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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Paul E. Munson
President	Secretary	Controller

Subscribed and sworn to before me this
20th day of July, 2023
Notary Public
My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	11,993,318,839	0	11,993,318,839	11,844,044,904
2.	Stocks:				
	2.1 Preferred stocks	1,451,000	0	1,451,000	1,631,380
	2.2 Common stocks	4,684,522,637	0	4,684,522,637	4,496,614,752
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (639,285)), cash equivalents ($ 48,289,096) and short-term investments ($ 0)	47,649,811	0	47,649,811	343,692,560
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	1,797,496,288	5,891,781	1,791,604,507	1,778,578,768
9.	Receivables for securities	28,909	0	28,909	1,170,892
10.	Securities lending reinvested collateral assets	33,082,723	0	33,082,723	61,270,775
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,557,550,207	5,891,781	18,551,658,426	18,527,004,030
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	97,248,230	0	97,248,230	95,424,991
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	941,745,751	31,559,763	910,185,988	759,735,814
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 20,360,000 earned but unbilled premiums)	1,374,729,415	5,431,162	1,369,298,253	1,194,845,358
	15.3 Accrued retrospective premiums ($ 12,535,434) and contracts subject to redetermination ($ 0)	12,535,434	978,520	11,556,914	12,477,288
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	25,871,647	0	25,871,647	15,075,552
	16.2 Funds held by or deposited with reinsured companies	176,312	0	176,312	174,846
	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	25,773,438	0	25,773,438	0
18.2	Net deferred tax asset	132,330,459	0	132,330,459	105,317,216
19.	Guaranty funds receivable or on deposit	345,407	0	345,407	421,938
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	70,868,487	0	70,868,487	104,932,481
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	78,290,552	1,389,118	76,901,434	63,101,765
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,317,465,339	45,250,344	21,272,214,996	20,878,511,280
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	21,317,465,339	45,250,344	21,272,214,996	20,878,511,280
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Suspense, undistributed payments	29,128,989	0	29,128,989	13,100,849
2502.	Equities and deposits in pools and associations	25,707,052	0	25,707,052	30,056,636
2503.	Amounts receivable under high deductible policies	13,838,679	1,389,118	12,449,561	10,887,022
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,615,832	0	9,615,832	9,057,259
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	78,290,552	1,389,118	76,901,434	63,101,765

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,513,332,971)	7,995,214,774	7,688,815,504
2.	Reinsurance payable on paid losses and loss adjustment expenses	382,356,909	357,094,928
3.	Loss adjustment expenses	1,643,625,750	1,632,290,905
4.	Commissions payable, contingent commissions and other similar charges	103,697,602	154,419,237
5.	Other expenses (excluding taxes, licenses and fees)	92,306,495	125,494,911
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	62,294,380	73,103,777
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	10,399,941
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 $ 275,002,243 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)	3,275,137,991	2,967,625,596
10.	Advance premium	1,750	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,262,623	10,344,799
12.	Ceded reinsurance premiums payable (net of ceding commissions)	106,183,148	59,864,351
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	6,986,770	6,087,235
15.	Remittances and items not allocated	(4,562)	(805)
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	3,501,256	0
22.	Payable for securities lending	33,082,723	61,270,775
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	(6,937,842)	(7,026,961)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,708,709,767	13,139,784,194
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	13,708,709,767	13,139,784,194
29.	Aggregate write-ins for special surplus funds	8,268,578	8,355,232
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,660,159,287	2,660,159,287
35.	Unassigned funds (surplus)	4,870,077,363	5,045,212,567
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	7,563,505,228	7,738,727,086
38.	Totals (Page 2, Line 28, Col. 3)	21,272,214,996	20,878,511,280
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,080	240,093
2502.	Escheat liability	231,963	243,437
2503.	Retroactive reinsurance reserve ceded	(7,409,886)	(7,510,490)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(6,937,842)	(7,026,961)
2901.	Special surplus from retroactive reinsurance	8,268,578	8,355,232
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	8,268,578	8,355,232
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 $ 245,110,485)	220,405,106	190,619,309	382,265,906
	1.2 Assumed (written $ 3,557,171,699)	3,252,554,793	2,913,229,469	6,039,260,504
	1.3 Ceded (written $ 252,270,588)	227,004,900	196,274,270	393,080,592
	1.4 Net (written $ 3,550,011,596)	3,245,954,999	2,907,574,508	6,028,445,818
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 2,164,880,256):			
	2.1 Direct	77,480,656	79,378,659	200,578,435
	2.2 Assumed	2,170,857,812	1,733,688,857	3,664,906,320
	2.3 Ceded	81,113,005	81,872,809	206,839,314
	2.4 Net	2,167,225,462	1,731,194,707	3,658,645,442
3.	Loss adjustment expenses incurred	304,428,681	274,491,371	581,191,917
4.	Other underwriting expenses incurred	964,624,472	853,635,170	1,711,050,266
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	3,436,278,615	2,859,321,248	5,950,887,624
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(190,323,617)	48,253,260	77,558,193
	INVESTMENT INCOME			
9.	Net investment income earned	257,928,371	259,010,516	1,070,108,821
10.	Net realized capital gains (losses) less capital gains tax of $ 1,533,821	(9,496,441)	(3,654,082)	(15,695,206)
11.	Net investment gain (loss) (Lines 9 + 10)	248,431,930	255,356,434	1,054,413,615
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 708,057 amount charged off $ 5,323,235)	(4,615,178)	(10,549,868)	(16,531,867)
13.	Finance and service charges not included in premiums	9,554,411	9,216,784	18,665,836
14.	Aggregate write-ins for miscellaneous income	(84,127)	744,981	656,617
15.	Total other income (Lines 12 through 14)	4,855,107	(588,103)	2,790,586
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	62,963,420	303,021,591	1,134,762,394
17.	Dividends to policyholders	3,514,914	2,878,029	6,279,016
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)	59,448,506	300,143,562	1,128,483,379
19.	Federal and foreign income taxes incurred	(26,674,173)	51,456,923	109,423,935
20.	Net income (Line 18 minus Line 19)(to Line 22)	86,122,679	248,686,640	1,019,059,444
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,738,727,086	7,829,970,720	7,829,970,720
22.	Net income (from Line 20)	86,122,679	248,686,640	1,019,059,444
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,631,607)	122,179,929	373,660,178	60,487,462
25.	Change in net unrealized foreign exchange capital gain (loss)	5,195,176	(6,627,896)	(6,793,907)
26.	Change in net deferred income tax	21,381,636	2,393,159	20,832,276
27.	Change in nonadmitted assets	(3,101,277)	7,654,902	4,836,389
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	30,334,702	30,334,702
	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	(407,000,000)	(610,000,000)	(1,220,000,000)
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)	(175,221,858)	46,101,685	(91,243,634)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,563,505,228	7,876,072,405	7,738,727,086
	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	47,465	748,434	1,005,002
1402.	Fines and penalties of regulatory authorities	(35,999)	(34,631)	(68,058)
1403.	Retroactive reinsurance gain/loss	(95,593)	31,179	(280,328)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(84,127)	744,981	656,617
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	3,273,400,643	2,920,305,864	6,156,859,751
2.	Net investment income	261,248,835	275,145,176	1,100,100,873
3.	Miscellaneous income	4,855,107	(588,103)	2,790,586
4.	Total (Lines 1 to 3)	3,539,504,585	3,194,862,936	7,259,751,210
5.	Benefit and loss related payments	1,846,361,773	1,546,715,619	3,252,207,668
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	1,350,774,317	1,168,114,585	2,243,745,964
8.	Dividends paid to policyholders	2,597,090	2,866,234	7,168,236
9.	Federal and foreign income taxes paid (recovered) net of $ 211,373 tax on capital gains (losses)	11,033,028	86,386,271	118,565,616
10.	Total (Lines 5 through 9)	3,210,766,207	2,804,082,708	5,621,687,483
11.	Net cash from operations (Line 4 minus Line 10)	328,738,378	390,780,228	1,638,063,726
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	924,072,535	860,024,979	1,971,800,921
	12.2 Stocks	3,284,694	397,847	1,259,916
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	26,142,307	36,608,862	76,932,048
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(11,095)	(11,095)
	12.7 Miscellaneous proceeds	32,831,291	30,674,840	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	986,330,827	927,695,435	2,049,981,790
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,081,262,136	935,780,316	2,262,942,725
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	115,737,730	87,799,746	210,314,688
	13.6 Miscellaneous applications	0	70,336,522	60,791,922
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,196,999,866	1,093,916,584	2,534,049,334
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)	(210,669,039)	(166,221,149)	(484,067,545)
	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	30,334,702	30,334,702
	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	407,000,000	610,000,000	1,220,000,000
	16.6 Other cash provided (applied)	(7,112,087)	125,373,798	68,432,748
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(414,112,087)	(454,291,500)	(1,121,232,550)
	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)	(296,042,749)	(229,732,421)	32,763,631
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	343,692,560	310,928,929	310,928,929
	19.2 End of period (Line 18 plus Line 19.1)	47,649,811	81,196,507	343,692,560

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

20.0001. Stock distribution from limited partnership	2,517,294	978,494	1,714,602
20.0002. Income payment received in securities	69,949	115,055	204,037
20.0003. Exchange of bonds	0	10,070,048	19,552,938
20.0004. Tax credits from certified capital company (CAPCO)	0	0	37,681

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 86,122,679	$ 1,019,059,444
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	$ 86,122,679	$ 1,019,059,444
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,563,505,228	$ 7,738,727,086
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,563,505,228	$ 7,738,727,086

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   In accordance with SSAP No. 102, *Pensions* (SSAP No. 102), the Company is allocated a portion of the required contributions to the qualified and non-qualified pension plans sponsored by the Company's ultimate holding company (The Travelers Companies, Inc., or TRV) for which the Company has no legal liability. The Company historically was allocated a portion of TRV's GAAP pension expense, as determined in accordance with ASC 715, *Retirement Benefits*. The amount allocated to the Company should have been the Company's allocated portion of the required plan contributions to the respective plans, as required by SSAP No. 102.

   Beginning with the quarter ended March 31, 2023, the Company changed its accounting for pension expense and is allocated its share of the required contributions to the respective plans. Please refer to Note 12G, *Consolidated/Holding Company Plans: Employee Retirement Plans* for more information.

   The Company had no material corrections of errors through June 30, 2023.

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.

NOTES TO FINANCIAL STATEMENTS

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.

2. The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2023.

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	$	6,042,353
2. 12 Months or Longer	$	72,574,675

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

1. Less than 12 Months	$	382,564,279
2. 12 Months or Longer	$	460,985,838

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	0.9 %
(2)	Cash equivalents	59.5 %
(3)	Short-term investments	39.6 %
(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

The Inflation Reduction Act was enacted on August 16, 2022, and includes a new corporate alternative minimum tax (CAMT). Based on the projected "adjusted financial statement income" for 2023, The Travelers Companies, Inc. and its subsidiaries (TRV) has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2023 tax year. However, the Company has determined that it does not expect to be liable for CAMT in 2023.

The Company recognized a one-time tax benefit of $42,464,376 in the first quarter of 2023 due to the expiration of the statute of limitations with respect to a tax item impacted by the repeal of Internal Revenue Code Section 847, which related to the discounting of property-casualty loss reserves.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan (“the qualified plan”) sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans (“the nonqualified plans”) sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. Beginning with the quarter ended March 31, 2023, the Company changed its accounting for pension expense for these plans and recognizes pension expense equal to its allocable share of the required contribution for the qualified plan and the benefits paid for the nonqualified plans. See Note 2, *Accounting Changes and Corrections of Errors* for more information.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2023, the Company paid dividends totaling $407 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 27, 2023	$ —	$ 287	$ 287
June 20, 2023	120	—	120

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

A. Securities measured and reported at fair value as of June 30, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 3,499,758	$ —	$ —	$ 3,499,758
Industrial and miscellaneous	—	38,639,075	—	—	38,639,075
Total bonds	—	42,138,833	—	—	42,138,833
Preferred stock					
Perpetual	1,451,000	—	—	—	1,451,000
Common stock					
Industrial and miscellaneous	1,176,000	—	1,211,204	—	2,387,204
Total securities at fair value	$ 2,627,000	$ 42,138,833	$ 1,211,204	$ —	$ 45,977,037

Reconciliation of Level 3 securities during the quarter:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At June 30, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 48,289,096	$ 48,289,096	$ 11,926,875	$ 36,362,221	$ —	$ —	$ —
Long-term bonds	10,989,692,385	11,993,318,839	983,518,007	9,994,700,629	11,473,749	—	—
Preferred stock	1,451,000	1,451,000	1,451,000	—	—	—	—
Common stock	2,387,204	2,387,204	1,176,000	—	1,211,204	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 344,368,103	$ 344,368,103	$ 79,531,060	$ 264,837,043	$ —	$ —	$ —
Long-term bonds	10,760,087,537	11,844,044,904	880,248,311	9,819,589,062	60,250,164	—	—
Preferred stock	1,631,380	1,631,380	1,631,380	—	—	—	—
Common stock	2,482,059	2,482,059	1,270,855	—	1,211,204	—	—

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, 2023, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed favorably by $2,559,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners and other liability – claims-made lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability and commercial multiple peril.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years. Higher estimates for adjusting and other expenses partially offset the homeowners improvement. The improvement in other liability – claims-made was driven primarily by better than expected loss experience in accident years 2020 and 2021.

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 deterioration in commercial auto liability was driven primarily by higher than expected loss experience in multiple accident years. The deterioration in commercial multiple peril was driven primarily by higher than expected loss experience in 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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Due to initial public offering, Fidelis Insurance Holdings Limited was removed since ownership fell below 10%. .....

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
On May 24, 2023, the Board of Directors of the Travelers Companies, Inc. (“Travelers”) adopted amendments to the Travelers Code of Business Conduct and Ethics (the “Code”). The purpose of the amendments was to provide additional guidance and greater detail with respect to various matters, including with respect to ethical decision-making, conflicts of interest, economic and trade sanctions and confidential information. Additional changes were also made to improve readability. This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended, which can be found in the Code dated May 31, 2023. .....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 5,221,239

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 4,494,132,694	$ 4,682,135,433
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 75,761,602	$ 106,366,478
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,569,894,296	$ 4,788,501,911
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. ..... $ 33,082,723

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 33,082,723

16.3 Total payable for securities lending reported on the liability page. ..... $ 33,082,723

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.
   .....

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	21,663,854	21,663,854	0	0	172,653	172,653
TOTAL			0	0	21,663,854	21,663,854	0	0	172,653	172,653

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	1,874,765	1,987,346	1,097,591	937,712	33,476,405	43,823,721
2. Alaska AK	L	390,047	52,851	27,669	6,106	682,425	665,315
3. Arizona AZ	L	2,004,956	1,866,030	648,075	1,139,424	18,129,863	18,178,203
4. Arkansas AR	L	874,853	1,134,226	598,825	337,715	5,789,171	7,239,861
5. California CA	L	9,400,896	19,302,366	3,471,558	7,536,237	71,483,341	69,929,907
6. Colorado CO	L	5,587,549	5,448,740	955,418	542,499	14,820,567	11,844,234
7. Connecticut CT	L	5,874,356	5,817,695	5,580,682	7,418,683	119,432,361	120,400,344
8. Delaware DE	L	615,092	255,336	222,831	556,882	12,184,711	11,732,646
9. District of Columbia DC	L	8,699,866	5,233,702	608,834	615,786	21,918,454	20,992,694
10. Florida FL	L	20,187,926	19,025,056	10,205,567	7,752,794	119,388,027	117,926,266
11. Georgia GA	L	13,224,160	11,127,737	3,251,010	1,577,827	36,194,826	33,764,237
12. Hawaii HI	L	78,572	78,599	13,177	0	7,532,598	7,605,313
13. Idaho ID	L	502,000	549,480	178,784	311,096	4,425,487	4,384,358
14. Illinois IL	L	6,733,920	8,136,090	4,172,799	2,875,129	42,721,074	43,162,591
15. Indiana IN	L	1,213,984	1,679,879	1,838,655	1,027,946	9,665,478	9,999,277
16. Iowa IA	L	1,780,037	2,196,008	2,018,524	1,312,891	14,237,760	14,189,300
17. Kansas KS	L	2,715,585	2,760,646	1,446,491	1,325,275	29,060,689	29,239,923
18. Kentucky KY	L	1,207,156	1,115,580	1,013,018	545,574	17,697,276	17,756,287
19. Louisiana LA	L	8,081,747	5,559,027	2,353,127	2,702,545	34,393,671	39,441,215
20. Maine ME	L	226,400	330,634	331,066	270,483	8,879,156	9,169,100
21. Maryland MD	L	3,907,039	9,721,825	1,348,367	1,522,086	52,400,965	51,471,891
22. Massachusetts MA	L	22,547,974	9,158,435	9,158,303	9,484,835	84,712,710	84,610,121
23. Michigan MI	L	2,295,313	2,054,504	3,953,618	5,595,659	159,504,883	190,226,778
24. Minnesota MN	L	6,596,176	6,400,101	3,174,612	1,270,234	31,502,368	31,452,580
25. Mississippi MS	L	2,857,108	3,408,850	1,146,946	1,416,893	20,004,301	18,758,440
26. Missouri MO	L	2,462,402	2,411,439	2,413,740	2,562,416	22,817,247	27,882,980
27. Montana MT	L	1,060,751	1,020,407	80,607	250,430	1,790,092	1,728,850
28. Nebraska NE	L	781,482	1,559,472	917,916	1,499,184	10,934,507	11,161,112
29. Nevada NV	L	2,013,772	1,490,818	468,856	570,255	4,780,784	4,544,169
30. New Hampshire NH	L	7,377	107,012	1,139,371	826,145	13,044,834	14,196,642
31. New Jersey NJ	L	1,401,750	1,466,187	3,586,068	2,993,736	158,552,138	160,589,892
32. New Mexico NM	L	1,090,721	1,115,143	1,437,040	115,486	3,145,073	3,193,786
33. New York NY	L	23,137,100	20,086,830	20,923,474	20,159,266	226,149,659	225,436,091
34. North Carolina NC	L	5,570,746	3,942,722	2,077,554	4,880,200	27,254,224	28,464,022
35. North Dakota ND	L	23,826	28,158	0	0	103,883	87,891
36. Ohio OH	L	80,456	65,799	575,880	1,742,518	49,478,641	47,193,080
37. Oklahoma OK	L	1,817,355	1,859,831	1,133,453	320,559	7,800,265	7,159,206
38. Oregon OR	L	2,921,420	3,744,961	1,137,935	977,761	11,524,618	10,901,857
39. Pennsylvania PA	L	7,760,597	6,934,305	6,944,500	8,452,299	145,023,826	143,102,895
40. Rhode Island RI	L	1,868,612	1,249,822	992,194	1,178,003	14,795,097	16,487,000
41. South Carolina SC	L	1,738,910	1,688,445	1,675,797	1,019,157	16,886,659	17,411,046
42. South Dakota SD	L	634,248	442,935	81,876	82,922	1,988,210	2,015,914
43. Tennessee TN	L	4,904,010	4,848,430	1,822,104	1,470,265	40,965,309	41,622,928
44. Texas TX	L	37,804,431	25,346,379	4,942,243	5,159,396	122,232,855	119,308,335
45. Utah UT	L	1,445,117	1,014,735	516,929	168,038	9,374,932	6,997,984
46. Vermont VT	L	642,152	527,172	226,919	299,459	2,663,562	4,044,533
47. Virginia VA	L	11,323,980	11,562,542	4,819,759	4,791,333	36,297,056	36,511,797
48. Washington WA	L	2,154,076	363,573	1,904,856	413,014	9,956,368	9,418,359
49. West Virginia WV	L	507,613	513,318	557,828	655,294	6,395,947	7,315,573
50. Wisconsin WI	L	212,899	161,017	986,589	1,770,735	21,946,329	23,433,381
51. Wyoming WY	L	3,280	5,096	3,724	3,724	110,561	111,848
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	747,554	584,814	0	0	136,051	80,598
54. Puerto Rico PR	L	1,494,419	46,901	(117,248)	(144,808)	107,676	44,427
55. U.S. Virgin Islands VI	L	21,806	13,894	0	0	207,483	201,572
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	145	145	0	216	0	0
59. Totals	XXX	245,110,485	218,603,044	120,065,511	120,299,315	1,936,702,453	1,978,612,371
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	145	145	0	216	0	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	145	145	0	216	0	0

(a) Active Status Counts:

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Zensurance Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … ClearCover Underwriting 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
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … 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	

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc.	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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.		93-2131852	0	0		Travelers Group Captive 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.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	RE	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	DS	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	DS	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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

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.		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	7,972,386	541,272	6.8	(5.8)
2.1	Allied Lines	1,051,639	914,612	87.0	31.7
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	12,026,946	6,815,717	56.7	56.6
5.1	Commercial multiple peril (non-liability portion)	9,160	151	1.6	(37.4)
5.2	Commercial multiple peril (liability portion)	0	3,876,866	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	339	(13)	(3.9)	0.2
9.	Inland marine	49,495	(528)	(1.1)	(2.2)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(214)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(1)	0.0	0.0
12.	Earthquake	11,933	19	0.2	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	155,652,713	62,479,053	40.1	52.9
17.1	Other liability - occurrence	222,188	3,980,501	1,791.5	2,437.9
17.2	Other liability - claims-made	2,206	244,565	11,085.4	202.3
17.3	Excess workers' compensation	0	(2,096,040)	0.0	0.0
18.1	Products liability - occurrence	60,600	358,596	591.7	(1,151.0)
18.2	Products liability - claims-made	0	(575)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(2,725,806)	0.0	0.0
19.2	Other private passenger auto liability	0	(1,544)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	1,241	0.0	0.0
19.4	Other commercial auto liability	0	66,006	0.0	0.0
21.1	Private passenger auto physical damage	0	(264)	0.0	0.0
21.2	Commercial auto physical damage	0	1,912	0.0	0.0
22.	Aircraft (all perils)	0	(3,982)	0.0	0.0
23.	Fidelity	1,482	(14,920)	(1,006.8)	(2,873.8)
24.	Surety	43,341,282	3,043,802	7.0	(3.0)
26.	Burglary and theft	2,737	228	8.3	20.8
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	220,405,106	77,480,656	35.2	41.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,149,116	8,344,053	8,069,348
2.1	Allied Lines	669,557	1,178,894	1,076,646
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	6,410,245	12,136,093	11,423,934
5.1	Commercial multiple peril (non-liability portion)	5,330	12,953	10,195
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	309	359	300
9.	Inland marine	23,441	48,284	52,347
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	6,590	11,881	12,177
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	78,780,471	180,091,003	159,018,330
17.1	Other liability - occurrence	105,739	218,831	82,687
17.2	Other liability - claims-made	1,438	1,438	1,438
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	54,654	60,600	126,637
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	1,166	2,091	2,660
24.	Surety	21,402,071	43,001,437	38,723,570
26.	Burglary and theft	1,239	2,569	2,775
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	111,611,366	245,110,485	218,603,044
	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 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 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. 2020 + Prior	2,358,854	3,114,849	5,473,703	443,207	44,582	487,789	2,099,075	49,811	2,799,747	4,948,632	183,427	(220,710)	(37,282)
2. 2021	461,743	874,016	1,335,759	180,090	14,565	194,655	410,614	18,538	707,436	1,136,588	128,961	(133,478)	(4,516)
3. Subtotals 2021 + Prior	2,820,597	3,988,865	6,809,462	623,297	59,147	682,444	2,509,689	68,348	3,507,183	6,085,220	312,389	(354,187)	(41,798)
4. 2022	699,950	1,811,695	2,511,645	584,449	134,720	719,169	605,850	68,921	1,156,943	1,831,715	490,350	(451,111)	39,239
5. Subtotals 2022 + Prior	3,520,546	5,800,560	9,321,106	1,207,746	193,867	1,401,613	3,115,539	137,270	4,664,126	7,916,934	802,739	(805,298)	(2,559)
6. 2023	XXX	XXX	XXX	XXX	752,307	752,307	XXX	402,264	1,319,642	1,721,906	XXX	XXX	XXX
7. Totals	3,520,546	5,800,560	9,321,106	1,207,746	946,174	2,153,920	3,115,539	539,534	5,983,768	9,638,841	802,739	(805,298)	(2,559)
8. Prior Year-End Surplus As Regards Policyholders	7,738,727										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. 22.8	2. (13.9)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	8,318,958	0	8,318,958	7,991,606
2505.	Other assets	1,274,373	0	1,274,373	1,097,995
2506.	Assumed reinsurance receivable and payable	22,501	0	22,501	(32,342)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,615,832	0	9,615,832	9,057,259

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,784,096,824	1,717,549,482
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	30,334,702
	2.2 Additional investment made after acquisition	115,737,730	210,314,688
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(73,361,011)	(51,467,669)
6.	Total gain (loss) on disposals	(5,135,910)	(188,789)
7.	Deduct amounts received on disposals	28,659,600	108,981,352
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	5,046,543	(6,797,007)
10.	Deduct current year's other than temporary impairment recognized	228,288	6,667,230
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,797,496,288	1,784,096,824
12.	Deduct total nonadmitted amounts	5,891,781	5,518,056
13.	Statement value at end of current period (Line 11 minus Line 12)	1,791,604,507	1,778,578,768

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,342,291,035	15,983,348,913
2.	Cost of bonds and stocks acquired	1,083,849,379	2,284,414,302
3.	Accrual of discount	10,897,723	10,332,820
4.	Unrealized valuation increase (decrease)	189,909,334	112,869,265
5.	Total gain (loss) on disposals	(2,443,075)	(9,898,267)
6.	Deduct consideration for bonds and stocks disposed of	927,438,880	1,995,036,952
7.	Deduct amortization of premium	17,697,693	43,770,576
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	156,997	2,353,967
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	81,651	2,385,495
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,679,292,477	16,342,291,035
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	16,679,292,477	16,342,291,035

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	9,742,563,008	236,820,217	204,437,458	33,200,074	9,742,563,008	9,808,145,841	0	9,648,478,317
2.	NAIC 2 (a)	2,183,819,182	20,183,030	28,509,473	(32,458,573)	2,183,819,182	2,143,034,166	0	2,142,421,820
3.	NAIC 3 (a)	36,673,405	0	0	(3,692,063)	36,673,405	32,981,342	0	42,928,986
4.	NAIC 4 (a)	6,876,740	0	1,194,768	(24,240)	6,876,740	5,657,732	0	6,140,335
5.	NAIC 5 (a)	3,540,778	0	0	(41,019)	3,540,778	3,499,758	0	4,075,444
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	11,973,473,113	257,003,247	234,141,699	(3,015,821)	11,973,473,113	11,993,318,839	0	11,844,044,903
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,500,000	0	0	(49,000)	1,500,000	1,451,000	0	1,631,380
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,500,000	0	0	(49,000)	1,500,000	1,451,000	0	1,631,380
15.	Total Bonds and Preferred Stock	11,974,973,113	257,003,247	234,141,699	(3,064,821)	11,974,973,113	11,994,769,839	0	11,845,676,283

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	0	1,016,340
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(11,095)
6.	Deduct consideration received on disposals	0	1,000,000
7.	Deduct amortization of premium	0	5,246
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	344,368,103	311,410,051
2.	Cost of cash equivalents acquired	2,352,459,575	4,789,098,382
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,648,538,582	4,756,140,330
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)	48,289,096	344,368,103
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	48,289,096	344,368,103

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	542,549	0	151,197	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	109,664	0	962,154	1.840
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	31,832	0	1,288,578	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks		11/15/2017	3	0	132,473	0	849,040	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group		01/11/2018	3	0	12,462	0	612,356	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	3	0	1,068,339	0	2,624,891	0.700
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	18,751	0	1,413,847	2.210
	FPE Fund II LP	London	GBR	FPE Capital LLP		10/20/2017	3	0	158,595	0	458,986	3.940
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management		01/31/2018	3	0	811,200	0	3,531,723	4.910
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures		08/15/2018	1	0	80,000	0	400,000	0.730
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners		04/14/2017	3	0	138,519	0	3,136,973	2.220
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners		11/09/2017	3	0	406,262	0	1,374,676	1.480
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	171,707	0	892,395	2.670
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham		05/19/2015	3	0	449,621	0	1,449,303	6.390
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	28,321	0	360,346	1.930
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.		08/20/2014	3	0	130,584	0	3,099,183	1.860
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners		12/21/2017	3	0	4,517,281	0	3,608,137	6.280
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners		03/31/2017	3	0	74,316	0	3,614,555	1.390
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC		05/16/2014	3	0	1,548,470	0	25,275,986	5.930
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures		04/24/2018	1	0	350,000	0	2,550,000	7.670
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	33,380	0	2,252,131	1.200
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners		01/18/2018	3	0	402,939	0	198,297	1.050
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	23,185	0	1,922,289	1.300
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	0	81,735	0	2,873,401	1.290
	Synova Capital Fund III LP	London	GBR	Synova Capital		12/18/2015	3	0	99,204	0	44,466	3.990
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	6,685	0	899,661	2.020
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	0	36,093	0	4,063,666	1.180
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	0	109,643	0	1,118,939	0.480
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners		03/29/2018	3	0	1,005,700	0	1,728,119	0.910
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group		12/05/2017	1	0	(428,659)	0	2,105,819	11.430
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	36,875	0	1,517,207	3.730
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	2,750	0	153,765	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners		07/11/2017	3	0	41,577	0	1,941,188	4.110
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors		02/12/2016	3	0	(292,554)	0	94,381	5.680
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors		11/21/2018	3	0	1,613,060	0	1,661,194	5.530
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	13,552,560	0	80,228,848	XXX
Joint Venture Interests - Real Estate - Unaffiliated												
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group		12/21/2018		0	344,067	0	3,936,244	0.100
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group		03/29/2007		0	4,301	0	731,884	0.120
	RockBridge Hospitality Fund VII, L.P.	Columbus	OH	Rockbridge Capital, LLC		01/30/2018		0	215,827	0	3,050,614	3.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	564,195	0	7,718,742	XXX
Joint Venture Interests - Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		0	194,000	0	5,059,468	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	194,000	0	5,059,468	XXX
Joint Venture Interests - Other - Unaffiliated												
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies		04/09/2018		0	410,614	0	329,640	8.810

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
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy		02/24/2017		0	828,878	0	860,508	1.000
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management		06/21/2017	2	0	618,056	0	3,603,560	5.540
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014		0	53,660	0	5,314,160	2.800
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016		0	89,764	0	2,713,570	0.420
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		04/14/2016		0	187,149	0	4,831,681	2.150
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016		0	477,797	0	553,577	3.860
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC		08/10/2018		0	498,323	0	354,270	2.440
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014		0	50,165	0	838,737	0.390
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment		12/20/2018		0	226,155	0	2,182,107	1.860
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015		0	55,526	0	10,790,365	4.940
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands		12/28/2017		0	32,398	0	242,424	8.330
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014		0	19,806	0	13,169,152	5.070
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners		06/26/2017		0	394,429	0	1,003,447	3.670
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group		12/14/2017		0	2,439,493	0	2,262,165	4.840
	Viola Growth III L.P.	Herzliya	ISR	Viola Group		08/14/2018		0	(10)	0	1,091,858	3.460
	White Deer Energy LP III	New York	NY	White Deer Management		11/28/2018		0	1,769,208	0	2,214,238	3.090
2599999. Joint Venture Interests - Other - Unaffiliated								0	8,151,411	0	52,355,460	XXX
Joint Venture Interests - Other - Affiliated												
	Simply Business, LLC	Boston	MA	Travelers Casualty and Surety Company		04/01/2022		0	70,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	70,000,000	0	0	XXX
6099999. Total - Unaffiliated								0	22,268,166	0	140,303,049	XXX
6199999. Total - Affiliated								0	70,194,000	0	5,059,468	XXX
6299999 - Totals								0	92,462,166	0	145,362,517	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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 - Common Stock - Unaffiliated																			
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	04/12/2023	123,891	0	0	0	0	0	0	123,891	123,891	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	06/23/2023	(11,240)	0	0	0	0	0	0	(11,240)	(11,240)	0	0	0	0
	CapitalWorks Fund IV, L.P.	Cleveland	OH	Distribution	11/15/2017	05/23/2023	(96,365)	0	0	0	0	0	0	(96,365)	(96,365)	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	04/19/2023	(38)	0	0	0	0	0	0	(38)	(38)	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	06/21/2023	2,103,164	0	0	0	0	0	0	2,103,164	2,103,164	0	0	0	0

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	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
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	05/31/2023	391,718	0	0	0	0	0	0	391,718	391,718	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	04/26/2023	(7,852)	0	0	0	0	0	0	(7,852)	(7,852)	0	0	0	0
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	Distribution	12/21/2016	04/27/2023	(59,934)	0	0	0	0	0	0	(59,934)	(59,934)	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	06/27/2023	627,720	0	0	0	0	0	0	627,720	627,720	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	04/04/2023	3,536,774	0	0	0	0	0	0	3,536,774	3,536,774	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	05/24/2023	93,000	0	0	0	0	0	0	93,000	93,000	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018	06/01/2023	33,380	0	0	0	0	0	0	33,380	33,380	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	06/01/2023	239,845	0	0	0	0	0	0	239,845	239,845	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	06/02/2023	(8,477)	0	0	0	0	0	0	(8,477)	(8,477)	0	0	0	0
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Distribution	05/04/2018	05/26/2023	1,444,297	0	0	0	0	0	0	1,444,297	1,444,297	0	0	0	0
	Viola FinTech I, L.P.	Luxembourg	LUX	Distribution	12/05/2017	05/30/2023	(545,140)	0	0	0	0	0	0	(545,140)	(545,140)	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	05/31/2023	34,487	0	0	0	0	0	0	34,487	34,487	0	0	0	0
	WindRose Health Investors IV, L.P.	New York	NY	Distribution	02/12/2016	04/05/2023	(292,554)	0	0	0	0	0	0	(292,554)	(292,554)	0	0	0	0
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	06/14/2023	7,623	0	0	0	0	0	0	7,623	7,623	0	0	0	0
	Brencourt Multi-Strategy, L.P.	New York	NY	Liquidation	04/03/2006	06/13/2023	0	2,868	0	0	0	2,868	0	2,868	0	0	(2,868)	(2,868)	0
	Brevan Howard, L.P.	New York	NY	Liquidation	06/01/2006	06/13/2023	0	494,973	0	0	0	494,973	0	494,973	0	0	(494,973)	(494,973)	0
	Granite Global Ventures III L.P.	Menlo Park	CA	Liquidation	10/05/2006	04/28/2023	0	3,973	0	0	0	3,973	0	3,973	0	0	(3,973)	(3,973)	0
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Liquidation	02/16/2005	06/13/2023	0	33,422	0	0	0	33,422	0	33,422	0	0	(33,422)	(33,422)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							7,614,298	535,236	0	0	0	535,236	0	8,149,535	7,614,298	0	(535,236)	(535,236)	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	05/31/2023	24,068	0	0	0	0	0	0	24,068	24,068	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	06/23/2023	126,438	0	0	0	0	0	0	126,438	126,438	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	06/28/2023	70,295	0	0	0	0	0	0	70,295	70,295	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	04/06/2023	(2,774)	0	0	0	0	0	0	(2,774)	(2,774)	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	04/07/2023	(5,778)	0	0	0	0	0	0	(5,778)	(5,778)	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	05/22/2023	17,641	0	0	0	0	0	0	17,641	17,641	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Liquidation	01/14/2015	06/30/2023	10,955	21,419	0	0	0	21,419	0	32,375	15,320	0	(17,055)	(17,055)	0
	RCG Longview Equity Fund, L.P.	New York	NY	Liquidation	04/26/2007	05/31/2023	30,272	27,926	0	0	0	27,926	0	58,198	31,150	0	(27,048)	(27,048)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							271,117	49,345	0	0	0	49,345	0	320,463	276,360	0	(44,103)	(44,103)	0
Joint Venture Interests - Other - Unaffiliated																			
	Cowen Healthcare Investments II LP	New York	NY	Distribution	01/24/2018	06/02/2023	957,068	0	0	0	0	0	0	957,068	957,068	0	0	0	0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	06/30/2023	28,908	0	0	0	0	0	0	28,908	28,908	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	05/05/2023	213,246	0	0	0	0	0	0	213,246	213,246	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	06/22/2023	1,460,000	0	0	0	0	0	0	1,460,000	1,460,000	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	06/22/2023	1,339,412	0	0	0	0	0	0	1,339,412	1,339,412	0	0	0	0
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	06/27/2023	31,875	0	0	0	0	0	0	31,875	31,875	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	06/30/2023	(47,246)	0	0	0	0	0	0	(47,246)	(47,246)	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	04/28/2023	88,396	0	0	0	0	0	0	88,396	88,396	0	0	0	0
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	06/28/2023	590,843	0	0	0	0	0	0	590,843	590,843	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	04/28/2023	(7,701)	0	0	0	0	0	0	(7,701)	(7,701)	0	0	0	0
	Sonoma Brands II, L.P.	Sonoma	CA	Distribution	12/28/2017	06/19/2023	876,231	0	0	0	0	0	0	876,231	876,231	0	0	0	0
	Cerberus Asia Partners, L.P.	New York	NY	Liquidation	03/23/1999	04/28/2023	0	0	0	0	0	0	0	0	0	0	0	0	3,330
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Liquidation	01/01/2010	06/13/2023	0	1	0	0	0	1	0	1	0	0	(1)	(1)	0
	Overbrook Select Fund, LP	New York	NY	Liquidation	08/29/2014	06/13/2023	0	0	0	0	0	0	0	0	0	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
.....	Paulson Partners L.P.	New York	..... NY.....	Liquidation	....01/01/2010 ...	....06/13/2023 ...	0	 1,779,963	0	0	0	 1,779,963	0	 1,779,963	0	0	... (1,779,963)	... (1,779,963)	0
2599999. Joint Venture Interests - Other - Unaffiliated							5,531,032	1,779,965	0	0	0	1,779,965	0	7,310,996	5,531,032	0	(1,779,965)	(1,779,965)	3,330
6099999. Total - Unaffiliated							13,416,448	2,364,546	0	0	0	2,364,546	0	15,780,994	13,421,691	0	(2,359,303)	(2,359,303)	3,330
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							13,416,448	2,364,546	0	0	0	2,364,546	0	15,780,994	13,421,691	0	(2,359,303)	(2,359,303)	3,330

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									
3622AB-5G-3	GNMA II PASS T #786347 5.000 2052 09		06/23/2023	GOLDMAN SACHS & CO		24,112,462	24,195,634	87,373	1.A
3622AC-JB-7	GNMA II PASS T #786658 5.000 2053 04		05/31/2023	J P MORGAN CHASE SECURITIES INC		19,589,964	19,797,216	2,750	1.A
3622AC-KG-4	GNMA II PASS T #786695 5.000 2053 04		06/23/2023	BAS-MERRILL LYNCH		9,922,935	9,964,193	35,982	1.A
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		06/20/2023	PAR WRITE-UP		614	614	0	1.A
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		06/20/2023	PAR WRITE-UP		838	838	0	1.A
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		06/20/2023	PAR WRITE-UP		32,218	32,218	0	1.A
83162C-T6-0	SBAP 2023-25F 1 4.930 2048 06		06/08/2023	BAS-MERRILL LYNCH		5,150,000	5,150,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						58,809,030	59,140,713	126,105	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
139078-GC-7	CANYONS SCHOOL DISTRICT 1.750 2036 06		06/12/2023	MORGAN STANLEY		4,325,307	5,765,000	50,164	1.A FE
25009X-QU-2	DES MOINES GENERAL OBLIG 1.875 2039 06		06/07/2023	J P MORGAN CHASE SECURITIES INC		2,426,606	3,470,000	1,446	1.B FE
675635-MM-5	OCONOMOWOC AREA SCH DIST 3.000 2030 04		06/29/2023	BAS-MERRILL LYNCH		1,708,067	1,785,000	13,685	1.C FE
675635-MN-3	OCONOMOWOC AREA SCH DIST 3.100 2031 04		06/29/2023	BAS-MERRILL LYNCH		1,764,928	1,840,000	14,577	1.C FE
791319-LN-4	ST LOUIS CO SD C-2 PARKW 1.875 2040 03		06/15/2023	BAS-MERRILL LYNCH		7,935,446	11,485,000	65,201	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,160,353	24,345,000	145,073	XXX
Bonds - U.S. Special Revenues									
3133KR-MV-3	FHLMC PASS THR #RA9372 5.500 2053 07		06/21/2023	WELLS FARGO SECURITIES		20,215,625	20,000,000	67,222	1.A
3140LX-GS-8	FNMA PASS THRU #BT8308 4.500 2052 08		06/07/2023	MORGAN STANLEY		22,948,294	23,797,956	23,798	1.A
31418E-HK-9	FNMA PASS THRU #MA4733 4.500 2052 09		06/12/2023	MORGAN STANLEY		36,760,724	38,067,818	57,102	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						79,924,644	81,865,774	148,122	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
009158-BF-2	AIR PRODUCTS & CHEMICALS 4.800 2033 03		06/21/2023	CITIGROUP GLOBAL MARKETS		5,483,806	5,435,000	79,713	1.F FE
02665W-EF-4	AMERICAN HONDA FINANCE 4.600 2025 04	C	04/13/2023	SOCIETY GENERALE AMERICAS		4,998,300	5,000,000	0	1.G FE
04636N-AH-6	ASTRAZENECA FINANCE LLC 4.875 2033 03	C	06/13/2023	GOLDMAN SACHS & CO		4,129,537	4,091,000	56,507	1.G FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875 2033 06		06/07/2023	MORGAN STANLEY		1,997,080	2,000,000	0	2.B FE
465685-AS-4	ITC HOLDINGS CORP (144A) 5.400 2033 06		06/12/2023	DEUTSCHE BANC		6,944,000	7,000,000	13,650	2.B FE
931142-FA-6	WALMART INC 4.000 2026 04		04/14/2023	J P MORGAN CHASE SECURITIES INC		3,761,404	3,770,000	0	1.C FE
98978V-AV-5	ZOETIS INC 5.600 2032 11		06/20/2023	BNP PARIBAS		5,268,050	5,000,000	28,000	2.B FE
05635J-AA-8	BACARDI LTD (144A) 5.250 2029 01	D	06/07/2023	CITIGROUP GLOBAL MARKETS		2,995,560	3,000,000	0	2.C FE
05635J-AB-6	BACARDI LTD (144A) 5.400 2033 06	D	06/07/2023	GOLDMAN SACHS & CO		2,978,340	3,000,000	0	2.C FE
61772C-AH-4	MSRM 2021-3 A4 (144A) 2.500 2051 06		06/16/2023	CITIGROUP GLOBAL MARKETS		13,553,142	15,739,450	21,860	1.A
344930-AA-0	FORDO 2023-B A1 5.517 2024 07		06/21/2023	CITIGROUP GLOBAL MARKETS		38,000,000	38,000,000	0	1.A
78398A-AA-1	SFAST 2023-1A A1 5.566 2024 07		06/22/2023	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						100,109,220	102,035,450	199,731	XXX
2509999997. Total - Bonds - Part 3						257,003,247	267,386,937	619,030	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						257,003,247	267,386,937	619,030	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									
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		05/31/2023	DIST FROM PARTNERSHIP	14,600.000	460,484		0	
H9060V-10-1	VECTIVBIO HOLDING AG	C	06/02/2023	DIST FROM PARTNERSHIP	58,308.000	957,068		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,417,552	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,417,552	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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
5989999999. Total - Common Stocks						1,417,552	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,417,552	XXX	0	XXX
6009999999 - Totals						258,420,799	XXX	619,030	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-R6-9	U S TREASURY NOTES 1.625		05/31/2023	MATURED		27,000,000	27,000,000	25,942,256	26,926,530	0	73,470	0	73,470	0	27,000,000	0	0	0	219,375	05/31/2023	1.A
..36179S-LQ-8	GNMA II PASS #MA3935 2.500		06/20/2023	PAID ON PRINCIPAL		30,360	30,360	29,805	29,426	0	934	0	934	0	30,360	0	0	0	300	09/20/2046	1.A
..36179S-QU-4	GNMA II PASS #MA4067 2.500		06/20/2023	PAID ON PRINCIPAL		362,348	362,348	356,767	355,128	0	7,221	0	7,221	0	362,348	0	0	0	3,848	11/20/2046	1.A
..36179S-UT-2	GNMA II PASS #MA4194 2.500		06/20/2023	PAID ON PRINCIPAL		341,799	341,799	336,551	334,862	0	6,937	0	6,937	0	341,799	0	0	0	3,566	01/20/2047	1.A
..36202F-2L-9	GNMA II PASS #00005279 3.500		06/20/2023	PAID ON PRINCIPAL		65,998	65,998	68,669	68,952	0	(2,954)	0	(2,954)	0	65,998	0	0	0	965	01/20/2042	1.A
..36202F-3M-6	GNMA II PASS #00005304 3.500		06/20/2023	PAID ON PRINCIPAL		64,039	64,039	67,511	68,001	0	(3,962)	0	(3,962)	0	64,039	0	0	0	928	02/20/2042	1.A
..36202F-4Q-6	GNMA II PASS #00005331 3.500		06/20/2023	PAID ON PRINCIPAL		68,669	68,669	72,081	72,602	0	(3,934)	0	(3,934)	0	68,669	0	0	0	986	03/20/2042	1.A
..36202D-6D-8	GNMA II PASS #3568 5.000		06/20/2023	PAID ON PRINCIPAL		29,255	29,255	28,078	28,359	0	896	0	896	0	29,255	0	0	0	621	06/20/2034	1.A
..36202E-CM-9	GNMA II PASS #3676 4.500		06/20/2023	PAID ON PRINCIPAL		10,685	10,685	10,142	10,251	0	433	0	433	0	10,685	0	0	0	197	02/20/2035	1.A
..36202E-EU-9	GNMA II PASS #3747 5.000		06/20/2023	PAID ON PRINCIPAL		24,329	24,329	23,645	23,752	0	577	0	577	0	24,329	0	0	0	511	08/20/2035	1.A
..36202E-FM-6	GNMA II PASS #3772 5.000		06/20/2023	PAID ON PRINCIPAL		18,828	18,828	18,413	18,477	0	351	0	351	0	18,828	0	0	0	400	10/20/2035	1.A
..36213C-YY-0	GNMA PASS TH #550727 5.000		06/15/2023	PAID ON PRINCIPAL		12,670	12,670	12,472	12,508	0	163	0	163	0	12,670	0	0	0	264	11/15/2035	1.A
..36290R-U6-8	GNMA PASS TH #615405 4.500		06/15/2023	PAID ON PRINCIPAL		6,816	6,816	6,609	6,659	0	157	0	157	0	6,816	0	0	0	128	08/15/2033	1.A
..36291A-DH-9	GNMA PASS TH #622104 4.500		06/15/2023	PAID ON PRINCIPAL		6,990	6,990	6,778	6,842	0	149	0	149	0	6,990	0	0	0	130	09/15/2033	1.A
..36292F-H6-7	GNMA PASS TH #647453 5.000		06/15/2023	PAID ON PRINCIPAL		11,059	11,059	10,886	10,934	0	124	0	124	0	11,059	0	0	0	231	10/15/2035	1.A
..36225A-ER-7	GNMA PASS TH #780144 7.000		06/15/2023	PAID ON PRINCIPAL		2,953	2,953	2,817	2,932	0	21	0	21	0	2,953	0	0	0	85	07/15/2024	1.A
..38375B-SH-6	GNR 2012-H11 CA CMO 1.750		06/20/2023	PAID ON PRINCIPAL		95	95	97	96	0	(1)	0	(1)	0	95	0	0	0	1	04/20/2062	1.A
..38375B-B7-6	GNR 2012-H30 VA CMO 1.750		04/20/2023	PAID ON PRINCIPAL		955	955	948	952	0	3	0	3	0	955	0	0	0	6	12/20/2062	1.A
..38379L-U4-6	GNR 2015-62 CG CMO 2.250		06/20/2023	PAID ON PRINCIPAL		92,953	92,953	92,633	92,570	0	383	0	383	0	92,953	0	0	0	909	03/20/2045	1.A
..38376R-8F-6	GNR 2017-H18 HC CMO 2.000		06/20/2023	PAID ON PRINCIPAL		162,830	162,830	157,207	160,401	0	2,428	0	2,428	0	162,830	0	0	0	1,320	04/20/2066	1.A
..38380X-S3-2	GNR 2018-115 GB CMO 3.500		06/20/2023	PAID ON PRINCIPAL		132,861	132,861	132,223	132,286	0	575	0	575	0	132,861	0	0	0	1,876	10/20/2046	1.A
..38381A-S6-4	GNR 2018-152 KA CMO 4.000		06/20/2023	PAID ON PRINCIPAL		61,675	61,675	62,099	61,989	0	(314)	0	(314)	0	61,675	0	0	0	1,047	01/20/2047	1.A
..38383Y-DT-6	GNR 2022-152 DA CMO 4.500		06/20/2023	PAID ON PRINCIPAL		184,484	184,484	183,187	183,190	0	1,294	0	1,294	0	184,484	0	0	0	3,491	06/20/2051	1.A
..38383L-FR-6	GNR 2022-197 LA CMO 4.500		06/20/2023	PAID ON PRINCIPAL		192,600	192,600	191,126	191,135	0	1,465	0	1,465	0	192,600	0	0	0	3,131	10/20/2049	1.A
..38383L-6K-1	GNR 2022-218 JA CMO 5.000		06/20/2023	PAID ON PRINCIPAL		175,520	175,520	176,205	176,204	0	(685)	0	(685)	0	175,520	0	0	0	3,820	02/20/2051	1.A
..36225C-BX-3	G2 (ARM) #80053 3.625		06/20/2023	PAID ON PRINCIPAL		20	20	21	20	0	0	0	0	0	20	0	0	0	0	03/20/2027	1.A
..36225C-CN-4	G2 (ARM) #80076 2.875		06/20/2023	PAID ON PRINCIPAL		49	49	50	49	0	0	0	0	0	49	0	0	0	1	05/20/2027	1.A
..38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		06/16/2023	PAID ON PRINCIPAL		8,338	8,338	8,332	8,333	0	5	0	5	0	8,338	0	0	0	87	05/16/2055	1.A
..38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		06/16/2023	PAID ON PRINCIPAL		84,463	84,463	83,394	83,354	0	1,108	0	1,108	0	84,463	0	0	0	915	04/16/2054	1.A
..38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		06/16/2023	PAID ON PRINCIPAL		26,963	26,963	27,001	26,999	0	(36)	0	(36)	0	26,963	0	0	0	292	11/16/2057	1.A
..38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		06/16/2023	PAID ON PRINCIPAL		20,793	20,793	20,493	20,503	0	290	0	290	0	20,793	0	0	0	208	02/16/2050	1.A
..38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		06/16/2023	PAID ON PRINCIPAL		1,610,443	1,610,443	1,614,855	1,615,846	0	(5,403)	0	(5,403)	0	1,610,443	0	0	0	16,770	10/16/2050	1.A
..83162C-SP-9	SBAP 2009-20F 1 4.950		06/01/2023	PAID ON PRINCIPAL		28,032	28,032	28,032	27,964	0	68	0	68	0	28,032	0	0	0	694	06/01/2029	1.A
..83162C-VX-8	SBAP 2013-20K 1 3.380		05/01/2023	PAID ON PRINCIPAL		109,552	109,552	109,552	108,916	0	636	0	636	0	109,552	0	0	0	1,881	11/01/2033	1.A
..83162C-XL-2	SBAP 2015-20L 1 2.820		06/01/2023	PAID ON PRINCIPAL		139,448	139,448	139,448	138,818	0	630	0	630	0	139,448	0	0	0	2,004	12/01/2035	1.A
..83162C-YC-1	SBAP 2016-10F 1 2.170		05/01/2023	PAID ON PRINCIPAL		66,546	66,546	66,546	66,436	0	110	0	110	0	66,546	0	0	0	722	11/01/2026	1.A
..83162C-YP-2	SBAP 2017-10C 1 2.330		05/01/2023	PAID ON PRINCIPAL		104,013	104,013	104,013	103,958	0	55	0	55	0	104,013	0	0	0	1,212	05/01/2027	1.A
..83162C-YY-3	SBAP 2017-10F 1 2.290		05/01/2023	PAID ON PRINCIPAL		170,124	170,124	170,124	169,949	0	175	0	175	0	170,124	0	0	0	1,948	11/01/2027	1.A
..83162C-YQ-0	SBAP 2017-20E 1 2.880		05/01/2023	PAID ON PRINCIPAL		623,946	623,946	623,946	621,148	0	2,798	0	2,798	0	623,946	0	0	0	9,310	05/01/2037	1.A
..83162C-YZ-0	SBAP 2017-20K 1 2.790		05/01/2023	PAID ON PRINCIPAL		306,455	306,455	306,455	305,367	0	1,088	0	1,088	0	306,455	0	0	0	4,390	11/01/2037	1.A
..83162C-A3-7	SBAP 2018-20L 1 3.540		06/01/2023	PAID ON PRINCIPAL		119,247	119,247	119,247	118,468	0	779	0	779	0	119,247	0	0	0	2,151	12/01/2038	1.A
0109999999. Subtotal - Bonds - U.S. Governments						32,479,200	32,479,200	31,410,714	32,391,164	0	88,036	0	88,036	0	32,479,200	0	0	0	290,721	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..612103-WH-0	MONTANA WTR POLL CNTRL .730		06/05/2023	REDEEMED		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	2,401	07/15/2025	1.B FE
..612103-WJ-6	MONTANA WTR POLL CNTRL .989		06/05/2023	REDEEMED		910,000	910,000	910,000	910,000	0	0	0	0	0	910,000	0	0	0	8,000	07/15/2026	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
..612103-WK-3	MONTANA WTR POLL CNTRL 1.189		06/05/2023	REDEEMED		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	5,390	07/15/2027	1.B FE
..612103-WL-1	MONTANA WTR POLL CNTRL 1.446		06/05/2023	REDEEMED		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	10,283	07/15/2028	1.B FE
..612103-WM-9	MONTANA WTR POLL CNTRL 1.546		06/05/2023	REDEEMED		810,000	810,000	810,000	810,000	0	0	0	0	0	810,000	0	0	0	11,131	07/15/2029	1.B FE
..612103-WN-7	MONTANA WTR POLL CNTRL 1.646		06/05/2023	REDEEMED		980,000	980,000	980,000	980,000	0	0	0	0	0	980,000	0	0	0	14,338	07/15/2030	1.B FE
..612103-WP-2	MONTANA WTR POLL CNTRL 1.796		06/05/2023	REDEEMED		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	8,222	07/15/2031	1.B FE
..612103-WQ-0	MONTANA WTR POLL CNTRL 1.876		06/05/2023	REDEEMED		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	7,004	07/15/2032	1.B FE
..612103-WR-8	MONTANA WTR POLL CNTRL 1.976		06/05/2023	REDEEMED		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	8,694	07/15/2033	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,810,000	5,810,000	5,810,000	5,810,000	0	0	0	0	0	5,810,000	0	0	0	75,463	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..006449-GY-2	ADAMS CO SD #12 GO REF 5.000		05/31/2023	MUNI CENTER		108,515	100,000	112,280	105,381	0	(536)	0	(536)	0	104,845	0	3,670	3,670	2,319	12/15/2033	1.C FE
..013518-6D-2	ALBUQUERQUE GENERAL OB 3.000		06/14/2023	MUNI CENTER		101,853	100,000	98,885	99,269	0	39	0	39	0	99,308	0	2,545	2,545	2,875	07/01/2030	1.D FE
..015302-U6-7	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,305,000	3,305,000	3,452,304	3,313,018	0	(8,018)	0	(8,018)	0	3,305,000	0	0	0	74,363	06/15/2032	1.A FE
..015302-U7-5	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,310,000	3,310,000	3,446,504	3,317,435	0	(7,435)	0	(7,435)	0	3,310,000	0	0	0	74,475	06/15/2033	1.A FE
..164555-BH-6	ARAPAHOE CO SD #5 CHER 4.000		05/31/2023	MUNI CENTER		102,649	100,000	105,439	101,983	0	(270)	0	(270)	0	101,713	0	936	936	1,856	12/15/2035	1.B FE
..070329-K5-5	BASTROP ISD GO REF S20 5.000		04/11/2023	WELLS FARGO SECURITIES		2,082,380	2,000,000	2,322,980	2,082,421	0	(10,622)	0	(10,622)	0	2,071,799	0	10,581	10,581	65,833	02/15/2034	1.A FE
..118565-VU-1	BUCKS CO GENERAL OBLIG 4.000		06/01/2023	REDEEMED		1,000,000	1,000,000	1,114,120	1,005,319	0	(5,319)	0	(5,319)	0	1,000,000	0	0	0	20,000	12/01/2028	1.B FE
..132285-5Q-6	CAMBRIDGE GEN OBLIG LT 3.000		04/26/2023	MUNI CENTER		228,026	220,000	218,262	218,778	0	34	0	34	0	218,812	0	9,214	9,214	4,498	02/15/2032	1.A FE
..160069-XX-3	CHARLESTON CO GENERAL 3.000		04/21/2023	MUNI CENTER		151,911	150,000	150,128	150,037	0	(1)	0	(1)	0	150,036	0	1,875	1,875	2,175	11/01/2030	1.A FE
..165573-B5-4	CHESTER CO GENERAL OBL 3.500		06/01/2023	MUNI CENTER		505,550	500,000	501,255	500,287	0	(67)	0	(67)	0	500,220	0	5,330	5,330	15,556	07/15/2034	1.A FE
..262615-JK-4	DU PAGE COOK WILL CO C 4.000		06/01/2023	REDEEMED		4,330,000	4,330,000	4,641,933	4,344,770	0	(14,770)	0	(14,770)	0	4,330,000	0	0	0	86,600	06/01/2030	1.B FE
..517210-XE-5	LARIMER CO SD#R-2J THO 5.000		05/31/2023	MUNI CENTER		112,250	100,000	119,243	112,223	0	(797)	0	(797)	0	111,426	0	824	824	2,319	12/15/2033	1.C FE
..581664-DX-4	MCKINNEY ISD GEN OBLIG 3.750		04/12/2023	BAS-MERRILL LYNCH		2,889,842	2,840,000	3,005,544	2,879,896	0	(5,202)	0	(5,202)	0	2,874,694	0	15,148	15,148	70,408	02/15/2029	1.A FE
..625517-EE-3	MULTNOMAH CO SD#1J POR 3.500		06/15/2023	REDEEMED		6,805,000	6,805,000	6,926,946	6,811,258	0	(6,258)	0	(6,258)	0	6,805,000	0	0	0	119,088	06/15/2033	1.B FE
..735371-NX-0	PORT OF SEATTLE GO LTD 4.000		04/13/2023	J P MORGAN CHASE SECURITIES INC		4,939,517	4,885,000	5,242,875	4,947,409	0	(12,449)	0	(12,449)	0	4,934,960	0	4,557	4,557	72,189	06/01/2032	1.C FE
..763261-H5-6	RICHARDSON ISD GEN OBL 5.000		05/30/2023	MUNI CENTER		103,580	100,000	115,170	103,724	0	(713)	0	(713)	0	103,010	0	570	570	3,972	02/15/2033	1.A FE
..774285-7Q-7	ROCKWALL ISD GO TXBL R 4.000		04/21/2023	TENDERED		2,972,830	2,945,000	3,300,638	3,176,530	0	(15,453)	0	(15,453)	0	3,161,077	0	(216,077)	(216,077)	114,871	02/15/2028	1.A FE
..774285-7R-5	ROCKWALL ISD GO TXBL R 4.000		04/21/2023	TENDERED		2,167,953	2,150,000	2,428,812	2,343,325	0	(10,652)	0	(10,652)	0	2,332,673	0	(182,673)	(182,673)	81,497	02/15/2029	1.A FE
..802498-QR-9	SANTA MONICA-MALIBU US 4.000		05/12/2023	MUNI CENTER		115,678	110,000	124,769	115,723	0	(593)	0	(593)	0	115,131	0	548	548	3,850	07/01/2035	1.B FE
..802498-RC-1	SANTA MONICA-MALIBU US 4.000		04/11/2023	UBS AG		576,747	550,000	598,813	573,698	0	(1,407)	0	(1,407)	0	572,291	0	4,456	4,456	17,172	07/01/2036	1.B FE
..833153-TZ-2	SNOHOMISH CO SD #15 ED 5.000		04/14/2023	J P MORGAN CHASE SECURITIES INC		4,706,218	4,605,000	5,311,490	4,719,860	0	(23,520)	0	(23,520)	0	4,696,341	0	9,877	9,877	86,983	12/01/2033	1.B FE
..833119-YS-3	SNOHOMISH CO SD#2 EVER 4.000		04/11/2023	DA DAVIDSON		703,661	675,000	731,525	697,195	0	(1,746)	0	(1,746)	0	695,449	0	8,212	8,212	9,825	12/01/2029	1.B FE
..852427-MB-6	STAFFORD GENERAL OBLIG 3.000		04/11/2023	DAVENPORT & COMPANY		605,466	600,000	600,000	600,000	0	0	0	0	0	600,000	0	5,466	5,466	12,550	08/01/2033	1.A FE
..943504-4E-7	WAUWATOSA GENERAL OBLI 3.000		04/13/2023	HILLTOP SECURITIES		1,151,794	1,150,000	1,142,180	1,145,710	0	152	0	152	0	1,145,862	0	5,932	5,932	12,746	12/01/2029	1.A FE
..969871-7V-8	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		5,450,000	5,450,000	5,553,060	5,453,856	0	(3,856)	0	(3,856)	0	5,450,000	0	0	0	109,000	05/01/2031	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						48,526,418	48,080,000	51,365,153	48,919,105	0	(129,459)	0	(129,459)	0	48,789,646	0	(309,011)	(309,011)	1,067,021	XXX	XXX
Bonds - U.S. Special Revenues																					
..052414-MT-3	AUSTIN ELEC UTIL SYS R 4.000		06/16/2023	REDEEMED		1,000,000	1,000,000	1,046,760	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	23,444	11/15/2028	1.D FE
..052414-MU-0	AUSTIN ELEC UTIL SYS R 4.000		06/16/2023	REDEEMED		2,900,000	2,900,000	3,223,089	2,900,518	0	(518)	0	(518)	0	2,900,000	0	0	0	67,989	11/15/2029	1.D FE
..08527N-KZ-8	BERNALILLO CO GROSS RE 3.000		04/11/2023	JANNEY MONTGOMERY SCOTT INC		483,557	480,000	480,000	480,000	0	0	0	0	0	480,000	0	3,557	3,557	4,680	06/15/2031	1.B FE
..303867-LF-0	FAIRFAX CO SEWER REV S 5.000		04/20/2023	MUNI CENTER		109,372	100,000	114,062	107,898	0	(501)	0	(501)	0	107,397	0	1,975	1,975	3,833	07/15/2040	1.A FE
..751100-JS-8	RALEIGH COMB ENTERPRIS 3.750		06/15/2023	REDEEMED		5,000,000	5,000,000	5,229,400	5,004,227	0	(4,227)	0	(4,227)	0	5,000,000	0	0	0	147,917	03/01/2033	1.A FE
..924214-WH-8	VERMONT MUNI BOND BANK 3.750		06/20/2023	MUNI CENTER		604,770	595,000	605,401	598,420	0	(532)	0	(532)	0	597,888	0	6,882	6,882	12,458	12/01/2031	1.C FE
..3128JR-G4-2	FH (3/1 ARM) #847419 4.308		06/15/2023	PAID ON PRINCIPAL		19,713	19,713	19,627	19,575	0	139	0	139	0	19,713	0	0	0	276	03/15/2035	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
3128JR-KQ-8	FH (5/1 ARM) #847503 4.260		06/15/2023	PAID ON PRINCIPAL		9,541	9,541	9,370	9,374	0	167	0	167	0	9,541	0	0	0	146	12/15/2035	1.A
31296S-DY-9	FHLMC GOLD P #A17319 5.000		06/15/2023	PAID ON PRINCIPAL		2,495	2,495	2,487	2,488	0	7	0	7	0	2,495	0	0	0	52	01/15/2034	1.A
31292H-AK-0	FHLMC GOLD P #C00910 7.500		06/15/2023	PAID ON PRINCIPAL		376	376	394	406	0	(31)	0	(31)	0	376	0	0	0	13	01/15/2030	1.A
31292H-NH-3	FHLMC GOLD P #C01292 6.000		06/15/2023	PAID ON PRINCIPAL		331	331	340	343	0	(11)	0	(11)	0	331	0	0	0	8	02/15/2032	1.A
31292M-FD-0	FHLMC GOLD P #C04664 3.000		06/15/2023	PAID ON PRINCIPAL		400,853	400,853	407,211	407,412	0	(6,558)	0	(6,558)	0	400,853	0	0	0	5,228	03/15/2043	1.A
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		06/15/2023	PAID ON PRINCIPAL		730	730	746	750	0	(20)	0	(20)	0	730	0	0	0	18	04/15/2029	1.A
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		06/15/2023	PAID ON PRINCIPAL		59	59	61	62	0	(4)	0	(4)	0	59	0	0	0	2	08/15/2031	1.A
31298V-FC-6	FHLMC GOLD P #C58263 7.500		06/15/2023	PAID ON PRINCIPAL		821	821	859	865	0	(44)	0	(44)	0	821	0	0	0	26	09/15/2031	1.A
31287S-GA-9	FHLMC GOLD P #C66493 6.000		06/15/2023	PAID ON PRINCIPAL		284	284	291	295	0	(10)	0	(10)	0	284	0	0	0	7	04/15/2032	1.A
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		06/15/2023	PAID ON PRINCIPAL		637	637	654	658	0	(21)	0	(21)	0	637	0	0	0	16	09/15/2032	1.A
31288A-K7-9	FHLMC GOLD P #C72118 6.000		06/15/2023	PAID ON PRINCIPAL		152	152	156	161	0	(9)	0	(9)	0	152	0	0	0	4	10/15/2032	1.A
31288E-6E-2	FHLMC GOLD P #C76269 6.000		06/15/2023	PAID ON PRINCIPAL		195	195	201	204	0	(9)	0	(9)	0	195	0	0	0	5	02/15/2033	1.A
31288H-RC-6	FHLMC GOLD P #C78583 6.000		06/15/2023	PAID ON PRINCIPAL		83	83	85	85	0	(2)	0	(2)	0	83	0	0	0	2	03/15/2033	1.A
31283H-WY-7	FHLMC GOLD P #G01563 5.500		06/15/2023	PAID ON PRINCIPAL		49,329	49,329	49,211	49,205	0	124	0	124	0	49,329	0	0	0	1,108	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		06/15/2023	PAID ON PRINCIPAL		11,784	11,784	12,088	12,098	0	(313)	0	(313)	0	11,784	0	0	0	295	04/15/2033	1.A
31283H-W9-2	FHLMC GOLD P #G01572 6.000		06/15/2023	PAID ON PRINCIPAL		1,033	1,033	1,056	1,061	0	(28)	0	(28)	0	1,033	0	0	0	26	05/15/2033	1.A
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		06/15/2023	PAID ON PRINCIPAL		16,509	16,509	16,913	16,918	0	(410)	0	(410)	0	16,509	0	0	0	410	11/15/2033	1.A
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		06/15/2023	PAID ON PRINCIPAL		11,985	11,985	12,278	12,310	0	(325)	0	(325)	0	11,985	0	0	0	302	02/15/2034	1.A
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		06/15/2023	PAID ON PRINCIPAL		110,893	110,893	109,450	109,524	0	1,368	0	1,368	0	110,893	0	0	0	1,378	06/15/2043	1.A
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		06/15/2023	PAID ON PRINCIPAL		27,518	27,518	26,397	26,491	0	1,027	0	1,027	0	27,518	0	0	0	342	07/15/2043	1.A
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		06/15/2023	PAID ON PRINCIPAL		84,134	84,134	79,873	80,228	0	3,905	0	3,905	0	84,134	0	0	0	1,048	08/15/2043	1.A
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		06/15/2023	PAID ON PRINCIPAL		27,649	27,649	27,383	27,328	0	321	0	321	0	27,649	0	0	0	343	01/15/2047	1.A
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		06/15/2023	PAID ON PRINCIPAL		77,924	77,924	77,297	77,104	0	820	0	820	0	77,924	0	0	0	1,135	11/15/2037	1.A
31335A-YU-6	FHLMC GOLD P #G60723 3.000		06/15/2023	PAID ON PRINCIPAL		45,504	45,504	46,251	46,459	0	(955)	0	(955)	0	45,504	0	0	0	573	10/15/2046	1.A
31335C-GR-9	FHLMC GOLD P #G62008 3.000		06/15/2023	PAID ON PRINCIPAL		74,900	74,900	76,327	76,547	0	(1,648)	0	(1,648)	0	74,900	0	0	0	945	05/15/2047	1.A
3133BN-AX-1	FHLMC PASS T #QF0922 5.000		06/25/2023	PAID ON PRINCIPAL		300,764	300,764	301,986	301,986	0	(1,222)	0	(1,222)	0	300,764	0	0	0	3,663	09/25/2052	1.A
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		06/25/2023	PAID ON PRINCIPAL		71,409	71,409	71,955	72,520	0	(1,111)	0	(1,111)	0	71,409	0	0	0	744	09/25/2039	1.A
3132DP-D3-9	FHLMC PASS T #SD1922 5.000		06/25/2023	PAID ON PRINCIPAL		230,819	230,819	230,819	230,819	0	0	0	0	0	230,819	0	0	0	2,887	11/25/2052	1.A
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		06/25/2023	PAID ON PRINCIPAL		71,272	71,272	69,301	69,301	0	1,971	0	1,971	0	71,272	0	0	0	809	08/25/2052	1.A
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		06/25/2023	PAID ON PRINCIPAL		159,012	159,012	158,521	158,521	0	491	0	491	0	159,012	0	0	0	2,046	08/25/2052	1.A
3132DW-ET-6	FHLMC PASS T #SD8246 5.000		06/25/2023	PAID ON PRINCIPAL		532,773	532,773	530,941	530,941	0	1,831	0	1,831	0	532,773	0	0	0	6,412	09/25/2052	1.A
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		06/25/2023	PAID ON PRINCIPAL		88,172	88,172	87,965	90,139	0	(1,968)	0	(1,968)	0	88,172	0	0	0	906	06/25/2043	1.A
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		06/25/2023	PAID ON PRINCIPAL		96,167	96,167	95,641	96,646	0	(479)	0	(479)	0	96,167	0	0	0	1,018	10/25/2046	1.A
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		06/25/2023	PAID ON PRINCIPAL		101,720	101,720	103,202	104,139	0	(2,419)	0	(2,419)	0	101,720	0	0	0	1,239	11/25/2046	1.A
3133TG-NU-9	FHR 2093 Z CMO 6.000		06/15/2023	PAID ON PRINCIPAL		24,483	24,483	22,400	23,812	0	671	0	671	0	24,483	0	0	0	596	11/15/2028	1.A
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		06/15/2023	PAID ON PRINCIPAL		27,651	27,651	25,279	26,984	0	667	0	667	0	27,651	0	0	0	684	05/15/2029	1.A
3133TM-7G-5	FHR 2182 ZC CMO 7.500		06/15/2023	PAID ON PRINCIPAL		17,321	17,321	17,814	17,273	0	48	0	48	0	17,321	0	0	0	527	09/15/2029	1.A
3133TN-JY-1	FHR 2223 Z CMO 8.000		06/15/2023	PAID ON PRINCIPAL		1,168	1,168	1,141	1,155	0	13	0	13	0	1,168	0	0	0	39	03/15/2030	1.A
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		06/15/2023	PAID ON PRINCIPAL		3,935	3,935	3,927	3,926	0	9	0	9	0	3,935	0	0	0	106	01/15/2031	1.A
3133TR-LB-9	FHR 2284 Z CMO 6.500		06/15/2023	PAID ON PRINCIPAL		16,094	16,094	15,214	15,792	0	302	0	302	0	16,094	0	0	0	421	02/15/2031	1.A
3133TR-GX-7	FHR 2288 Z CMO 6.500		06/15/2023	PAID ON PRINCIPAL		27,555	27,555	25,878	26,985	0	570	0	570	0	27,555	0	0	0	749	02/15/2031	1.A
3133TR-SR-7	FHR 2297 KZ CMO 6.000		06/15/2023	PAID ON PRINCIPAL		23,025	23,025	20,761	22,496	0	529	0	529	0	23,025	0	0	0	552	03/15/2031	1.A
31339W-Q2-5	FHR 2433 NH CMO 6.500		06/15/2023	PAID ON PRINCIPAL		43,740	43,740	43,986	43,772	0	(32)	0	(32)	0	43,740	0	0	0	1,196	04/15/2032	1.A
31392K-FP-6	FHR 2451 JH CMO 6.500		06/15/2023	PAID ON PRINCIPAL		16,894	16,894	16,771	16,811	0	84	0	84	0	16,894	0	0	0	438	05/15/2032	1.A
31392K-AA-4	FHR 2454 BK CMO 6.500		06/15/2023	PAID ON PRINCIPAL		32,169	32,169	32,415	32,206	0	(37)	0	(37)	0	32,169	0	0	0	860	05/15/2032	1.A
31394K-NK-6	FHR 2686 NY CMO 5.000		06/15/2023	PAID ON PRINCIPAL		41,149	41,149	39,766	41,018	0	130	0	130	0	41,149	0	0	0	846	10/15/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31394M-SG-6	FHR 2719 WC CMO 4.500		06/15/2023	PAID ON PRINCIPAL		14,110	14,110	13,001	14,051	0	59	0	59	0	14,110	0	0	0	255	12/15/2023	1.A
31394N-L3-0	FHR 2729 CE CMO 4.500		06/15/2023	PAID ON PRINCIPAL		56,825	56,825	52,879	56,585	0	240	0	240	0	56,825	0	0	0	1,050	01/15/2024	1.A
3137BB-QB-9	FHR 4351 LC CMO 3.000		06/15/2023	PAID ON PRINCIPAL		89,320	89,320	90,453	89,552	0	(232)	0	(232)	0	89,320	0	0	0	1,204	11/15/2040	1.A
3137BT-JW-2	FHR 4635 EG CMO 2.500		06/15/2023	PAID ON PRINCIPAL		66,079	66,079	66,203	66,180	0	(100)	0	(100)	0	66,079	0	0	0	683	12/15/2046	1.A
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		06/25/2023	PAID ON PRINCIPAL		18,826	18,826	18,843	18,902	0	(76)	0	(76)	0	18,826	0	0	0	209	04/25/2049	1.A
3137FP-LJ-2	FHR 4926 BN CMO 2.500		06/25/2023	PAID ON PRINCIPAL		28,185	28,185	28,261	28,350	0	(165)	0	(165)	0	28,185	0	0	0	297	10/25/2049	1.A
3137H9-EV-7	FHR 5274 DA CMO 5.500		06/25/2023	PAID ON PRINCIPAL		597,929	597,929	593,865	593,882	0	4,047	0	4,047	0	597,929	0	0	0	13,380	06/25/2045	1.A
31403D-AC-3	FN (5/1 ARM) #745303 4.280		06/25/2023	PAID ON PRINCIPAL		20,065	20,065	19,866	20,016	0	49	0	49	0	20,065	0	0	0	284	01/25/2036	1.A
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		06/25/2023	PAID ON PRINCIPAL		7,302	7,302	7,279	7,282	0	20	0	20	0	7,302	0	0	0	107	01/25/2026	1.A
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		06/25/2023	PAID ON PRINCIPAL		19,040	19,040	18,979	18,990	0	50	0	50	0	19,040	0	0	0	268	01/25/2026	1.A
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		06/25/2023	PAID ON PRINCIPAL		46,852	46,852	46,482	46,648	0	204	0	204	0	46,852	0	0	0	490	08/25/2028	1.A
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		06/25/2023	PAID ON PRINCIPAL		69,202	69,202	67,580	67,482	0	1,720	0	1,720	0	69,202	0	0	0	830	07/25/2046	1.A
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		06/25/2023	PAID ON PRINCIPAL		376,371	376,371	373,348	373,355	0	3,016	0	3,016	0	376,371	0	0	0	4,734	10/25/2042	1.A
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		06/25/2023	PAID ON PRINCIPAL		102,919	102,919	102,533	102,539	0	380	0	380	0	102,919	0	0	0	1,111	07/25/2048	1.A
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		06/25/2023	PAID ON PRINCIPAL		93,168	93,168	93,233	93,244	0	(76)	0	(76)	0	93,168	0	0	0	996	05/25/2053	1.A
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		06/25/2023	PAID ON PRINCIPAL		236,741	236,741	237,868	238,253	0	(1,512)	0	(1,512)	0	236,741	0	0	0	2,922	02/25/2047	1.A
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		06/25/2023	PAID ON PRINCIPAL		23,572	23,572	23,607	23,677	0	(105)	0	(105)	0	23,572	0	0	0	343	02/25/2048	1.A
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		06/25/2023	PAID ON PRINCIPAL		82,185	82,185	83,341	83,904	0	(1,719)	0	(1,719)	0	82,185	0	0	0	1,010	01/25/2045	1.A
3140KE-K8-0	FNMA PASS TH #BP6618 2.500		06/25/2023	PAID ON PRINCIPAL		174,507	174,507	142,823	143,022	0	31,485	0	31,485	0	174,507	0	0	0	1,743	08/25/2050	1.A
3140MS-L8-6	FNMA PASS TH #BW1250 5.000		06/25/2023	PAID ON PRINCIPAL		405,340	405,340	403,756	403,756	0	1,584	0	1,584	0	405,340	0	0	0	9,218	10/25/2052	1.A
3140N1-PX-5	FNMA PASS TH #BW8537 4.500		06/25/2023	PAID ON PRINCIPAL		106,692	106,692	103,258	103,312	0	3,380	0	3,380	0	106,692	0	0	0	2,131	09/25/2052	1.A
3140N3-AU-3	FNMA PASS TH #BW9918 5.000		06/25/2023	PAID ON PRINCIPAL		256,126	256,126	258,207	258,207	0	(2,081)	0	(2,081)	0	256,126	0	0	0	3,725	10/25/2052	1.A
31400B-GN-2	FNMA PASS TH #CA3804 2.500		06/25/2023	PAID ON PRINCIPAL		48,590	48,590	48,620	48,655	0	(65)	0	(65)	0	48,590	0	0	0	530	07/25/2049	1.A
3140XJ-FU-2	FNMA PASS TH #FS2878 3.500		06/25/2023	PAID ON PRINCIPAL		227,009	227,009	202,632	202,229	0	24,781	0	24,781	0	227,009	0	0	0	3,368	05/25/2048	1.A
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		06/25/2023	PAID ON PRINCIPAL		415,824	415,824	417,221	417,221	0	(1,397)	0	(1,397)	0	415,824	0	0	0	6,978	08/25/2052	1.A
31418C-3D-4	FNMA PASS TH #MA3495 4.000		06/25/2023	PAID ON PRINCIPAL		30,833	30,833	30,842	30,995	0	(162)	0	(162)	0	30,833	0	0	0	528	10/25/2048	1.A
31418E-E6-3	FNMA PASS TH #MA4656 4.500		06/25/2023	PAID ON PRINCIPAL		563,899	563,899	552,511	552,511	0	11,388	0	11,388	0	563,899	0	0	0	7,467	07/25/2052	1.A
31418E-J6-8	FNMA PASS TH #MA4784 4.500		06/25/2023	PAID ON PRINCIPAL		152,052	152,052	148,750	148,750	0	3,302	0	3,302	0	152,052	0	0	0	1,766	10/25/2052	1.A
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		06/25/2023	PAID ON PRINCIPAL		27,071	27,071	27,928	27,974	0	(902)	0	(902)	0	27,071	0	0	0	396	12/25/2041	1.A
3140X4-VS-2	FNMA PASS TH #1524 2.500		06/25/2023	PAID ON PRINCIPAL		79,371	79,371	79,581	79,736	0	(366)	0	(366)	0	79,371	0	0	0	824	02/25/2047	1.A
31371K-RC-7	FNMA PASS TH #254383 7.500		06/25/2023	PAID ON PRINCIPAL		348	348	364	374	0	(26)	0	(26)	0	348	0	0	0	11	06/25/2032	1.A
31371K-2X-8	FNMA PASS TH #254690 5.500		04/25/2023	MATURED		100	100	102	99	0	0	0	0	0	100	0	0	0	2	04/25/2023	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		05/25/2023	MATURED		32	32	32	32	0	0	0	0	0	32	0	0	0	1	05/25/2023	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		04/25/2023	PAID ON PRINCIPAL		321	321	320	320	0	1	0	1	0	321	0	0	0	5	05/25/2023	1.A
31371L-A8-2	FNMA PASS TH #254831 5.000		06/25/2023	PAID ON PRINCIPAL		1,806	1,806	1,802	1,801	0	6	0	6	0	1,806	0	0	0	37	08/25/2023	1.A
31371L-A9-0	FNMA PASS TH #254832 5.500		06/25/2023	PAID ON PRINCIPAL		15,461	15,461	15,809	15,433	0	28	0	28	0	15,461	0	0	0	340	08/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		06/25/2023	PAID ON PRINCIPAL		6,018	6,018	6,057	6,002	0	16	0	16	0	6,018	0	0	0	123	09/25/2023	1.A
31371L-F3-8	FNMA PASS TH #254986 5.500		06/25/2023	PAID ON PRINCIPAL		7,559	7,559	7,720	7,550	0	9	0	9	0	7,559	0	0	0	170	11/25/2023	1.A
31371L-HY-8	FNMA PASS TH #255047 5.500		06/25/2023	PAID ON PRINCIPAL		7,427	7,427	7,585	7,421	0	6	0	6	0	7,427	0	0	0	166	01/25/2024	1.A
31371L-JU-4	FNMA PASS TH #255075 5.500		06/25/2023	PAID ON PRINCIPAL		14,679	14,679	15,053	14,674	0	5	0	5	0	14,679	0	0	0	335	02/25/2024	1.A
313720-CQ-8	FNMA PASS TH #279179 7.000		06/25/2023	PAID ON PRINCIPAL		1,601	1,601	1,507	1,585	0	16	0	16	0	1,601	0	0	0	47	05/25/2024	1.A
31373U-F3-6	FNMA PASS TH #303586 6.500		06/25/2023	PAID ON PRINCIPAL		599	599	561	586	0	13	0	13	0	599	0	0	0	16	09/25/2025	1.A
31375F-4Z-8	FNMA PASS TH #333940 6.500		06/25/2023	PAID ON PRINCIPAL		845	845	809	839	0	6	0	6	0	845	0	0	0	23	06/25/2024	1.A
31376R-6H-9	FNMA PASS TH #363672 7.500		06/25/2023	PAID ON PRINCIPAL		1,778	1,778	1,716	1,745	0	34	0	34	0	1,778	0	0	0	56	11/25/2026	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		06/25/2023	PAID ON PRINCIPAL		221	221	222	221	0	1	0	1	0	221	0	0	0	6	12/25/2027	1.A
31379T-G5-7	FNMA PASS TH #428720 6.500		06/25/2023	PAID ON PRINCIPAL		1,626	1,626	1,619	1,619	0	7	0	7	0	1,626	0	0	0	44	06/25/2028	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	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
..313615-L4-6	FNMA PASS TH #50747 7.000		06/25/2023	MATURED		27	27	25	26	0	0	0	0	0	27	0	0	0	1	06/25/2023	1.A
..313615-L4-6	FNMA PASS TH #50747 7.000		05/25/2023	PAID ON PRINCIPAL		108	108	101	107	0	1	0	1	0	108	0	0	0	3	06/25/2023	1.A
..31384V-L7-5	FNMA PASS TH #535050 7.500		06/25/2023	PAID ON PRINCIPAL		3,817	3,817	3,984	4,072	0	(255)	0	(255)	0	3,817	0	0	0	123	12/25/2029	1.A
..31385H-5H-1	FNMA PASS TH #545448 7.500		06/25/2023	PAID ON PRINCIPAL		338	338	352	364	0	(26)	0	(26)	0	338	0	0	0	10	02/25/2032	1.A
..31385X-M8-7	FNMA PASS TH #555783 4.500		06/25/2023	PAID ON PRINCIPAL		18,636	18,636	18,381	18,444	0	192	0	192	0	18,636	0	0	0	348	10/25/2033	1.A
..31389Y-M7-3	FNMA PASS TH #639482 7.500		06/25/2023	PAID ON PRINCIPAL		546	546	570	589	0	(44)	0	(44)	0	546	0	0	0	17	01/25/2032	1.A
..31390K-RG-5	FNMA PASS TH #648587 7.500		06/25/2023	PAID ON PRINCIPAL		84	84	88	93	0	(8)	0	(8)	0	84	0	0	0	3	05/25/2032	1.A
..31401M-BR-1	FNMA PASS TH #712048 5.500		06/25/2023	PAID ON PRINCIPAL		121	121	123	123	0	(3)	0	(3)	0	121	0	0	0	3	07/25/2033	1.A
..31402C-QM-7	FNMA PASS TH #725060 6.000		06/25/2023	PAID ON PRINCIPAL		54	54	55	56	0	(2)	0	(2)	0	54	0	0	0	1	01/25/2034	1.A
..31402J-ER-4	FNMA PASS TH #730144 5.000		06/25/2023	PAID ON PRINCIPAL		7,175	7,175	7,133	7,139	0	36	0	36	0	7,175	0	0	0	149	07/25/2033	1.A
..31402Q-LF-6	FNMA PASS TH #734826 4.500		06/25/2023	PAID ON PRINCIPAL		5,224	5,224	5,034	5,094	0	130	0	130	0	5,224	0	0	0	108	08/25/2033	1.A
..31403F-Q6-4	FNMA PASS TH #747577 5.000		06/25/2023	PAID ON PRINCIPAL		9,531	9,531	9,481	9,486	0	45	0	45	0	9,531	0	0	0	169	11/25/2033	1.A
..31403G-RL-8	FNMA PASS TH #748491 5.000		06/25/2023	PAID ON PRINCIPAL		2,843	2,843	2,829	2,830	0	13	0	13	0	2,843	0	0	0	59	10/25/2033	1.A
..31403L-LR-0	FNMA PASS TH #751936 5.500		06/25/2023	PAID ON PRINCIPAL		8,597	8,597	8,781	8,584	0	13	0	13	0	8,597	0	0	0	198	11/25/2023	1.A
..31404B-SY-9	FNMA PASS TH #763835 5.000		06/25/2023	PAID ON PRINCIPAL		242	242	241	241	0	1	0	1	0	242	0	0	0	5	01/25/2034	1.A
..31404J-MA-0	FNMA PASS TH #769953 5.000		06/25/2023	PAID ON PRINCIPAL		2,488	2,488	2,486	2,484	0	3	0	3	0	2,488	0	0	0	52	03/25/2034	1.A
..31404J-YQ-2	FNMA PASS TH #770319 5.000		06/25/2023	PAID ON PRINCIPAL		3,626	3,626	3,605	3,607	0	19	0	19	0	3,626	0	0	0	76	04/25/2034	1.A
..31404N-2P-0	FNMA PASS TH #773982 5.000		06/25/2023	PAID ON PRINCIPAL		7,955	7,955	7,909	7,918	0	37	0	37	0	7,955	0	0	0	165	03/25/2034	1.A
..31404W-GW-0	FNMA PASS TH #780613 5.000		06/25/2023	PAID ON PRINCIPAL		560	560	535	537	0	23	0	23	0	560	0	0	0	12	05/25/2034	1.A
..31404W-R9-9	FNMA PASS TH #780912 5.000		06/25/2023	PAID ON PRINCIPAL		15,174	15,174	14,553	14,818	0	356	0	356	0	15,174	0	0	0	310	06/25/2029	1.A
..31406V-2P-0	FNMA PASS TH #821682 5.000		06/25/2023	PAID ON PRINCIPAL		14,685	14,685	14,604	14,607	0	78	0	78	0	14,685	0	0	0	296	06/25/2035	1.A
..31407X-A8-4	FNMA PASS TH #843431 5.000		06/25/2023	PAID ON PRINCIPAL		33,812	33,812	32,343	32,702	0	1,110	0	1,110	0	33,812	0	0	0	703	07/25/2035	1.A
..31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		06/25/2023	PAID ON PRINCIPAL		42,996	42,996	41,080	42,392	0	604	0	604	0	42,996	0	0	0	1,162	09/25/2028	1.A
..31359W-AW-1	FNR 1999-28 ZB CMO 6.500		06/25/2023	PAID ON PRINCIPAL		12,475	12,475	11,833	12,281	0	194	0	194	0	12,475	0	0	0	332	06/25/2029	1.A
..31359V-S5-3	FNR 1999-29 ZB CMO 6.500		06/25/2023	PAID ON PRINCIPAL		6,276	6,276	5,969	6,132	0	144	0	144	0	6,276	0	0	0	157	06/25/2029	1.A
..31392D-NT-5	FNR 2002-40 MG CMO 6.500		06/25/2023	PAID ON PRINCIPAL		34,164	34,164	33,860	33,948	0	217	0	217	0	34,164	0	0	0	974	06/25/2032	1.A
..31392G-EK-7	FNR 2002-90 A1 CMO 6.500		06/25/2023	PAID ON PRINCIPAL		3,522	3,522	3,665	3,514	0	8	0	8	0	3,522	0	0	0	95	06/25/2042	1.A
..31393U-LU-5	FNR 2003-122 TG CMO 5.000		06/25/2023	PAID ON PRINCIPAL		41,124	41,124	39,550	40,934	0	190	0	190	0	41,124	0	0	0	849	12/25/2023	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,773,046	17,750,347	18,275,604	17,689,103	0	71,529	0	71,529	0	17,760,632	0	12,414	12,414	377,368	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..02209S-AP-8	ALTRIA GROUP INC 2.950		05/02/2023	MATURED		1,000,000	1,000,000	998,450	999,892	0	108	0	108	0	1,000,000	0	0	0	14,750	05/02/2023	2.B FE
..037833-AK-6	APPLE INC 2.400		05/03/2023	MATURED		3,000,000	3,000,000	2,999,200	2,999,876	0	124	0	124	0	3,000,000	0	0	0	36,000	05/03/2023	1.B FE
..059165-EF-3	BALTIMORE GAS & ELECTR 3.350		05/20/2023	REDEEMED		1,000,000	1,000,000	999,570	999,975	0	(30)	0	(30)	0	999,945	0	55	55	29,685	07/01/2023	1.G FE
..073730-AG-8	BEAM INC 3.250	C	06/15/2023	MATURED		2,000,000	2,000,000	1,995,240	1,999,706	0	294	0	294	0	2,000,000	0	0	0	32,500	06/15/2023	2.B FE
..05565E-AW-5	BMW US CAPITAL LLC (14 3.450	C	04/12/2023	MATURED		2,000,000	2,000,000	1,998,540	1,999,765	0	235	0	235	0	2,000,000	0	0	0	34,500	04/12/2023	1.F FE
..05581J-AA-2	BNSF RAILWAY CO 2015-1 3.442		06/16/2023	REDEEMED		56,420	56,420	56,420	56,420	0	0	0	0	0	56,420	0	0	0	971	06/16/2028	1.C FE
..05565S-AA-2	BNSF 2006-2 TRUST 5.629		04/01/2023	REDEEMED		75,021	75,021	75,021	75,018	0	3	0	3	0	75,021	0	0	0	2,111	04/01/2024	1.B FE
..110122-AA-6	BRISTOL-MYERS SQUIBB 7.150		06/15/2023	MATURED		3,000,000	3,000,000	3,888,720	3,048,992	0	(48,992)	0	(48,992)	0	3,000,000	0	0	0	107,250	06/15/2023	1.F FE
..15200W-AC-9	CENTERPOINT ENERGY 201 3.028		04/15/2023	REDEEMED		226,411	226,411	226,409	226,405	0	5	0	5	0	226,411	0	0	0	3,428	10/15/2025	1.A FE
..19416Q-EC-0	COLGATE-PALMOLIVE 2.100		05/01/2023	MATURED		2,000,000	2,000,000	1,970,100	1,998,836	0	1,164	0	1,164	0	2,000,000	0	0	0	21,000	05/01/2023	1.D FE
..224044-CA-3	COX COMMUNICATIONS INC 2.950		06/30/2023	MATURED		2,000,000	2,000,000	1,991,200	1,999,507	0	493	0	493	0	2,000,000	0	0	0	29,500	06/30/2023	2.B FE
..224399-AR-6	CRANE CO 4.450		04/04/2023	MAKE WHOLE CALL		1,000,000	1,000,000	999,920	999,971	0	(36)	0	(36)	0	999,935	0	65	65	13,474	12/15/2023	2.B FE
..12665U-AA-2	CVS LEASE PASS THRU CE 4.704		06/10/2023	REDEEMED		30,107	30,107	30,107	30,108	0	0	0	0	0	30,107	0	0	0	590	01/10/2036	2.B FE
..12665O-BC-3	CVS LEASE PASS THRU CE 5.880		06/10/2023	REDEEMED		82,844	82,844	74,064	79,123	0	3,722	0	3,722	0	82,844	0	0	0	2,031	01/10/2028	2.B
..12665O-BQ-2	CVS LEASE PASS THRU CE 6.943		06/10/2023	REDEEMED		34,825	34,825	32,654	33,813	0	1,013	0	1,013	0	34,825	0	0	0	1,008	01/10/2030	2.B FE
..29364D-AR-1	ENTERGY ARKANSAS 3.050		06/01/2023	MATURED		1,000,000	1,000,000	1,005,650	1,000,100	0	(100)	0	(100)	0	1,000,000	0	0	0	15,250	06/01/2023	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	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
29364N-AR-9	ENTERGY MISSISSIPPI 3.100		06/30/2023	REDEEMED		1,000,000	1,000,000	996,060	999,783	0	214	0	214	0	999,997	0	3	3	30,914	07/01/2023	1.F FE
341081-FJ-1	FLORIDA POWER & LIGHT 2.750		06/01/2023	MATURED		2,000,000	2,000,000	1,992,380	1,999,585	0	415	0	415	0	2,000,000	0	0	0	27,500	06/01/2023	1.E FE
373298-CF-3	GEORGIA-PACIFIC CORP 8.000		05/24/2023	MAKE WHOLE CALL		2,480,159	2,445,000	3,428,657	2,556,579	0	(42,324)	0	(42,324)	0	2,514,255	0	(69,255)	(69,255)	203,049	01/15/2024	1.G FE
891906-AB-5	GLOBAL PAYMENTS INC 3.750		06/01/2023	MATURED		1,000,000	1,000,000	934,720	996,560	0	3,440	0	3,440	0	1,000,000	0	0	0	18,750	06/01/2023	2.C FE
40139L-AE-3	GUARDIAN LIFE GLOBAL F 3.400		04/25/2023	MATURED		1,000,000	1,000,000	998,810	999,852	0	148	0	148	0	1,000,000	0	0	0	17,000	04/25/2023	1.B FE
427866-AT-5	HERSHEY COMPANY 2.625		05/01/2023	MATURED		1,000,000	1,000,000	997,400	999,863	0	138	0	138	0	1,000,000	0	0	0	13,125	05/01/2023	1.E FE
437076-AZ-5	HOME DEPOT INC 2.700		04/01/2023	MATURED		1,000,000	1,000,000	1,017,130	1,000,074	0	(74)	0	(74)	0	1,000,000	0	0	0	13,500	04/01/2023	1.F FE
459506-AC-5	INTERNATIONAL FLAVOR & 3.200		05/01/2023	MATURED		1,270,000	1,270,000	1,267,841	1,269,838	0	162	0	162	0	1,270,000	0	0	0	20,320	05/01/2023	2.C FE
485170-AV-6	KANSAS CITY SOUTHERN 3.000		05/15/2023	MATURED		3,000,000	3,000,000	2,856,162	2,991,579	0	8,421	0	8,421	0	3,000,000	0	0	0	45,000	05/15/2023	2.B FE
494368-BJ-1	KIMBERLY-CLARK 2.400		06/01/2023	MATURED		4,000,000	4,000,000	3,910,400	3,995,692	0	4,308	0	4,308	0	4,000,000	0	0	0	48,000	06/01/2023	1.F FE
581557-BE-4	MCKESSON CORP 3.796		06/16/2023	TENDERED		1,974,920	2,000,000	2,012,590	2,001,452	0	(691)	0	(691)	0	2,000,761	0	(25,841)	(25,841)	57,151	03/15/2024	2.A FE
58933Y-AF-2	MERCK & CO INC 2.800		05/18/2023	MATURED		2,000,000	2,000,000	1,998,260	1,999,854	0	146	0	146	0	2,000,000	0	0	0	28,000	05/18/2023	1.E FE
594918-AT-1	MICROSOFT CORP 2.375		05/01/2023	MATURED		2,000,000	2,000,000	1,928,700	1,996,941	0	3,059	0	3,059	0	2,000,000	0	0	0	23,750	05/01/2023	1.A FE
61744Y-AQ-1	MORGAN STANLEY 3.737		04/24/2023	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	93,425	04/24/2024	1.G FE
654106-AC-7	NIKE INC 2.250		05/01/2023	MATURED		3,000,000	3,000,000	2,919,770	2,996,731	0	3,269	0	3,269	0	3,000,000	0	0	0	33,750	05/01/2023	1.E FE
665772-CK-3	NORTHERN STATES POWER 2.600		05/15/2023	MATURED		3,000,000	3,000,000	2,994,510	2,999,671	0	329	0	329	0	3,000,000	0	0	0	39,000	05/15/2023	1.F FE
67103H-AD-9	O'REILLY AUTOMOTIVE IN 3.850		06/15/2023	MATURED		2,000,000	2,000,000	2,045,000	2,001,371	0	(1,371)	0	(1,371)	0	2,000,000	0	0	0	38,500	06/15/2023	2.A FE
48238T-AA-7	OPENLANE INC (144A) 5.125		06/05/2023	TENDERED		69,000	69,000	69,173	67,515	1,495	(10)	0	1,485	0	69,000	0	0	0	1,807	06/01/2025	4.B FE
694308-HC-4	PACIFIC GAS & ELECTRIC 3.250		06/15/2023	MATURED		1,000,000	1,000,000	994,930	999,709	0	291	0	291	0	1,000,000	0	0	0	16,250	06/15/2023	2.C FE
717081-DH-3	PFIZER INC 3.000		06/15/2023	MATURED		1,000,000	1,000,000	996,810	999,816	0	184	0	184	0	1,000,000	0	0	0	15,000	06/15/2023	1.E FE
718172-BU-2	PHILIP MORRIS INTERNAT 2.125		05/10/2023	MATURED		1,000,000	1,000,000	990,020	999,425	0	575	0	575	0	1,000,000	0	0	0	10,625	05/10/2023	1.F FE
74456Q-BC-9	PUBLIC SERVICE ELECTRI 2.375		05/15/2023	MATURED		3,000,000	3,000,000	2,990,430	2,999,521	0	479	0	479	0	3,000,000	0	0	0	35,625	05/15/2023	1.F FE
760759-AM-2	REPUBLIC SERVICES INC 4.750		05/15/2023	MATURED		1,091,000	1,091,000	1,153,465	1,092,411	0	(1,411)	0	(1,411)	0	1,091,000	0	0	0	25,911	05/15/2023	2.B FE
79466L-AE-4	SALESFORCE.COM INC 3.250		04/11/2023	MATURED		3,000,000	3,000,000	2,976,140	2,998,208	0	1,792	0	1,792	0	3,000,000	0	0	0	48,750	04/11/2023	1.F FE
83001A-AB-8	SIX FLAGS ENTERTAINMEN 4.875		05/03/2023	TENDERED		1,128,564	1,128,000	1,118,130	1,087,809	37,429	530	0	37,959	0	1,125,768	0	2,232	2,232	42,265	07/31/2024	4.C FE
882508-AW-4	TEXAS INSTRUMENTS INC 2.250		05/01/2023	MATURED		2,000,000	2,000,000	1,906,440	1,992,263	0	7,737	0	7,737	0	2,000,000	0	0	0	22,500	05/01/2023	1.D FE
872540-AP-4	TJX COS INC 2.500		05/15/2023	MATURED		2,000,000	2,000,000	2,003,270	1,999,983	0	18	0	18	0	2,000,000	0	0	0	25,000	05/15/2023	1.F FE
896239-AB-6	TRIMBLE INC 4.150		06/15/2023	MATURED		4,000,000	4,000,000	3,987,280	3,998,466	0	1,534	0	1,534	0	4,000,000	0	0	0	83,000	06/15/2023	2.C FE
86787E-AN-7	TRUIST BANK 2.750		05/01/2023	MATURED		2,000,000	2,000,000	1,943,180	1,995,910	0	4,090	0	4,090	0	2,000,000	0	0	0	27,500	05/01/2023	1.F FE
907818-DN-5	UNION PACIFIC CORP 2.750		04/15/2023	MATURED		3,000,000	3,000,000	2,970,370	2,998,872	0	1,128	0	1,128	0	3,000,000	0	0	0	41,250	04/15/2023	1.G FE
931142-DH-3	WALMART INC 2.550		04/11/2023	MATURED		1,000,000	1,000,000	997,720	999,888	0	112	0	112	0	1,000,000	0	0	0	12,750	04/11/2023	1.C FE
931142-EK-5	WALMART INC 3.400		06/26/2023	MATURED		8,848,000	8,848,000	9,036,409	8,867,269	0	(19,269)	0	(19,269)	0	8,848,000	0	0	0	150,416	06/26/2023	1.C FE
111013-AL-2	BRITISH SKY BROADCASTI 3.750	D	05/10/2023	TENDERED		3,953,800	4,000,000	3,990,900	3,998,027	0	392	0	392	0	3,998,419	0	(44,619)	(44,619)	97,500	09/16/2024	1.G FE
25243Y-AU-3	DIAGEO CAPITAL PLC 2.625	D	04/29/2023	MATURED		7,408,000	7,408,000	7,201,493	7,392,408	0	15,592	0	15,592	0	7,408,000	0	0	0	97,230	04/29/2023	1.G FE
25600W-AG-5	DNB BOLIGKREDITT AS (1 3.250	D	06/28/2023	MATURED		1,600,000	1,600,000	1,597,504	1,599,731	0	269	0	269	0	1,600,000	0	0	0	26,000	06/28/2023	1.A FE
344419-AA-4	FEMSA 2.875	D	05/10/2023	MATURED		3,000,000	3,000,000	2,926,510	2,996,447	0	3,553	0	3,553	0	3,000,000	0	0	0	43,125	05/10/2023	2.A FE
423012-AD-5	HEINEKEN NV (144A) 2.750	D	04/01/2023	MATURED		3,000,000	3,000,000	3,000,830	2,999,882	0	118	0	118	0	3,000,000	0	0	0	41,250	04/01/2023	2.A FE
833636-AE-3	SOC QUIMICA Y MINERA D 3.625	D	04/03/2023	MATURED		1,000,000	1,000,000	992,460	999,686	0	314	0	314	0	1,000,000	0	0	0	18,125	04/03/2023	2.A FE
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		06/21/2023	PAID ON PRINCIPAL		22,872	22,872	23,873	22,774	0	99	0	99	0	22,872	0	0	0	633	03/21/2029	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		06/25/2023	PAID ON PRINCIPAL		945	945	940	565	0	380	0	380	0	945	0	0	0	22	03/25/2036	1.A FM
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		06/25/2023	WRITTEN OFF		0	369	367	221	0	(8)	0	(8)	0	213	0	(213)	(213)	9	03/25/2036	1.A FM
05948X-BV-2	BOAMS 2003-D 2A4 CMO 5.348		06/25/2023	PAID ON PRINCIPAL		7,412	7,412	7,192	7,232	0	179	0	179	0	7,412	0	0	0	107	05/25/2033	1.A FM
161546-EF-9	CFAB 2003-1 2A2 5.810		06/26/2023	PAID ON PRINCIPAL		3,458	3,458	3,461	3,464	0	(6)	0	(6)	0	3,458	0	0	0	75	11/25/2032	1.A FM
17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		06/25/2023	PAID ON PRINCIPAL		340,187	340,187	339,549	339,546	0	641	0	641	0	340,187	0	0	0	4,339	02/25/2052	1.A
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		06/25/2023	PAID ON PRINCIPAL		73,039	73,039	75,769	72,817	0	223	0	223	0	73,039	0	0	0	1,838	12/25/2033	1.A FM
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		06/25/2023	PAID ON PRINCIPAL		26,382	26,382	24,898	24,737	0	1,645	0	1,645	0	26,382	0	0	0	365	05/25/2043	1.A
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		06/25/2023	PAID ON PRINCIPAL		104,701	104,701	102,247	103,502	0	1,200	0	1,200	0	104,701	0	0	0	1,127	07/25/2028	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
12667F-A4-7	CWALT 2004-33 3A1 CMO 3.718		06/25/2023	PAID ON PRINCIPAL		24,974	24,974	17,919	11,354	0	13,620	0	13,620	0	24,974	0	0	0	330	12/25/2034	1.A FM
36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		06/25/2023	PAID ON PRINCIPAL		48,144	48,144	48,309	48,313	0	(170)	0	(170)	0	48,144	0	0	0	501	04/25/2052	1.A
36262L-AB-6	GSMBS 2021-PJ6 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		121,848	121,848	123,295	123,297	0	(1,449)	0	(1,449)	0	121,848	0	0	0	1,299	11/25/2051	1.A
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144 2.500		06/25/2023	PAID ON PRINCIPAL		99,193	99,193	90,328	90,625	0	8,568	0	8,568	0	99,193	0	0	0	1,058	11/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		353,297	353,297	356,569	356,579	0	(3,282)	0	(3,282)	0	353,297	0	0	0	3,829	01/25/2052	1.A
36263N-AB-1	GSMBS 2022-PJ1 A2 (144 2.500		06/25/2023	PAID ON PRINCIPAL		59,936	59,936	58,877	58,890	0	1,046	0	1,046	0	59,936	0	0	0	663	05/28/2052	1.A
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.352		06/25/2023	PAID ON PRINCIPAL		26,847	26,847	26,201	26,455	0	392	0	392	0	26,847	0	0	0	373	07/25/2043	1.A
46648R-AC-5	JPMMT 2018-1 A3 CMO (1 3.500		06/25/2023	PAID ON PRINCIPAL		32,551	32,551	32,658	32,628	0	(77)	0	(77)	0	32,551	0	0	0	556	06/25/2048	1.A
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		258,178	258,178	256,847	256,851	0	1,327	0	1,327	0	258,178	0	0	0	2,773	05/25/2052	1.A
46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		06/25/2023	PAID ON PRINCIPAL		511,427	511,427	510,948	510,940	0	487	0	487	0	511,427	0	0	0	5,486	06/25/2052	1.A
46656D-AM-3	JPMMT 2023-2 A4A CMO 5.000		06/25/2023	PAID ON PRINCIPAL		1,501,992	1,501,992	1,467,259	1,467,259	0	34,734	0	34,734	0	1,501,992	0	0	0	15,145	07/25/2053	1.A
61744C-BD-7	MSAC 2004-SD1 A 5.950		06/26/2023	PAID ON PRINCIPAL		43,955	43,955	39,456	43,981	0	(26)	0	(26)	0	43,955	0	0	0	1,006	08/25/2034	1.A FM
61772N-AJ-6	MSRM 2021-5 A3 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		194,245	194,245	197,736	197,841	0	(3,596)	0	(3,596)	0	194,245	0	0	0	2,140	08/25/2051	1.A
61772Q-AE-0	MSRM 2021-6 A3 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		113,941	113,941	114,689	114,700	0	(759)	0	(759)	0	113,941	0	0	0	1,137	09/25/2051	1.A
67647V-AA-7	OCMT 2021-3 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		88,121	88,121	89,581	89,624	0	(1,503)	0	(1,503)	0	88,121	0	0	0	931	06/25/2051	1.A
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		06/25/2023	PAID ON PRINCIPAL		33,273	33,273	33,746	34,368	0	(1,095)	0	(1,095)	0	33,273	0	0	0	393	02/25/2050	1.A
75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		111,657	111,657	111,517	111,516	0	141	0	141	0	111,657	0	0	0	1,194	11/25/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		218,303	218,303	213,903	214,007	0	4,296	0	4,296	0	218,303	0	0	0	2,222	01/25/2052	1.A
81377N-AA-2	SABR 2007-BR3 A2A 5.220		06/26/2023	PAID ON PRINCIPAL		53,573	53,573	18,339	5,733	0	47,841	0	47,841	0	53,573	0	0	0	377	04/25/2037	1.A FM
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2023	PAID ON PRINCIPAL		44,248	44,248	44,767	44,673	0	(425)	0	(425)	0	44,248	0	0	0	585	05/25/2043	1.A
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		06/25/2023	PAID ON PRINCIPAL		12,606	12,606	12,317	12,352	0	254	0	254	0	12,606	0	0	0	157	06/25/2043	1.A
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		06/25/2023	PAID ON PRINCIPAL		62,293	62,293	62,731	62,507	0	(214)	0	(214)	0	62,293	0	0	0	760	02/25/2048	1.A
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		72,686	72,686	61,579	61,855	0	10,832	0	10,832	0	72,686	0	0	0	820	07/25/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		06/25/2023	PAID ON PRINCIPAL		358,229	358,229	359,125	359,073	0	(843)	0	(843)	0	358,229	0	0	0	3,370	01/25/2052	1.A
939336-PC-1	WAMU 2003-AR1 A6 CMO 4.016		06/25/2023	PAID ON PRINCIPAL		1,225	1,225	1,106	1,146	0	79	0	79	0	1,225	0	0	0	19	03/25/2033	1.A FM
949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		06/25/2023	PAID ON PRINCIPAL		64,773	64,773	57,567	57,567	0	7,206	0	7,206	0	64,773	0	0	0	579	12/25/2051	1.A
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		06/20/2023	PAID ON PRINCIPAL		2,123	2,123	2,195	2,120	0	3	0	3	0	2,123	0	0	0	35	06/20/2044	1.A
92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.324		06/20/2023	PAID ON PRINCIPAL		2,997	2,997	2,656	2,160	0	837	0	837	0	2,997	0	0	0	52	10/20/2035	1.A FM
92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.324		06/20/2023	WRITTEN OFF		0	32	28	23	0	0	0	0	0	23	0	(23)	(23)	0	10/20/2035	1.A FM
126240-AR-4	COMM 2012-CR4 A3 2.853		06/15/2023	PAID ON PRINCIPAL		378,662	378,662	369,698	377,694	0	968	0	968	0	378,662	0	0	0	5,402	10/15/2045	1.A FM
12630B-AZ-1	COMM 2013-CR13 A3 3.928		06/10/2023	PAID ON PRINCIPAL		1,122,109	1,122,109	1,135,443	1,123,008	0	(898)	0	(898)	0	1,122,109	0	0	0	19,295	11/10/2046	1.A
12632Q-AW-3	COMM 2014-CR18 A4 3.550		06/15/2023	PAID ON PRINCIPAL		23,549	23,549	23,855	23,577	0	(28)	0	(28)	0	23,549	0	0	0	418	07/15/2047	1.A
36251P-AC-8	GSMS 2016-GS3 A3 2.592		05/10/2023	PAID ON PRINCIPAL		19,798	19,798	20,404	20,123	0	(325)	0	(325)	0	19,798	0	0	0	214	10/10/2049	1.A
46361T-AA-0	ICOT 2013-IRV A1 2.068		05/15/2023	PAID ON PRINCIPAL		63,543	63,543	64,176	63,514	0	29	0	29	0	63,543	0	0	0	448	05/15/2048	1.A
46361T-AC-6	ICOT 2013-IRV A2 3.305		05/15/2023	PAID ON PRINCIPAL		12,390,000	12,390,000	12,457,733	12,382,847	0	7,153	0	7,153	0	12,390,000	0	0	0	164,913	05/15/2048	1.A
962210-AF-0	WFRBS 2013-C18 ASB 3.676		06/15/2023	PAID ON PRINCIPAL		411,970	411,970	424,311	412,034	0	(64)	0	(64)	0	411,970	0	0	0	6,314	12/15/2046	1.A
141312-AA-6	CRBN 2017-1A A1 (144A) 6.390		05/01/2023	PAID ON PRINCIPAL		184,895	184,895	184,895	185,167	0	(273)	0	(273)	0	184,895	0	0	0	5,293	01/20/2031	1.A FE
87272H-AA-8	TIA 2017-2A A (144A) 6.410		04/17/2023	PAID ON PRINCIPAL		181,117	181,117	181,117	181,367	0	(250)	0	(250)	0	181,117	0	0	0	5,111	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						129,200,347	129,236,305	130,335,290	129,178,803	38,924	84,493	0	123,417	0	129,302,220	0	(137,596)	(137,596)	2,240,373	XXX	XXX
2509999997. Total - Bonds - Part 4						233,789,012	233,355,852	237,196,762	233,988,176	38,924	114,600	0	153,523	0	234,141,699	0	(434,193)	(434,193)	4,050,947	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						233,789,012	233,355,852	237,196,762	233,988,176	38,924	114,600	0	153,523	0	234,141,699	0	(434,193)	(434,193)	4,050,947	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

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..92645B-10-3	VICTORY CAPITAL HOLDINGS INC		. 06/07/2023 .	VARIOUS	48,141.000	1,584,207		1,560,226	0	0	0	117,997	(117,997)	0	1,442,229	0	141,978	141,978	0		
..H9060V-10-1	VECTIVBIO HOLDING AG	C	. 06/05/2023 .	CITIGROUP GLOBAL MKTS ..	58,308.000	964,080		957,068	0	0	0	0	0	0	957,068	0	7,013	7,013	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,548,287	XXX	2,517,294	0	0	0	117,997	(117,997)	0	2,399,297	0	148,991	148,991	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,548,287	XXX	2,517,294	0	0	0	117,997	(117,997)	0	2,399,297	0	148,991	148,991	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,548,287	XXX	2,517,294	0	0	0	117,997	(117,997)	0	2,399,297	0	148,991	148,991	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,548,287	XXX	2,517,294	0	0	0	117,997	(117,997)	0	2,399,297	0	148,991	148,991	0	XXX	XXX
6009999999 - Totals						236,337,299	XXX	239,714,056	233,988,176	38,924	114,600	117,997	35,526	0	236,540,996	0	(285,202)	(285,202)	4,050,947	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 - BNP A TREASURY		1.A	9,889,257	9,889,257	07/03/2023
000000-00-0	REPO - DAIWA A TREASURY		1.A	11,596,733	11,596,733	07/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	11,596,733	11,596,733	07/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				33,082,723	33,082,723	XXX
0109999999. Total - U.S. Government Bonds				33,082,723	33,082,723	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				33,082,723	33,082,723	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				33,082,723	33,082,723	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				33,082,723	33,082,723	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (28,188,052) Book/Adjusted Carrying Value $ (28,188,052)
2. Average balance for the year Fair Value $ 56,555,824 Book/Adjusted Carrying Value $ 56,555,824
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 33,082,723 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT	.....	...0.000	 0	 0	..... (1,143,875)	..... (842,924)	..... (639,285)	..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	(1,143,875)	(842,924)	(639,285)	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	(1,143,875)	(842,924)	(639,285)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
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0599999. Total - Cash	XXX	XXX	0	0	(1,143,875)	(842,924)	(639,285)	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		06/30/2023	5.159		48,289,096	0	65,630
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						48,289,096	0	65,630
8609999999 - Total Cash Equivalents						48,289,096	0	65,630