50,439	50,439	0	0	0	0	0	50,439	0	(1,088)	(1,088)	0		
92276F-10-0	VENTAS INC		04/08/2022	MORGAN STANLEY NA ALGO	2,441.000	149,490		79,762	124,784	(45,022)	0	0	(45,022)	0	79,762	0	69,728	69,728	2,197		
925652-10-9	VICI PROPERTIES INC		06/15/2022	RAY JAMES SOFT CREDIT NA	42,574.000	1,229,999		1,209,772	0	0	0	0	0	0	1,209,772	0	20,227	20,227	0		
95040Q-10-4	WELLTOWER INC		06/02/2022	VARIOUS	6,484.000	575,785		423,030	556,133	(133,103)	0	0	(133,103)	0	423,030	0	152,755	152,755	4,341		
984017-10-3	XENIA HOTELS & RESORTS INC		05/11/2022	VARIOUS	14,400.000	263,086		255,456	260,784	(5,328)	0	0	(5,328)	0	255,456	0	7,630	7,630	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,506,400	XXX	18,719,343	14,931,972	(2,738,975)	0	148,994	(2,887,969)	0	18,570,349	0	1,936,052	1,936,052	240,698	XXX	XXX
5989999997. Total - Common Stocks - Part 4						20,506,400	XXX	18,719,343	14,931,972	(2,738,975)	0	148,994	(2,887,969)	0	18,570,349	0	1,936,052	1,936,052	240,698	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						20,506,400	XXX	18,719,343	14,931,972	(2,738,975)	0	148,994	(2,887,969)	0	18,570,349	0	1,936,052	1,936,052	240,698	XXX	XXX
5999999999. Total - Preferred and Common Stocks						20,506,400	XXX	18,719,343	14,931,972	(2,738,975)	0	148,994	(2,887,969)	0	18,570,349	0	1,936,052	1,936,052	240,698	XXX	XXX
6009999999 - Totals						579,366,984	XXX	596,571,786	574,499,894	(5,334,518)	(1,543,025)	148,994	(7,026,537)	0	573,999,703	0	3,842,837	3,842,837	13,217,837	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	60,309,935	60,309,935	07/01/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	51,557,326	51,557,326	07/01/2022
000000-00-0	REPO - JP A TREASURY		1.A	60,309,935	60,309,935	07/01/2022
000000-00-0	REPO - MIZUHO A TREASURY		1.A	9,162,595	9,162,595	07/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				181,339,791	181,339,791	XXX
0109999999. Total - U.S. Government Bonds				181,339,791	181,339,791	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				181,339,791	181,339,791	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				181,339,791	181,339,791	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				181,339,791	181,339,791	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 61,070,448 Book/Adjusted Carrying Value $ 61,070,448
2. Average balance for the year Fair Value $ 132,185,112 Book/Adjusted Carrying Value $ 132,185,112
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 181,339,791 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
Bankers Trust	Phoenix, AZ		0.000	0	0	233,448	260,813	170,442	XXX
JP Morgan Chase	San Antonio, TX		0.000	0	0	914,470	1,672,870	2,553,750	XXX
Hinsdale Bank & Trust	Hinsdale, IL		0.000	0	0	396,663	960,212	401,938	XXX
Midfirst Bank	Denver,CO		0.000	0	0	846,494	1,526,093	2,331,815	XXX
Suntrust Bank	Nashville, TN		0.000	0	0	1,138,612	1,017,866	882,838	XXX
US Bank	St. Paul, MN		0.000	0	0	5,765,325	7,718,225	5,588,246	XXX
Wells Fargo	San Francisco, CA		0.000	0	0	5,151,437	4,051,566	4,201,586	XXX
Wells Fargo	Portland, OR		0.000	0	0	324,276	510,898	549,490	XXX
Commerce Bank	Kansas City, MO		0.000	0	0	213,283	605,514	243,391	XXX
Royal Bank of Canada	Toronto, ON		0.000	0	0	(649,726)	(649,726)	(649,921)	XXX
CIBC Mellon	Toronto,ON		0.000	0	0	725,465	2,056,332	5,736,780	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	207,203	359,624	374,348	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	633,783	809,655	936,829	XXX
TD Bank	Toronto,ON		0.000	0	0	14,267,279	11,975,051	14,134,893	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	30,168,012	32,874,993	37,456,425	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	30,168,012	32,874,993	37,456,425	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	30,168,012	32,874,993	37,456,425	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2022	1.435		152,336,795	0	59,340
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						152,336,795	0	59,340